



ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084	NAIC Company Code..... 63312	Employer's ID Number..... 13-1935920
(Current Period) (Prior Period)		
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Licensed as Business Type:	Life, Accident & Health	
Incorporated/Organized..... December 29, 1961	Commenced Business..... August 13, 1963	
Statutory Home Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202	
	(Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202	513-357-3300
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Mail Address	Post Office Box 5420 .. Cincinnati .. OH .. US .. 45201	
	(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202	513-357-3300
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Robert Mayhew Earle II	513-412-1735
	(Name)	(Area Code) (Telephone Number) (Extension)
	rearle@gaig.com	513-412-1673
	(E-Mail Address)	(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Mark Francis Muething	President	2. John Paul Gruber	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary
OTHER			
Adrienne Susan Baglier	Executive Vice President	Michael Harrison Haney	Vice President
Brian Patrick Sponaugle	Vice President		

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
Mark Francis Muething	John Paul Gruber	Christopher Patrick Miliano
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)
Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of February 2020	b. If no	1. State the amendment number
		2. Date filed
		3. Number of pages attached

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	43,058,119	0.1	43,058,119		43,058,119	0.1
1.02 All Other Governments.....	10,961,122	0.0	10,961,122		10,961,122	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	488,776,384	1.3	488,776,384		488,776,384	1.3
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	547,145,673	1.4	547,145,673		547,145,673	1.4
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	2,832,923,483	7.3	2,832,923,483		2,832,923,483	7.3
1.06 Industrial and Miscellaneous.....	27,967,933,638	72.1	27,967,933,638		27,967,933,638	72.1
1.07 Hybrid Securities.....	6,087,603	0.0	6,087,603		6,087,603	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....	407,592,513	1.1	407,592,513		407,592,513	1.1
1.11 Total Long-Term Bonds.....	32,304,478,534	83.2	32,304,478,534	0	32,304,478,534	83.2
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	270,862,862	0.7	270,862,862		270,862,862	0.7
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	270,862,862	0.7	270,862,862	0	270,862,862	0.7
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	396,432,657	1.0	396,432,657		396,432,657	1.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	212,187,888	0.5	212,187,888		212,187,888	0.5
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	359,172,246	0.9	359,172,246		359,172,246	0.9
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....	18,074,792	0.0	18,074,792		18,074,792	0.0
3.08 Total Common Stocks.....	985,867,582	2.5	985,867,582	0	985,867,582	2.5
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....	583,972	0.0	583,972		583,972	0.0
4.03 Commercial Mortgages.....	1,071,549,050	2.8	1,071,549,050		1,071,549,050	2.8
4.04 Mezzanine Real Estate Loans.....	298,103,006	0.8	298,103,006		298,103,006	0.8
4.05 Total Mortgage Loans.....	1,370,236,028	3.5	1,370,236,028	0	1,370,236,028	3.5
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....	97,704,800	0.3	97,704,800		97,704,800	0.3
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	97,704,800	0.3	97,704,800	0	97,704,800	0.3
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	(15,109,143)	(0.0)	(15,109,143)		(15,109,143)	(0.0)
6.02 Cash Equivalents (Schedule E, Part 2).....	717,455,225	1.8	717,455,225		717,455,225	1.8
6.03 Short-Term Investments (Schedule DA).....	772,544,405	2.0	772,544,405		772,544,405	2.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	1,474,890,487	3.8	1,474,890,487	0	1,474,890,487	3.8
7. Contract Loans.....	87,043,668	0.2	87,043,668		87,043,668	0.2
8. Derivatives (Schedule DB).....	945,740,444	2.4	945,740,444		945,740,444	2.4
9. Other Invested Assets (Schedule BA).....	1,264,539,976	3.3	1,264,538,976		1,264,538,976	3.3
10. Receivables for Securities.....	11,075,052	0.0	11,075,052		11,075,052	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	38,812,439,433	100.0	38,812,438,433	0	38,812,438,433	100.0

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		96,793,633
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	5,715,847	5,715,847
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		143,501
5.	Deduct amounts received on disposals, Part 3, Column 15.....		298,103
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	4,650,078	
8.2	Totals, Part 3, Column 9.....		4,650,078
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		97,704,800
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		97,704,800

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		1,012,500,838
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	492,420,112	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	67,249,200	559,669,311
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		201,934,121
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:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,370,236,028
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		1,370,236,028
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		1,370,236,028

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		1,089,280,479
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	93,694,096	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	137,226,754	230,920,850
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		828
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	38,641,373	
5.2	Totals, Part 3, Column 9.....	(139,109)	38,502,264
6.	Total gain (loss) on disposals, Part 3, Column 19.....		1,213,321
7.	Deduct amounts received on disposals, Part 3, Column 16.....		93,497,980
8.	Deduct amortization of premium and depreciation.....		1,879,785
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,264,539,976
12.	Deduct total nonadmitted amounts.....		1,000
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,264,538,976

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		31,737,877,397
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		5,665,197,946
3.	Accrual of discount.....		80,826,802
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	2,425,554	
4.2	Part 2, Section 1, Column 15.....	(242,183)	
4.3	Part 2, Section 2, Column 13.....	123,448,975	
4.4	Part 4, Column 11.....	(13,844,167)	111,788,179
5.	Total gain (loss) on disposals, Part 4, Column 19.....		57,037,726
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		4,029,197,476
7.	Deduct amortization of premium.....		22,278,038
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	21,058,019	
9.2	Part 2, Section 1, Column 17.....	511,417	
9.3	Part 2, Section 2, Column 14.....	30,899,844	
9.4	Part 4, Column 13.....	142,447	52,611,727
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		12,568,170
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		33,561,208,979
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		33,561,208,979

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	43,058,119	46,144,119	62,253,493	23,075,890
	2. Canada.....	10,961,122	12,846,240	12,432,600	10,000,000
	3. Other Countries.....				
	4. Totals.....	54,019,241	58,990,359	74,686,093	33,075,890
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	488,776,384	527,951,624	500,499,918	464,960,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	547,145,673	590,860,553	551,842,712	533,566,611
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	2,832,923,483	2,994,423,460	2,877,860,362	2,732,735,722
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	22,645,846,659	23,769,235,297	22,633,191,563	23,089,349,429
	9. Canada.....	579,505,856	622,163,677	578,385,511	580,840,752
	10. Other Countries.....	5,156,261,238	5,356,464,232	5,154,311,226	5,224,940,603
	11. Totals.....	28,381,613,753	29,747,863,206	28,365,888,300	28,895,130,784
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	32,304,478,534	33,920,089,202	32,370,777,385	32,659,469,008
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	235,932,462	246,327,396	237,118,384	
	15. Canada.....	12,008,356	12,165,000	12,014,000	
	16. Other Countries.....	22,922,044	24,167,524	22,931,250	
	17. Totals.....	270,862,862	282,659,920	272,063,634	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	270,862,862	282,659,920	272,063,634	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	562,965,110	562,965,110	484,157,847	
	21. Canada.....	2,599,534	2,599,534	2,467,929	
	22. Other Countries.....	61,130,692	61,130,692	67,810,459	
	23. Totals.....	626,695,336	626,695,336	554,436,235	
Parent, Subsidiaries and Affiliates	24. Totals.....	359,172,246	359,172,246	237,052,699	
	25. Total Common Stocks.....	985,867,582	985,867,582	791,488,934	
	26. Total Stocks.....	1,256,730,444	1,268,527,503	1,063,552,567	
	27. Total Bonds and Stocks.....	33,561,208,979	35,188,616,705	33,434,329,952	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

5015

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	7,646,899	26,061,733	7,123,356	2,226,131		XXX.....	43,058,119	0.1	50,710,986	0.2	43,058,119	
1.2 NAIC 2.....						XXX.....	0	0.0		0.0		
1.3 NAIC 3.....						XXX.....	0	0.0		0.0		
1.4 NAIC 4.....						XXX.....	0	0.0		0.0		
1.5 NAIC 5.....						XXX.....	0	0.0		0.0		
1.6 NAIC 6.....						XXX.....	0	0.0		0.0		
1.7 Totals.....	7,646,899	26,061,733	7,123,356	2,226,131	0	XXX.....	43,058,119	0.1	50,710,986	0.2	43,058,119	0
2. All Other Governments												
2.1 NAIC 1.....			10,961,122			XXX.....	10,961,122	0.0	11,079,517	0.0	10,961,122	
2.2 NAIC 2.....						XXX.....	0	0.0		0.0		
2.3 NAIC 3.....						XXX.....	0	0.0		0.0		
2.4 NAIC 4.....						XXX.....	0	0.0		0.0		
2.5 NAIC 5.....						XXX.....	0	0.0		0.0		
2.6 NAIC 6.....						XXX.....	0	0.0		0.0		
2.7 Totals.....	0	0	10,961,122	0	0	XXX.....	10,961,122	0.0	11,079,517	0.0	10,961,122	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	13,290,525	129,520,409	242,104,107	99,051,882		XXX.....	483,966,924	1.5	610,824,048	2.0	483,966,924	
3.2 NAIC 2.....	4,809,460					XXX.....	4,809,460	0.0	7,221,027	0.0	4,809,460	
3.3 NAIC 3.....						XXX.....	0	0.0		0.0		
3.4 NAIC 4.....						XXX.....	0	0.0		0.0		
3.5 NAIC 5.....						XXX.....	0	0.0		0.0		
3.6 NAIC 6.....						XXX.....	0	0.0		0.0		
3.7 Totals.....	18,099,985	129,520,409	242,104,107	99,051,882	0	XXX.....	488,776,384	1.5	618,045,075	2.0	488,776,384	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	65,781,798	198,293,011	141,701,121	127,935,214	5,295,660	XXX.....	539,006,804	1.6	449,357,469	1.4	539,006,804	
4.2 NAIC 2.....						XXX.....	0	0.0	2,375,000	0.0		
4.3 NAIC 3.....			8,138,869			XXX.....	8,138,869	0.0		0.0	8,138,869	
4.4 NAIC 4.....						XXX.....	0	0.0	7,880,089	0.0		
4.5 NAIC 5.....						XXX.....	0	0.0		0.0		
4.6 NAIC 6.....						XXX.....	0	0.0		0.0		
4.7 Totals.....	65,781,798	198,293,011	149,839,990	127,935,214	5,295,660	XXX.....	547,145,673	1.7	459,612,558	1.5	547,145,673	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	178,210,375	766,660,554	831,685,656	558,625,721	426,786,891	XXX.....	2,761,969,197	8.3	2,605,063,846	8.4	2,675,743,601	86,225,596
5.2 NAIC 2.....	1,805,000	12,372,309	18,887,447	33,945,852		XXX.....	67,010,608	0.2	77,199,543	0.2	67,010,608	
5.3 NAIC 3.....			3,943,678			XXX.....	3,943,678	0.0		0.0	3,943,678	
5.4 NAIC 4.....						XXX.....	0	0.0		0.0		
5.5 NAIC 5.....						XXX.....	0	0.0		0.0		
5.6 NAIC 6.....						XXX.....	0	0.0		0.0		
5.7 Totals.....	180,015,375	779,032,863	854,516,781	592,571,573	426,786,891	XXX.....	2,832,923,483	8.5	2,682,263,389	8.6	2,742,754,209	90,169,274

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

901S

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	2,243,054,996	7,407,313,291	6,068,112,117	1,460,026,279	321,085,325	XXX.....	17,499,592,007	52.8	16,494,976,164	53.2	7,229,036,123	10,270,555,884
6.2 NAIC 2.....	541,440,391	3,638,975,756	6,179,574,451	390,089,891	45,000,274	XXX.....	10,795,080,763	32.6	9,842,614,837	31.7	8,058,701,067	2,736,379,696
6.3 NAIC 3.....	50,546,106	222,237,830	83,877,835	14,108,392	6,462,024	XXX.....	377,232,187	1.1	372,599,498	1.2	304,256,044	72,976,143
6.4 NAIC 4.....	30,713,231	32,224,176	5,374,711	3,477,252	724	XXX.....	71,790,093	0.2	101,140,206	0.3	52,776,438	19,013,655
6.5 NAIC 5.....	13,909,594	12,193,347	5,238,672	16,820,375	1,525,952	XXX.....	49,687,940	0.1	34,201,351	0.1	16,023,369	33,664,571
6.6 NAIC 6.....	947,733	195,187	77,650		11,907,817	XXX.....	13,128,388	0.0	15,340,674	0.0	2,240,556	10,887,832
6.7 Totals.....	2,880,612,050	11,313,139,586	12,342,255,436	1,884,522,189	385,982,116	XXX.....	28,806,511,377	86.9	26,860,872,730	86.6	15,663,033,597	13,143,477,780
7. Hybrid Securities												
7.1 NAIC 1.....						XXX.....	0	0.0		0.0		
7.2 NAIC 2.....	4,000,000			2,087,603		XXX.....	6,087,603	0.0	4,000,000	0.0	6,087,603	
7.3 NAIC 3.....						XXX.....	0	0.0		0.0		
7.4 NAIC 4.....						XXX.....	0	0.0		0.0		
7.5 NAIC 5.....						XXX.....	0	0.0		0.0		
7.6 NAIC 6.....						XXX.....	0	0.0		0.0		
7.7 Totals.....	4,000,000	0	0	2,087,603	0	XXX.....	6,087,603	0.0	4,000,000	0.0	6,087,603	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX.....	0	0.0		0.0		
8.2 NAIC 2.....						XXX.....	0	0.0		0.0		
8.3 NAIC 3.....						XXX.....	0	0.0		0.0		
8.4 NAIC 4.....						XXX.....	0	0.0		0.0		
8.5 NAIC 5.....						XXX.....	0	0.0		0.0		
8.6 NAIC 6.....						XXX.....	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....		64,423,016	40,374,063			XXX.....	104,797,079	0.3	3,599,958	0.0	3,348,157	101,448,922
10.2 NAIC 2.....		56,389,946	26,856,262			XXX.....	83,246,208	0.3	155,824,282	0.5	42,502,695	40,743,513
10.3 NAIC 3.....		92,334,281	50,960,826			XXX.....	143,295,107	0.4	132,834,892	0.4	37,794,824	105,500,283
10.4 NAIC 4.....		21,079,822	15,887,139			XXX.....	36,966,962	0.1	25,873,119	0.1	25,306,892	11,660,070
10.5 NAIC 5.....		28,513,809	10,046,967			XXX.....	38,560,775	0.1	15,925,788	0.1	26,066,054	12,494,721
10.6 NAIC 6.....					726,382	XXX.....	726,382	0.0	275,625	0.0	726,382	
10.7 Totals.....	0	262,740,874	144,125,257	0	726,382	XXX.....	407,592,513	1.2	334,333,664	1.1	135,745,005	271,847,508

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

SI07

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....2,507,984,594	8,592,272,012	7,342,061,542	2,247,865,227	753,167,875	0	21,443,351,251	64.7	XXX	XXX	10,985,120,849	10,458,230,402
11.2 NAIC 2.....	(d).....552,054,851	3,707,738,011	6,225,318,160	426,123,346	45,000,274	0	10,956,234,642	33.1	XXX	XXX	8,179,111,433	2,777,123,209
11.3 NAIC 3.....	(d).....50,546,106	314,572,111	146,921,208	14,108,392	6,462,024	0	532,609,841	1.6	XXX	XXX	350,189,738	182,420,103
11.4 NAIC 4.....	(d).....30,713,231	53,303,998	21,261,850	3,477,252	724	0	108,757,055	0.3	XXX	XXX	78,083,330	30,673,725
11.5 NAIC 5.....	(d).....13,909,594	40,707,156	15,285,638	16,820,375	1,525,952	0	(c).....88,248,715	0.3	XXX	XXX	42,089,424	46,159,291
11.6 NAIC 6.....	(d).....947,733	195,187	77,650	0	12,634,199	0	(c).....13,854,769	0.0	XXX	XXX	2,966,937	10,887,832
11.7 Totals.....	3,156,156,109	12,708,788,475	13,750,926,049	2,708,394,592	818,791,049	0	(b).....33,143,056,273	100.0	XXX	XXX	19,637,561,711	13,505,494,562
11.8 Line 11.7 as a % of Col. 7.....	9.5	38.3	41.5	8.2	2.5	0.0	100.0	XXX	XXX	XXX	59.3	40.7
12. Total Bonds Prior Year												
12.1 NAIC 1.....	1,392,892,495	6,571,723,163	8,562,270,137	3,037,040,924	661,685,268	.....	.....XXX	XXX	20,225,611,987	65.2	9,860,203,419	10,365,408,568
12.2 NAIC 2.....	286,258,086	2,614,688,298	6,458,435,715	646,068,668	83,783,922	.....	.....XXX	XXX	10,089,234,690	32.5	7,403,680,617	2,685,554,073
12.3 NAIC 3.....	23,967,357	259,483,878	199,738,691	9,193,227	13,051,238	.....	.....XXX	XXX	505,434,390	1.6	347,470,759	157,963,631
12.4 NAIC 4.....	27,166,618	68,337,693	38,332,449	998,699	57,955	.....	.....XXX	XXX	134,893,414	0.4	73,045,330	61,848,084
12.5 NAIC 5.....	6,649,820	19,594,277	9,358,179	14,367,815	157,048	.....	.....XXX	XXX	(c).....50,127,139	0.2	13,587,050	36,540,089
12.6 NAIC 6.....	1,424,787	4,208,043	3,840,898	1,846,055	4,296,516	.....	.....XXX	XXX	(c).....15,616,299	0.1	1,496,308	14,119,991
12.7 Totals.....	1,738,359,163	9,538,035,352	15,271,976,069	3,709,515,388	763,031,947	0	XXX	XXX	(b).....31,020,917,919	100.0	17,699,483,483	13,321,434,436
12.8 Line 12.7 as a % of Col. 9.....	5.6	30.7	49.2	12.0	2.5	0.0	XXX	XXX	100.0	XXX	57.1	42.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	1,299,845,628	3,738,518,342	3,957,704,059	1,416,633,902	572,418,918	.....	.....10,985,120,849	33.1	9,860,203,419	31.8	10,985,120,849	XXX
13.2 NAIC 2.....	383,788,499	2,651,210,450	4,819,013,141	304,948,531	20,150,812	.....	.....8,179,111,433	24.7	7,403,680,617	23.9	8,179,111,433	XXX
13.3 NAIC 3.....	35,000,169	204,009,028	103,929,640	5,921,877	1,329,024	.....	.....350,189,738	1.1	347,470,759	1.1	350,189,738	XXX
13.4 NAIC 4.....	25,813,651	37,197,989	14,694,137	376,829	724	.....	.....78,083,330	0.2	73,045,330	0.2	78,083,330	XXX
13.5 NAIC 5.....	9,825,014	19,789,174	9,996,889	952,479	1,525,868	.....	.....42,089,424	0.1	13,587,050	0.0	42,089,424	XXX
13.6 NAIC 6.....	723,050	131,927	77,650	.....	.....2,034,311	.....	.....2,966,937	0.0	1,496,308	0.0	2,966,937	XXX
13.7 Totals.....	1,754,996,010	6,650,856,910	8,905,415,516	1,728,833,619	597,459,657	0	19,637,561,711	59.3	17,699,483,483	57.1	19,637,561,711	XXX
13.8 Line 13.7 as a % of Col. 7.....	8.9	33.9	45.3	8.8	3.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	5.3	20.1	26.9	5.2	1.8	0.0	59.3	XXX	XXX	XXX	59.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	1,208,138,965	4,853,753,670	3,384,357,483	831,231,326	180,748,957	.....	.....10,458,230,402	31.6	10,365,408,568	33.4	XXX	10,458,230,402
14.2 NAIC 2.....	168,266,353	1,056,527,561	1,406,305,019	121,174,813	24,849,463	.....	.....2,777,123,209	8.4	2,685,554,073	8.7	XXX	2,777,123,209
14.3 NAIC 3.....	15,545,937	110,563,083	42,991,568	8,186,515	5,133,000	.....	.....182,420,103	0.6	157,963,631	0.5	XXX	182,420,103
14.4 NAIC 4.....	4,899,580	16,106,008	6,567,714	3,100,423	.....	.....	.....30,673,725	0.1	61,848,084	0.2	XXX	30,673,725
14.5 NAIC 5.....	4,084,580	20,917,982	5,288,749	15,867,896	84	.....	.....46,159,291	0.1	36,540,089	0.1	XXX	46,159,291
14.6 NAIC 6.....	224,684	63,261	.....	.....	.....10,599,887	.....	.....10,887,832	0.0	14,119,991	0.0	XXX	10,887,832
14.7 Totals.....	1,401,160,099	6,057,931,565	4,845,510,533	979,560,973	221,331,392	0	13,505,494,562	40.7	13,321,434,436	42.9	XXX	13,505,494,562
14.8 Line 14.7 as a % of Col. 7.....	10.4	44.9	35.9	7.3	1.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	4.2	18.3	14.6	3.0	0.7	0.0	40.7	XXX	XXX	XXX	XXX	40.7

(a) Includes \$.....12,213,903,176 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$.....1,163,809,023 current year of bonds with Z designations and \$.....526,914,548 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$.....28,971,406 current year of bonds with 5GI designations, \$.....27,349,220 prior year of bonds with 5GI designations and \$.....10,628,107 current year, \$.....8,940,479 prior year of bonds with 6" designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6"" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....812,252,368; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....24,963,529; NAIC 5 \$.....353,873; NAIC 6 \$.....1,007,969.

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....	3,001,573	10,496,822	4,710,940	1,473,199		.XXX.	19,682,534	0.1	22,566,210	0.1	19,682,534	
1.02 Residential Mortgage-Backed Securities.....	4,311,929	14,487,603	1,392,711	35,227		.XXX.	20,227,470	0.1	24,371,567	0.1	20,227,470	
1.03 Commercial Mortgage-Backed Securities.....	333,397	1,077,308	1,019,705	717,705		.XXX.	3,148,115	0.0	3,773,209	0.0	3,148,115	
1.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
1.05 Totals.....	7,646,899	26,061,733	7,123,356	2,226,131	0	.XXX.	43,058,119	0.1	50,710,986	0.2	43,058,119	0
2. All Other Governments												
2.01 Issuer Obligations.....			10,961,122			.XXX.	10,961,122	0.0	11,079,517	0.0	10,961,122	
2.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
2.05 Totals.....	0	0	10,961,122	0	0	.XXX.	10,961,122	0.0	11,079,517	0.0	10,961,122	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....	18,099,985	129,520,409	242,104,107	99,051,882		.XXX.	488,776,384	1.5	618,045,075	2.0	488,776,384	
3.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
3.05 Totals.....	18,099,985	129,520,409	242,104,107	99,051,882	0	.XXX.	488,776,384	1.5	618,045,075	2.0	488,776,384	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....	65,781,798	198,293,011	149,839,990	127,935,214	5,295,660	.XXX.	547,145,673	1.7	459,612,558	1.5	547,145,673	
4.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
4.05 Totals.....	65,781,798	198,293,011	149,839,990	127,935,214	5,295,660	.XXX.	547,145,673	1.7	459,612,558	1.5	547,145,673	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	142,547,620	447,417,020	602,543,994	507,648,689	210,278,190	.XXX.	1,910,435,513	5.8	1,955,214,850	6.3	1,823,419,450	87,016,063
5.02 Residential Mortgage-Backed Securities.....	19,516,551	104,795,875	47,863,603	22,221,986	3,231,420	.XXX.	197,629,435	0.6	10,839,001	0.0	197,629,435	
5.03 Commercial Mortgage-Backed Securities.....		3,153,211				.XXX.	3,153,211	0.0	3,128,306	0.0		3,153,211
5.04 Other Loan-Backed and Structured Securities.....	17,951,204	223,666,757	204,109,184	62,700,898	213,277,281	.XXX.	721,705,324	2.2	713,081,232	2.3	721,705,324	
5.05 Totals.....	180,015,375	779,032,863	854,516,781	592,571,573	426,786,891	.XXX.	2,832,923,483	8.5	2,682,263,389	8.6	2,742,754,209	90,169,274
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	1,673,180,700	6,621,172,525	9,842,803,262	1,048,520,456	183,621,384	.XXX.	19,369,298,327	58.4	17,667,336,359	57.0	14,278,747,938	5,090,550,389
6.02 Residential Mortgage-Backed Securities.....	280,800,171	589,685,219	426,754,909	199,031,770	44,327,455	.XXX.	1,540,599,524	4.6	1,584,958,993	5.1	803,582,960	737,016,564
6.03 Commercial Mortgage-Backed Securities.....	105,562,257	465,501,595	154,093,854	11,725,627	7,311,707	.XXX.	744,195,040	2.2	745,042,220	2.4	362,706,347	381,488,693
6.04 Other Loan-Backed and Structured Securities.....	821,068,922	3,636,780,247	1,918,603,411	625,244,336	150,721,570	.XXX.	7,152,418,486	21.6	6,863,535,158	22.1	217,996,352	6,934,422,134
6.05 Totals.....	2,880,612,050	11,313,139,586	12,342,255,436	1,884,522,189	385,982,116	.XXX.	28,806,511,377	86.9	26,860,872,730	86.6	15,663,033,597	13,143,477,780
7. Hybrid Securities												
7.01 Issuer Obligations.....	4,000,000			2,087,603		.XXX.	6,087,603	0.0	4,000,000	0.0	6,087,603	
7.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
7.05 Totals.....	4,000,000	0	0	2,087,603	0	.XXX.	6,087,603	0.0	4,000,000	0.0	6,087,603	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....						.XXX.	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued.....						.XXX.	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired.....						.XXX.	0	0.0		0.0		
8.07 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0

8018

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

601S

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.03 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....						XXX.....	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired.....		262,740,874	144,125,257		726,382	XXX.....	407,592,513	1.2	334,333,664	1.1	135,745,005	271,847,508
10.03 Totals.....	0	262,740,874	144,125,257	0	726,382	XXX.....	407,592,513	1.2	334,333,664	1.1	135,745,005	271,847,508
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	1,906,611,677	7,406,899,786	10,852,963,416	1,786,717,043	399,195,234	XXX.....	22,352,387,156	67.4	XXX.....	XXX.....	17,174,820,703	5,177,566,453
11.02 Residential Mortgage-Backed Securities.....	304,628,652	708,968,697	476,011,222	221,288,984	47,558,875	XXX.....	1,758,456,430	5.3	XXX.....	XXX.....	1,021,439,866	737,016,564
11.03 Commercial Mortgage-Backed Securities.....	105,895,654	469,732,114	155,113,559	12,443,332	7,311,707	XXX.....	750,496,366	2.3	XXX.....	XXX.....	365,854,462	384,641,904
11.04 Other Loan-Backed and Structured Securities.....	839,020,126	3,860,447,004	2,122,712,595	687,945,234	363,998,851	XXX.....	7,874,123,809	23.8	XXX.....	XXX.....	939,701,675	6,934,422,134
11.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.07 Unaffiliated Bank Loans.....	0	262,740,874	144,125,257	0	726,382	XXX.....	407,592,513	1.2	XXX.....	XXX.....	135,745,005	271,847,508
11.08 Totals.....	3,156,156,109	12,708,788,475	13,750,926,049	2,708,394,592	818,791,049	0	33,143,056,273	100.0	XXX.....	XXX.....	19,637,561,711	13,505,494,562
11.09 Line 11.08 as a % of Col. 7.....	9.5	38.3	41.5	8.2	2.5	0.0	100.0	XXX.....	XXX.....	XXX.....	59.3	40.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	989,917,786	5,061,414,861	11,368,128,583	2,687,533,841	630,859,497	XXX.....	XXX.....	XXX.....	20,737,854,569	66.9	15,463,430,634	5,274,423,935
12.02 Residential Mortgage-Backed Securities.....	321,168,396	687,357,509	440,189,746	156,914,535	14,539,374	XXX.....	XXX.....	XXX.....	1,620,169,560	5.2	852,206,873	767,962,689
12.03 Commercial Mortgage-Backed Securities.....	10,726,504	536,856,077	184,995,461	11,333,952	8,031,742	XXX.....	XXX.....	XXX.....	751,943,736	2.4	383,836,135	368,107,600
12.04 Other Loan-Backed and Structured Securities.....	415,177,444	3,031,669,423	3,166,435,129	853,733,060	109,601,334	XXX.....	XXX.....	XXX.....	7,576,616,390	24.4	830,099,562	6,746,516,828
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	XXX.....	0	0.0	0	0
12.06 Affiliated Bank Loans.....						XXX.....	XXX.....	XXX.....	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....	1,369,032	220,737,482	112,227,150			XXX.....	XXX.....	XXX.....	334,333,664	1.1	169,910,279	164,423,385
12.08 Totals.....	1,738,359,163	9,538,035,352	15,271,976,069	3,709,515,388	763,031,947	0	XXX.....	XXX.....	31,020,917,919	100.0	17,699,483,483	13,321,434,436
12.09 Line 12.08 as a % of Col. 9.....	5.6	30.7	49.2	12.0	2.5	0.0	XXX.....	XXX.....	100.0	XXX.....	57.1	42.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	1,523,415,781	5,561,456,624	8,256,297,928	1,490,789,332	342,861,039	XXX.....	17,174,820,703	51.8	15,463,430,634	49.8	17,174,820,703	XXX.....
13.02 Residential Mortgage-Backed Securities.....	186,434,846	462,578,586	222,373,301	120,440,588	29,612,545	XXX.....	1,021,439,866	3.1	852,206,873	2.7	1,021,439,866	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	9,175,442	260,159,862	95,801,454	717,704		XXX.....	365,854,462	1.1	383,836,135	1.2	365,854,462	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	35,969,941	299,388,478	263,197,570	116,885,995	224,259,691	XXX.....	939,701,675	2.8	830,099,562	2.7	939,701,675	XXX.....
13.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	XXX.....
13.06 Affiliated Bank Loans.....						XXX.....	0	0.0	0	0.0	0	XXX.....
13.07 Unaffiliated Bank Loans.....		67,273,359	67,745,264		726,382	XXX.....	135,745,005	0.4	169,910,279	0.5	135,745,005	XXX.....
13.08 Totals.....	1,754,996,010	6,650,856,910	8,905,415,516	1,728,833,619	597,459,657	0	19,637,561,711	59.3	17,699,483,483	57.1	19,637,561,711	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	8.9	33.9	45.3	8.8	3.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	5.3	20.1	26.9	5.2	1.8	0.0	59.3	XXX.....	XXX.....	XXX.....	59.3	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	383,195,896	1,845,443,163	2,596,665,488	295,927,710	56,334,196	XXX.....	5,177,566,453	15.6	5,274,423,935	17.0	XXX.....	5,177,566,453
14.02 Residential Mortgage-Backed Securities.....	118,193,806	246,390,110	253,637,922	100,848,396	17,946,330	XXX.....	737,016,564	2.2	767,962,689	2.5	XXX.....	737,016,564
14.03 Commercial Mortgage-Backed Securities.....	96,720,213	209,572,252	59,312,106	11,725,627	7,311,706	XXX.....	384,641,904	1.2	368,107,600	1.2	XXX.....	384,641,904
14.04 Other Loan-Backed and Structured Securities.....	803,050,184	3,561,058,525	1,859,515,025	571,059,240	139,739,160	XXX.....	6,934,422,134	20.9	6,746,516,828	21.7	XXX.....	6,934,422,134
14.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	XXX.....	0
14.06 Affiliated Bank Loans.....						XXX.....	0	0.0	0	0.0	XXX.....	0
14.07 Unaffiliated Bank Loans.....		195,467,515	76,379,993			XXX.....	271,847,508	0.8	164,423,385	0.5	XXX.....	271,847,508
14.08 Totals.....	1,401,160,099	6,057,931,565	4,845,510,533	979,560,973	221,331,392	0	13,505,494,562	40.7	13,321,434,436	42.9	XXX.....	13,505,494,562
14.09 Line 14.08 as a % of Col. 7.....	10.4	44.9	35.9	7.3	1.6	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	4.2	18.3	14.6	3.0	0.7	0.0	40.7	XXX.....	XXX.....	XXX.....	XXX.....	40.7

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	465,630,523	465,630,523			
2. Cost of short-term investments acquired.....	704,041,641	704,041,641			
3. Accrual of discount.....	631,747	631,747			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	1,377	1,377			
6. Deduct consideration received on disposals.....	397,749,286	397,749,286			
7. Deduct amortization of premium.....	11,597	11,597			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	772,544,405	772,544,405	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	772,544,405	772,544,405	0	0	0

\$10

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:..... N/A

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		148,969,847
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	581,937,514	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....		581,937,514
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	388,371,718	
3.2	Section 2, Column 19.....	(178,158,466)	210,213,251
4.	SSAP No. 108 Adjustments.....		
5.	Total gain (loss) on termination recognized, Section 2, Column 22.....		6,786,310
6.	Considerations received/(paid) on terminations, Section 2, Column 15.....		6,786,310
7.	Amortization:		
7.1	Section 1, Column 19.....		
7.2	Section 2, Column 21.....		0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20.....		
8.2	Section 2, Column 23.....		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18.....		
9.2	Section 2, Column 20.....		0
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....		941,120,612
11.	Deduct nonadmitted assets.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		941,120,612

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....		
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....		0
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year 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 plus.....		
3.25	SSAP No. 108 Adjustments.....	0	0
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....		
4.22	Amount recognized (Section 2, Column 16).....		
4.23	SSAP No. 108 Adjustments.....		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 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

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14.....	941,120,612	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....		
3.	Total (Line 1 plus Line 2).....		941,120,612
4.	Part D, Section 1, Column 5.....	945,740,444	
5.	Part D, Section 1, Column 6.....	(4,619,832)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		0
		Fair Value Check	
7.	Part A, Section 1, Column 16.....	941,120,612	
8.	Part B, Section 1, Column 13.....		
9.	Total (Line 7 plus Line 8).....		941,120,612
10.	Part D, Section 1, Column 8.....	945,740,444	
11.	Part D, Section 1, Column 9.....	(4,619,832)	
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

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	328,628,061		328,628,061	
2. Cost of cash equivalents acquired.....	4,410,063,041	419,883,333	3,990,179,708	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	4,021,235,877	353,850,000	3,667,385,877	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	717,455,225	66,033,333	651,421,892	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	717,455,225	66,033,333	651,421,892	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:..... N/A

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for the Production of Income																
Building, Land, and Improvements.....		Georgetown.....	MD.....	07/30/1999.	09/30/2016.	10,341,985	.....	.....3,293,713	4,860,000	167,452	.....	.....	.....(167,452)	.....	.....2,110,248	1,860,502
Building, Land, and Improvements.....		Palm Beach.....	FL.....	07/06/2004.	06/30/2015.	47,164,625	.....	.....33,788,011	54,800,000	862,564	.....	.....	.....(862,564)	.....	.....14,120,579	11,496,823
Building, Land, and Improvements.....		Charleston.....	SC.....	05/01/2002.	08/04/2015.	47,694,408	.....	.....29,379,907	64,712,500	2,042,865	.....	.....	.....(2,042,865)	.....	.....13,094,577	9,249,038
Building, Land, and Improvements.....		Stevensville.....	MD.....	05/22/2002.	12/01/2015.	26,016,840	.....	.....16,718,198	22,425,000	776,453	.....	.....	.....(776,453)	.....	.....3,946,952	2,898,294
Building, Land, and Improvements.....		Whitefield.....	NH.....	06/01/2005.	07/09/2015.	23,416,141	.....	.....14,524,971	15,567,500	800,744	.....	.....	.....(800,744)	.....	.....8,474,095	7,153,260
0499999. Total - Properties Held for the Production of Income.....						154,633,999	0	97,704,800	162,365,000	4,650,078	0	0	(4,650,078)	0	41,746,451	32,657,917
0699999. Totals.....						154,633,999	0	97,704,800	162,365,000	4,650,078	0	0	(4,650,078)	0	41,746,451	32,657,917

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements.....	Georgetown.....	MD.....	07/30/1999.	Skipjack Cove Resort.....	.....	.....	.....	.....96,043
Building, Land, and Improvements.....	Palm Beach.....	FL.....	07/16/2004.	Sailfish Marina Resort.....	.....	.....	.....	.....2,432,937
Building, Land, and Improvements.....	Charleston.....	SC.....	05/01/2002.	Charleston Harbor Resort and Marina.....	.....	.....	.....	.....1,043,160
Building, Land, and Improvements.....	Stevensville.....	MD.....	05/22/2002.	Bay Bridge Marina.....	.....	.....	.....	.....210,539
Building, Land, and Improvements.....	Whitefield.....	NH.....	06/01/2005.	Mountain View Grand Resort LLC.....	.....	.....	.....	.....1,933,168
0199999. Total - Acquired by Purchase.....	.....	.....	.....	.....	.....0	0	0	5,715,847
0399999. Totals.....	.....	.....	.....	.....	.....0	0	0	5,715,847

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
Land.....	Warren County.....	OH..	01/01/2019.	Prior Period Adjustment.....							0						0		1,509
Building, Land, and Improvements.....	Florida City.....	FL....	04/05/2019.	Leiva Group.....	154,602		154,602				0		154,602	298,103		143,501	143,501		4,501
0199999. Total - Property Disposed.....					154,602	0	154,602	0	0	0	0	0	154,602	298,103	0	143,501	143,501	0	6,010
0399999. Totals.....					154,602	0	154,602	0	0	0	0	0	154,602	298,103	0	143,501	143,501	0	6,010

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Residential Mortgages - All Other														
Old Standard.....		Cincinnati.....	OH.....		01/01/2006..	7.43	143,619	.....	.....	.....	.....	.....	.....559,500	01/01/2006
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other.....							143,619	0	0	0	0	0	559,500	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other														
019999ZZ7.....		West Bloomfield.....	MI.....		03/31/2017..	5.22	25,338,478	.....	.....	.....	.....	.....	.....58,730,000	08/01/2018
030211ZZ2.....		Lehi.....	UT.....		09/22/2016..	4.36	27,524,794	.....	.....	.....	.....	.....	.....39,520,000	08/09/2016
081533ZZ7.....		Ridgeway.....	SC.....		10/27/2014..	4.57	16,419,055	.....	.....	.....	.....	.....	.....28,300,000	08/09/2019
114840ZA2.....		Coral Gables.....	FL.....		08/12/2016..	5.83	29,899,019	.....	.....	.....	.....	.....	.....59,867,100	06/01/2016
165421ZZ4.....		Cape Cod.....	MA.....		05/06/2016..	5.07	33,691,159	.....	.....	.....	.....	.....	.....61,204,383	03/15/2016
200500ZZ2.....		Fort Walton Beach.....	FL.....		12/19/2019..	4.81	28,371,842	.....	.....	.....	.....	.....	.....42,000,000	02/12/2019
212555ZA7.....		Philadelphia.....	PA.....		01/31/2012..	6.04	14,131,043	.....	.....	.....	.....	.....	.....24,000,000	12/13/2017
275222ZZ3.....		Austin.....	TX.....		04/26/2017..	4.57	20,128,631	.....	.....	.....	.....	.....	.....34,600,000	03/13/2017
290600ZB4.....		Jacksonville.....	FL.....		08/22/2018..	5.17	23,821,685	.....	.....	.....	.....	.....	.....41,000,000	08/01/2019
290700AB9.....		Memphis.....	TN.....		11/07/2019..	5.18	22,962,719	.....	.....	.....	.....	.....	.....38,800,000	10/08/2019
292777ZZ5.....		Austin.....	TX.....		06/05/2018..	4.46	38,000,000	.....	.....	.....	.....	.....	.....59,700,000	10/01/2018
353555ZZ1.....		Franklin.....	TN.....		11/01/2018..	5.17	25,994,621	.....	.....	.....	.....	.....	.....41,100,000	09/18/2019
380555ZZ8.....		Indianapolis.....	IN.....		02/22/2019..	4.57	21,200,000	.....	.....	.....	.....	.....	.....34,500,000	01/30/2019
43805ZZZ5.....		Beaverton.....	OR.....		07/16/2019..	4.70	21,089,808	.....	.....	.....	.....	.....	.....28,600,000	06/03/2019
440555ZZ6.....		Houston.....	TX.....		06/28/2018..	5.17	36,294,048	.....	.....	.....	.....	.....	.....71,000,000	05/08/2018
494266ZZ5.....		The Woodlands.....	TX.....		03/25/2015..	4.46	21,137,275	.....	.....	.....	.....	.....	.....34,300,000	03/02/2015
502413ZZ3.....		Salt Lake City.....	UT.....		11/08/2013..	4.97	12,046,817	.....	.....	.....	.....	.....	.....18,800,000	10/22/2013
517777ZZ4.....		Prescott.....	AZ.....		05/28/2015..	4.46	23,054,994	.....	.....	.....	.....	.....	.....60,060,000	02/19/2015
560222ZA2.....		Lincolnshire.....	IL.....		01/24/2019..	5.23	15,503,359	.....	.....	.....	.....	.....	.....29,550,000	04/01/2018
57163ZZZ1.....		Portland.....	OR.....		09/17/2019..	4.49	19,960,000	.....	.....	.....	.....	.....	.....28,700,000	08/01/2019
581222ZZ2.....		Baltimore.....	MD.....		08/22/2012..	4.97	24,946,156	.....	.....	.....	.....	.....	.....43,030,000	07/01/2019
624999ZZ4.....		Tucson.....	AZ.....		06/30/2014..	4.72	18,160,183	.....	.....	.....	.....	.....	.....45,810,000	08/23/2019
68253ZZZ9.....		Colorado Springs.....	CO.....		12/17/2019..	3.96	20,458,846	.....	.....	.....	.....	.....	.....30,880,000	11/11/2019
696551ZZ6.....		Carlsbad.....	CA.....		10/17/2013..	5.10	15,945,785	.....	.....	.....	.....	.....	.....27,160,000	10/16/2018
700500ZZ7.....		Santa Monica.....	CA.....		04/30/2018..	6.49	16,873,821	.....	.....	.....	.....	.....	.....50,000,000	11/01/2017
70475ZZZ7.....		Kendall.....	FL.....		08/15/2019..	3.83	82,875,000	.....	.....	.....	.....	.....	.....134,000,000	06/26/2019
74951ZZA7.....		Sacramento.....	CA.....		10/31/2019..	4.62	35,000,000	.....	.....	.....	.....	.....	.....62,100,000	09/19/2018
74951ZZY5.....		Pearland.....	TX.....		12/06/2013..	4.67	14,590,327	.....	.....	.....	.....	.....	.....25,800,000	03/23/2015
79388ZZZ4.....		Middleburg.....	VA.....		11/19/2019..	3.81	76,500,000	.....	.....	.....	.....	.....	.....143,350,000	09/22/2019
797240ZA9.....		Destin.....	FL.....		12/19/2013..	5.22	24,182,681	.....	.....	.....	.....	.....	.....119,963,000	09/01/2014
797241ZB5.....		Miramar Beach.....	FL.....		06/17/2019..	6.02	10,312,349	.....	.....	.....	.....	.....	.....19,888,483	12/01/2018
797241ZZ2.....		Miramar Beach.....	FL.....		11/01/2018..	6.09	24,216,272	.....	.....	.....	.....	.....	.....36,404,872	08/01/2018
80403ZZZ3.....		Indianapolis.....	IN.....		11/21/2019..	3.91	27,380,000	.....	.....	.....	.....	.....	.....40,900,000	10/16/2019
816849ZZ9.....		Orlando.....	FL.....		05/17/2013..	4.46	10,052,474	.....	.....	.....	.....	.....	.....18,000,000	08/02/2018
880222ZZ0.....		Brooklyn.....	NY.....		11/09/2017..	4.72	25,100,000	.....	.....	.....	.....	.....	.....31,817,839	08/11/2017
90399ZZZ8.....		Indianapolis.....	IN.....		08/27/2019..	5.02	22,155,192	.....	.....	.....	.....	.....	.....36,300,000	09/01/2015
934432ZZ1.....		Burbank.....	CA.....		11/12/2013..	4.92	14,984,515	.....	.....	.....	.....	.....	.....28,500,000	10/12/2018
945666ZZ1.....		Boca Raton.....	FL.....		12/01/2019..	4.31	32,000,000	.....	.....	.....	.....	.....	.....57,300,000	11/21/2018
955555ZZ3.....		Phoenix.....	AZ.....		05/17/2013..	4.46	7,120,502	.....	.....	.....	.....	.....	.....14,300,000	10/19/2018
95644ZZZ0.....		Denver.....	CO.....		12/05/2019..	4.21	71,600,000	.....	.....	.....	.....	.....	.....99,200,000	10/15/2019
983444ZZ6.....		Lehi.....	UT.....		02/24/2014..	4.67	20,525,600	.....	.....	.....	.....	.....	.....48,188,000	08/23/2019

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....								1,071,549,050	0	0	0	0	1,947,223,677	XXX
Mortgages in Good Standing - Mezzanine Loans														
021445ZZ7.....		Christiansted.....	VI.....	.....	04/06/2017.	5.07	74,836,503	.....	.....	.....	.....	.....	.....103,939,587	12/31/2019
11373ZZZ4.....		Clearwater.....	FL.....	.....	09/30/2019.	4.06	15,300,000	.....	.....	.....	.....	.....	.....25,660,000	12/31/2019
209999ZA2.....		Charleston.....	SC.....	.....	09/30/2019.	3.63	45,009,920	.....	.....	.....	.....	.....	.....69,246,030	12/31/2019
209999ZB0.....		Charleston.....	SC.....	.....	11/15/2019.	3.31	44,500,000	.....	.....	.....	.....	.....	.....68,461,538	12/31/2019
617556ZA6.....		Austin.....	TX.....	.....	02/19/2016.	4.72	43,884,883	.....	.....	.....	.....	.....	.....58,513,177	12/31/2019
826666ZZ5.....		Austin.....	TX.....	.....	12/20/2018.	4.83	54,300,178	.....	.....	.....	.....	.....	.....72,400,237	12/31/2019
903666ZZ1.....		Austin.....	TX.....	.....	03/01/2018.	4.81	20,271,523	.....	.....	.....	.....	.....	.....27,028,698	12/31/2019
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....								298,103,006	0	0	0	0	425,249,267	XXX
0899999. Total - Mortgages in Good Standing.....								1,369,795,675	0	0	0	0	2,373,032,444	XXX
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other														
OCWEN OWLIC.....		Cincinnati.....	OH.....	.....	01/01/2006.	7.43	49,376	.....	.....	.....	.....	.....	.....97,000	01/01/2006
Old Standard.....		Cincinnati.....	OH.....	.....	01/01/2006.	7.43	390,977	.....	.....	.....	.....	.....	.....707,416	01/01/2006
1999999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Res. Mortgages - All Other.....								440,353	0	0	0	0	804,416	XXX
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure.....								440,353	0	0	0	0	804,416	XXX
3399999. Totals.....								1,370,236,028	0	0	0	0	2,373,836,860	XXX

- General Interrogatory:
1. Mortgages in good standing \$.....0 unpaid taxes \$.....5,214,065 interest due and unpaid.
 2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....92,861 interest due and unpaid.
 4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
200500ZZ2.....	Fort Walton Beach.....	FL.....		12/19/2019.....	4.82.....	28,371,842.....		42,000,000.....
290600ZB4.....	Jacksonville.....	FL.....		08/22/2018.....	5.17.....		828,335.....	41,000,000.....
290700AB9.....	Memphis.....	TN.....		11/07/2019.....	4.98.....		1,769,480.....	38,800,000.....
292777ZZ5.....	Austin.....	TX.....		06/05/2018.....	4.46.....		4,000,000.....	59,700,000.....
380555ZZ8.....	Indianapolis.....	IN.....		02/22/2019.....	4.64.....		3,000,000.....	34,500,000.....
43805ZZZ5.....	Beaverton.....	OR.....		07/16/2019.....	4.72.....	21,089,808.....		28,600,000.....
560222ZA2.....	Lincolnshire.....	IL.....		01/24/2019.....	5.23.....		1,500,000.....	29,550,000.....
57163ZZZ1.....	Portland.....	OR.....		09/17/2019.....	4.51.....	19,960,000.....		28,700,000.....
68253ZZZ9.....	Colorado Springs.....	CO.....		12/17/2019.....	3.96.....	20,458,846.....		30,880,000.....
70475ZZZ7.....	Kendall.....	FL.....		08/15/2019.....	3.83.....	82,875,000.....		134,000,000.....
74951ZZA7.....	Sacramento.....	CA.....		10/31/2019.....	4.62.....	35,000,000.....		62,100,000.....
79388ZZZ4.....	Middleburg.....	VA.....		11/19/2019.....	3.81.....	76,500,000.....		143,350,000.....
797241ZB5.....	Miramar Beach.....	FL.....		06/17/2019.....	6.03.....	10,312,349.....		19,888,483.....
797241ZZ2.....	Miramar Beach.....	FL.....		11/01/2018.....	6.08.....		21,890,637.....	36,404,872.....
80403ZZZ3.....	Indianapolis.....	IN.....		11/21/2019.....	3.91.....	27,380,000.....		40,900,000.....
90399ZZZ8.....	Indianapolis.....	IN.....		08/27/2019.....	5.02.....	22,236,308.....		36,300,000.....
945666ZZ1.....	Boca Raton.....	FL.....		12/01/2019.....	4.31.....		4,000,000.....	57,300,000.....
95644ZZZ0.....	Denver.....	CO.....		12/05/2019.....	4.21.....	71,600,000.....		99,200,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						415,784,151.....	36,988,452.....	963,173,355.....
Mortgages in Good Standing - Mezzanine Loans								
11373ZZZ4.....	Clearwater.....	FL.....		09/30/2019.....	4.06.....	15,300,000.....		25,660,000.....
209999ZA2.....	Charleston.....	SC.....		09/30/2019.....	3.63.....	16,835,962.....	28,173,958.....	69,246,030.....
209999ZB0.....	Charleston.....	SC.....		11/15/2019.....	3.31.....	44,500,000.....		68,461,538.....
917777ZD9.....	New York.....	NY.....		09/26/2017.....	4.85.....		2,086,790.....	23,882,144.....
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....						76,635,961.....	30,260,748.....	187,249,712.....
0899999. Total - Mortgages in Good Standing.....						492,420,111.....	67,249,200.....	1,150,423,067.....
3399999. Totals.....						492,420,111.....	67,249,200.....	1,150,423,067.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
020111ZZ6.....	Tempe.....	AZ.....	.....	12/21/2015.	07/22/2019.	11,996,344	.....	.....	.....	.....	.....0	.....	.....11,996,344	11,996,344	.....	.....	.....0
355555ZZ9.....	San Diego.....	CA.....	.....	06/28/2013.	09/19/2019.	13,607,140	.....	.....	.....	.....	.....0	.....	.....13,607,140	13,607,140	.....	.....	.....0
385535ZZ5.....	Austin.....	TX.....	.....	10/24/2017.	10/23/2019.	12,096,472	.....	.....	.....	.....	.....0	.....	.....12,096,472	12,096,472	.....	.....	.....0
444555ZA7.....	New York.....	NY.....	.....	01/15/2018.	02/28/2019.	25,000,000	.....	.....	.....	.....	.....0	.....	.....25,000,000	25,000,000	.....	.....	.....0
525700ZE3.....	Sarasota.....	FL.....	.....	07/31/2007.	07/01/2019.	4,890,000	.....	.....	.....	.....	.....0	.....	.....4,890,000	4,890,000	.....	.....	.....0
59334ZZZ1.....	Miami.....	FL.....	.....	08/28/2017.	12/20/2019.	16,997,724	.....	.....	.....	.....	.....0	.....	.....16,997,724	16,997,724	.....	.....	.....0
59444ZZZ8.....	Miami.....	FL.....	.....	08/28/2017.	12/20/2019.	17,002,276	.....	.....	.....	.....	.....0	.....	.....17,002,276	17,002,276	.....	.....	.....0
74951ZZZ2.....	Sacramento.....	CA.....	.....	11/07/2013.	10/31/2019.	23,983,020	.....	.....	.....	.....	.....0	.....	.....23,983,020	23,983,020	.....	.....	.....0
862999ZZ5.....	Fargo.....	ND.....	.....	03/18/2014.	12/30/2019.	10,291,504	.....	.....	.....	.....	.....0	.....	.....10,291,504	10,291,504	.....	.....	.....0
891479ZZ3.....	Tigard.....	OR....	.....	05/02/2014.	06/05/2019.	6,000,000	.....	.....	.....	.....	.....0	.....	.....6,000,000	6,000,000	.....	.....	.....0
903999ZZ6.....	Indianapolis.....	IN.....	.....	09/11/2015.	09/12/2019.	22,823,234	.....	.....	.....	.....	.....0	.....	.....22,823,234	22,823,234	.....	.....	.....0
917777ZD9.....	New York.....	NY.....	.....	09/26/2017.	03/12/2019.	23,883,126	.....	.....	.....	.....	.....0	.....	.....25,969,916	25,969,916	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						188,570,840	0	0	0	0	0	0	190,657,630	190,657,630	0	0	0
Mortgages With Partial Repayments																	
019999ZZ7.....	West Bloomfield.....	MI.....	.....	03/31/2017.	.....	.....403,853	.....	.....	.....	.....	.....0	.....	.....403,853	403,853	.....	.....	.....0
021445ZZ7.....	Christiansted.....	VI.....	.....	04/06/2017.	.....	.....163,497	.....	.....	.....	.....	.....0	.....	.....163,497	163,497	.....	.....	.....0
030211ZZ2.....	Lehi.....	UT.....	.....	09/22/2016.	.....	.....100,206	.....	.....	.....	.....	.....0	.....	.....100,206	100,206	.....	.....	.....0
081533ZZ7.....	Ridgeway.....	SC.....	.....	10/27/2014.	.....	.....341,499	.....	.....	.....	.....	.....0	.....	.....341,499	341,499	.....	.....	.....0
114840ZA2.....	Coral Gables.....	FL.....	.....	08/12/2016.	.....	.....659,902	.....	.....	.....	.....	.....0	.....	.....659,902	659,902	.....	.....	.....0
165421ZZ4.....	Cape Cod.....	MA.....	.....	05/06/2016.	.....	.....544,908	.....	.....	.....	.....	.....0	.....	.....544,908	544,908	.....	.....	.....0
212555ZA7.....	Philadelphia.....	PA.....	.....	01/31/2012.	.....	.....291,547	.....	.....	.....	.....	.....0	.....	.....291,547	291,547	.....	.....	.....0
275222ZZ3.....	Austin.....	TX.....	.....	04/26/2017.	.....	.....181,369	.....	.....	.....	.....	.....0	.....	.....181,369	181,369	.....	.....	.....0
290700AB9.....	Memphis.....	TN.....	.....	11/07/2019.	.....	.....373,223	.....	.....	.....	.....	.....0	.....	.....376,091	376,091	.....	.....	.....0
440555ZZ6.....	Houston.....	TX.....	.....	06/28/2018.	.....	.....205,952	.....	.....	.....	.....	.....0	.....	.....205,952	205,952	.....	.....	.....0
494266ZZ5.....	The Woodlands.....	TX.....	.....	03/25/2015.	.....	.....434,207	.....	.....	.....	.....	.....0	.....	.....434,207	434,207	.....	.....	.....0
502413ZZ3.....	Salt Lake City.....	UT.....	.....	11/08/2013.	.....	.....368,354	.....	.....	.....	.....	.....0	.....	.....368,354	368,354	.....	.....	.....0
517777ZZ4.....	Prescott.....	AZ.....	.....	05/28/2015.	.....	.....468,395	.....	.....	.....	.....	.....0	.....	.....468,395	468,395	.....	.....	.....0
560222ZA2.....	Lincolnshire.....	IL.....	.....	01/24/2019.	.....	.....184,141	.....	.....	.....	.....	.....0	.....	.....184,141	184,141	.....	.....	.....0
581222ZZ2.....	Baltimore.....	MD.....	.....	08/22/2012.	.....	.....556,340	.....	.....	.....	.....	.....0	.....	.....556,340	556,340	.....	.....	.....0
617556ZA6.....	Austin.....	TX.....	.....	02/19/2016.	.....	.....57,655	.....	.....	.....	.....	.....0	.....	.....57,655	57,655	.....	.....	.....0
624999ZZ4.....	Tucson.....	AZ.....	.....	06/30/2014.	.....	.....377,648	.....	.....	.....	.....	.....0	.....	.....377,648	377,648	.....	.....	.....0
696551ZZ6.....	Carlsbad.....	CA.....	.....	10/17/2013.	.....	.....411,948	.....	.....	.....	.....	.....0	.....	.....411,948	411,948	.....	.....	.....0
700500ZZ7.....	Santa Monica.....	CA.....	.....	04/30/2018.	.....	.....2,014,607	.....	.....	.....	.....	.....0	.....	.....2,014,607	2,014,607	.....	.....	.....0
74951ZZY5.....	Pearland.....	TX.....	.....	12/06/2013.	.....	.....276,156	.....	.....	.....	.....	.....0	.....	.....276,156	276,156	.....	.....	.....0
797240ZA9.....	Destin.....	FL.....	.....	12/19/2013.	.....	.....1,218,397	.....	.....	.....	.....	.....0	.....	.....1,218,343	1,218,343	.....	.....	.....0
816849ZZ9.....	Orlando.....	FL.....	.....	05/17/2013.	.....	.....338,731	.....	.....	.....	.....	.....0	.....	.....338,731	338,731	.....	.....	.....0
90399ZZZ8.....	Indianapolis.....	IN.....	.....	08/27/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....81,116	81,116	.....	.....	.....0
934432ZZ1.....	Burbank.....	CA.....	.....	11/12/2013.	.....	.....273,833	.....	.....	.....	.....	.....0	.....	.....273,833	273,833	.....	.....	.....0
955555ZZ3.....	Phoenix.....	AZ.....	.....	05/17/2013.	.....	.....239,934	.....	.....	.....	.....	.....0	.....	.....239,934	239,934	.....	.....	.....0
983444ZZ6.....	Lehi.....	UT.....	.....	02/24/2014.	.....	.....636,906	.....	.....	.....	.....	.....0	.....	.....636,906	636,906	.....	.....	.....0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
OCWEN OWLIC.....	Cincinnati.....	OH....	.....	01/01/2006.	.....	.....30,520	.....	.....	.....	.....	.....0	.....	.....30,520	30,520	.....	.....	.....0
Old Standard.....	Cincinnati.....	OH....	.....	01/01/2006.	.....	.....38,836	.....	.....	.....	.....	.....0	.....	.....38,836	38,836	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						11,192,561	0	0	0	0	0	0	11,276,491	11,276,491	0	0	0
0599999. Total Mortgages.....						199,763,401	0	0	0	0	0	0	201,934,121	201,934,121	0	0	0

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2			3		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
				4	5								13	14	15	16	17				
NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost			Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.						Investment Income	Commitment for Additional Investment	Percentage of Ownership	
CUSIP Identification	Name or Description			Code	City	State	Name of Vendor or General Partner														
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																					
000000	00	0	Calitus Partners III, L.P.	R.....	Los Angeles.....	CA.....	CP III, L.P.....		06/25/2004.....		19,128.....	48,203.....	48,203.....	(93,347).....					318,000.....	1.170.....	
000000	00	0	Cyprium Parallel Investors V, LP.....	R.....	Cleveland.....	OH.....	Cyprium V Management LLC.....		08/15/2019.....		799,273.....	799,273.....	799,273.....							3.660.....	
000000	00	0	ExWorks Capital Fund I, LP.....	R.....	Chicago.....	IL.....	ExWorks Capital Fund I GP, L.P.....		04/17/2017.....		7,000,000.....	7,263,054.....	7,263,054.....	229,483.....				625,034.....		4.100.....	
000000	00	0	ExWorks Capital Fund II Parallel Vehicle, LP.....	R.....	Chicago.....	IL.....	ExWorks Capital Fund I GP, LP.....		06/22/2017.....		52,500,000.....	52,400,380.....	52,400,380.....	(111,883).....				6,608,657.....		48.030.....	
000000	00	0	Great American Capital Partners Fund II, LP.....	R.....	Los Angeles.....	CA.....	Great American Capital Partners, LLC.....		01/12/2018.....		5,059,171.....	5,074,599.....	5,074,599.....	8,197.....				562,471.....	690,200.....	2.250.....	
000000	00	0	Gryphon Mezzanine Partners, LP.....	R.....	San Francisco.....	CA.....	Gryphon Mezzanine Partners, GP L.P.....		11/30/2017.....		5,565,469.....	5,920,004.....	5,920,004.....	184,098.....				221,606.....	1,627,500.....	6.490.....	
000000	00	0	Gryphon Mezzanine Partners II Feeder Fund, LP.....	R.....	San Francisco.....	CA.....	Gryphon Mezzanine Partners II, L.P.....		12/20/2019.....		2,716,056.....	2,596,156.....	2,596,156.....	(119,901).....				670.....	4,784,000.....	18.713.....	
000000	00	0	MCC Senior Loan Strategy JV I LLC.....	R.....	New York.....	NY.....	Medley Capital, LLC.....		07/16/2015.....		11,225,000.....	9,730,209.....	9,730,209.....	(1,167,296).....				1,112,500.....	1,275,000.....	12.500.....	
000000	00	0	Monarch Capital Partners III, L.P.....	R.....	New York.....	NY.....	Monarch Alternative Capital GP III, LLC.....		01/12/2015.....		12,525,492.....	10,472,780.....	10,472,780.....	(7,146,489).....				7,904,758.....	1,474,200.....	3.020.....	
000000	00	0	Monarch Capital Partners IV, L.P.....	R.....	New York.....	NY.....	Monarch Alternative Capital GP IV, LLC.....		10/30/2017.....		8,000,000.....	9,085,039.....	9,085,039.....	394,322.....				2,499,998.....		2.790.....	
000000	00	0	NB Private Equity Credit Opportunities Fund LP.....	R.....	New York.....	NY.....	NB Private Equity Credit Opportunities Associates, L.P.....		06/07/2017.....		2,655,946.....	2,242,984.....	2,242,984.....	(202,959).....				255,777.....	4,349,100.....	0.870.....	
000000	00	0	Northcreek Mezzanine Fund II, L.P.....	R.....	Cincinnati.....	OH.....	NMF GP II, LLC.....	2.....	01/31/2014.....		1,612,749.....	1,682,734.....	1,682,734.....	(37,775).....				383,246.....	348,000.....	3.330.....	
000000	00	0	Northcreek Mezzanine Fund III, L.P.....	R.....	Cincinnati.....	OH.....	NMF GP III, LLC.....	2.....	09/10/2019.....		140,000.....	140,000.....	140,000.....					1,859,998.....		4.310.....	
000000	00	0	PineBridge Private Credit Feeder, LP.....	R.....	New York.....	NY.....	PineBridge Private Credit General Partner, LP.....		11/28/2018.....		3,043,194.....	2,999,818.....	2,999,818.....	(43,376).....				133,860.....	1,456,500.....	16.580.....	
000000	00	0	SAAS Capital Fund III.....	R.....	Cincinnati.....	OH.....	SC GP III, LLC.....		08/09/2018.....		1,087,500.....	1,070,498.....	1,070,498.....	(8,881).....				68,307.....	2,662,500.....	5.000.....	
000000	00	0	Sagard Credit Partners, LP.....	R.....	Toronto.....	CAN.....	Sagard Credit Partners (Cayman) GP, Inc.....		10/09/2018.....		2,761,851.....	2,967,539.....	2,967,539.....	205,688.....				61,294.....	4,799,500.....	1.330.....	
000000	00	0	Sierra Senior Loan Strategy JV I LLC.....	R.....	New York.....	NY.....	Medley Capital, LLC.....		07/16/2015.....		13,150,000.....	10,378,296.....	10,378,296.....	(1,790,781).....				1,087,500.....	1,350,000.....	12.500.....	
000000	00	0	TTGA C-1 MMF, LP.....	R.....	Cincinnati.....	OH.....	TTGA C-I MMF GP LLC.....		12/18/2017.....		14,055,070.....	14,085,580.....	14,085,580.....	3,930.....				1,601,741.....		67.840.....	
000000	00	0	Yukon Capital Partners II L.P.....	R.....	Minneapolis.....	MN.....	Yukon Partners II, LLC.....	2.....	07/17/2014.....		4,459,504.....	3,544,370.....	3,544,370.....	(536,515).....				1,020,415.....	1,591,332.....	2.300.....	
000000	00	0	Yukon Capital Partners III L.P.....	R.....	Minneapolis.....	MN.....	Yukon Partners III, LLC.....	2.....	07/18/2017.....		3,465,471.....	3,303,030.....	3,303,030.....	(39,373).....				351,402.....	2,678,900.....	1.250.....	
1799999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Not Assigned - Unaffiliated.....											151,840,874.....	145,804,546.....	145,804,546.....	(10,272,857).....	0.....	0.....	0.....	0.....	21,999,237.....	33,764,728.....	XXX.....
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																					
000000	00	0	A&M Capital Europe, SCSp.....	R.....	London.....	GBR.....	A&M Capital Europe-GP, L.P.....		06/30/2019.....	3.....	1,173,466.....	775,931.....	775,931.....	(397,535).....				(60,595).....	8,640,000.....	1.150.....	
000000	00	0	A&M Capital Partners, LP.....	R.....	Greenwich.....	CT.....	A&M Capital-GP, L.P.....		12/06/2013.....	3.....	3,285,033.....	4,960,468.....	4,960,468.....	991,976.....					4,517,329.....	1.750.....	
000000	00	0	A&M Capital Partners II, LP.....	R.....	Greenwich.....	CT.....	A&M Capital-GP II, LP.....		05/25/2018.....	3.....	1,764,136.....	1,499,131.....	1,499,131.....	(265,005).....					8,235,992.....	0.840.....	
000000	00	0	A&M Capital Opportunities Fund, LP.....	R.....	Greenwich.....	CT.....	A&M Capital Opportunities-GP, L.P.....		10/21/2016.....	3.....	3,830,401.....	4,259,396.....	4,259,396.....	547,499.....				77,146.....	3,169,600.....	1.450.....	
000000	00	0	ALLOS III-Q L.P.....	R.....	Cincinnati.....	OH.....	ALLOS Ventures III LLC.....		12/19/2018.....		380,000.....	379,062.....	379,062.....	(938).....				(2,823).....	1,620,000.....	4.780.....	
000000	00	0	AltEnergy Storage, LLC.....	R.....	Rowayton.....	CT.....	AltEnergy Storage, LLC.....		09/28/2015.....		2,000,000.....	1,941,723.....	1,941,723.....							13.760.....	
000000	00	0	AltEnergy Storage Bridge, LLC.....	R.....	Rowayton.....	CT.....	AltEnergy Storage Bridge, LLC.....		03/20/2019.....		369,390.....	369,390.....	369,390.....								
001755	AC	1	AMMC VII, Limited/ AMMC VII, Corp. - R.....	R.....	George Town.....	CYM.....	Goldman Sachs, Inc.....		12/18/2006.....					(5,040).....						9.000.....	
000000	00	0	ArcLight Energy Partners Fund VI, LP.....	R.....	Boston.....	MA.....	ArcLight PEF GP VI, LLC.....		08/04/2015.....	3.....	10,895,809.....	12,863,555.....	12,863,555.....	(1,082,106).....				724,691.....	1,947,400.....	0.230.....	
000000	00	0	BGP FS Holdco, LLC.....	R.....	New York.....	NY.....	Bridge Growth Partners GP L.P.....		11/08/2016.....		3,846,584.....	7,463,505.....	7,463,505.....	892,594.....						4.230.....	
000000	00	0	Blackstone Diversified Alternatives Issuer LLC.....	R.....	Columbia.....	MD.....	Blackstone Diversified Alternatives Issuer LLC.....		05/21/2019.....		4,872,000.....	4,963,105.....	4,963,105.....	91,105.....						0.375.....	
000000	00	0	Blackstone Tactical Opportunities III, LP.....	R.....	New York.....	NY.....	Blackstone Tactical Opportunities Associates III LLC.....		02/08/2019.....		1,212,307.....	1,078,049.....	1,078,049.....	(134,258).....				15,278.....	6,304,000.....	0.180.....	
000000	00	0	Blue Chip VI Extension Fund.....	R.....	Cincinnati.....	OH.....	Blue Chip VI Partners, LLC.....		11/05/2014.....	1.....	81,521.....			(33,878).....						26.650.....	
000000	00	0	Blue Chip VI Extension Fund II.....	R.....	Cincinnati.....	OH.....	Blue Chip VI Partners, LLC.....		09/15/2015.....	1.....	640,652.....	409,058.....	409,058.....	(219,673).....						46.280.....	
000000	00	0	Bridge Growth Partners L.P.....	R.....	New York.....	NY.....	Bridge Growth Partners GP L.P.....		07/15/2014.....	3.....	15,737,810.....	20,483,125.....	20,483,125.....	1,419,602.....					1,113,000.....	4.010.....	
000000	00	0	Bridge Growth Partners L.P.-Accedian Holdings.....	R.....	New York.....	NY.....	Bridge Growth Partners GP L.P.....		05/19/2017.....	3.....	7,000,000.....	10,731,418.....	10,731,418.....	(2,658).....						6.670.....	
000000	00	0	Bridge Growth Partners L.P.-Accedian Holdings II.....	R.....	New York.....	NY.....	Bridge Growth Partners GP L.P.....		03/08/2019.....	3.....	8,855,009.....	8,848,084.....	8,848,084.....	(6,925).....				1,855,002.....		6.670.....	
000000	00	0	Bridge Growth Partners- Aggregator, LLC.....	R.....	New York.....	NY.....	Bridge Growth Partners GP L.P.....		09/29/2017.....	3.....	10,500,000.....	10,488,827.....	10,488,827.....	(9,110).....						5.840.....	

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

E07.1

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Valuation Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	CCA Life Settlements Fund II, LP.....		R.....	Dublin.....	IRL.....	CCA Life Settlements Fund II ICAV.....		12/16/2019		4,250,000	4,250,000	4,250,000							750,000	15.580
000000 00 0	Channel 51, LLC.....		R.....	Washington.....	DC.....	Channel 51, LLC.....		04/29/2016		3,125,691	3,114,612	3,114,612	(54)						374,500	0.360
000000 00 0	Cincinnati Cornerstone Investors BWV I, LLC.....		R.....	Cincinnati.....	OH.....	CincyTech, LLC.....		06/28/2019		500,000	500,000	500,000								10.780
000000 00 0	Cincinnati Cornerstone Investors EI III, LLC.....		R.....	Cincinnati.....	OH.....	CincyTech, LLC.....		09/13/2016		1,402,528	2,329,431	2,329,431	928,583							16.140
000000 00 0	Cincinnati Cornerstone Investors EI IV LLC.....		R.....	Cincinnati.....	OH.....	CincyTech, LLC.....		09/28/2018		1,042,970	1,041,730	1,041,730	(1,240)							15.500
000000 00 0	Cincy Tech Fund IV, LLC.....		R.....	Cincinnati.....	OH.....	CincyTech, LLC.....		03/18/2016	1	1,253,546	2,045,320	2,045,320	10,384					681,051	85,400	5.770
000000 00 0	Cincy Tech Fund V, LLC.....		R.....	Cincinnati.....	OH.....	CincyTech, LLC.....		11/20/2019	1	300,000	300,000	300,000							1,200,000	7.970
000000 00 0	Cintrifuse Syndicate Fund I, LLC.....		R.....	Cincinnati.....	OH.....	Cintrifuse Fund Management, LLC.....		04/29/2013	1	1,186,971	1,568,551	1,568,551	112,175					56,445	183,400	2.420
000000 00 0	Cintrifuse Syndicate Fund II, LLC.....		R.....	Cincinnati.....	OH.....	Cintrifuse Fund Management II, LLC.....		09/18/2017	1	402,222	336,088	336,088	(27,754)					1,594	2,098,000	4.460
000000 00 0	Corsair Assist Investors, LP.....		R.....	New York.....	NY.....	Corsair Assist Management, LP.....		05/25/2018		7,234,779	8,455,903	8,455,903	1,456,318							9.910
000000 00 0	Corsair Blade Investors, L.P.		R.....	New York.....	NY.....	Corsair Blade Management, LP.....		12/16/2019		5,000,000	5,000,000	5,000,000								2.050
000000 00 0	Corsair Boomer Investors L.P.....		R.....	New York.....	NY.....	Corsair Boomer Management, LP.....		06/25/2018		10,040,134	15,063,837	15,063,837	5,005,372							9.770
000000 00 0	Corsair V Financial Services Capital Partners LP.....		R.....	New York.....	NY.....	Corsair V Management, LP.....		06/25/2018		4,778,722	5,321,766	5,321,766	963,127					99,285	9,221,520	1.800
000000 00 0	Cowboy Parent, LLC.....		R.....	Wilmington.....	DE.....	Snow Phipps III, LP.....		10/29/2018		4,500,000	4,487,889	4,487,889	(12,076)							3.000
000000 00 0	DecoPac, Inc.....		R.....	Anoka.....	MN.....	Snow Phipps III, LP.....		10/27/2017		5,000,000	8,943,348	8,943,348	2,083,553							2.900
000000 00 0	The Cranemere Group Limited.....		R.....	London.....	GBR.....	The Cranemere Group Limited.....		05/21/2014		17,593,905	26,734,026	26,734,026	2,578,130						17,593,800	7.360
000000 00 0	DESRI VI, LLC.....		R.....	New York.....	NY.....	D.E. Shaw Renewable Investments, LLC.....		12/17/2014		1,822,175	2,466,101	2,466,101	(119,655)					113,871		3.840
000000 00 0	Electric Guard Dog, LLC.....		R.....	Columbia.....	SC.....	Snow Phipps III AIV, LP.....		06/08/2016		3,500,000	5,315,882	5,315,882	785,084							3.880
000000 00 0	Energy Impact Fund LP.....		R.....	New York.....	NY.....	Energy Impact Partners, LLC.....		05/11/2017		5,044,571	6,204,552	6,204,552	614,971						1,955,100	1.250
000000 00 0	Financial Edge Fund, L.P.		R.....	Dover.....	DE.....	PL Capital, LLC.....		11/29/2007		4,564,400	9,761,046	9,761,046	(971,385)							5.780
000000 00 0	Foresite Capital Fund IV, LP.....		R.....	San Francisco.....	CA.....	Foresite Capital Management IV.....		04/16/2018		4,193,741	4,700,817	4,700,817	247,503						750,000	0.710
000000 00 0	Goldner Hawn Fund VII LP.....		R.....	Minneapolis.....	MN.....	Goldner Hawn GP, LLC.....		04/29/2019		585,678	447,768	447,768	(137,910)					8,978	4,414,500	1.810
000000 00 0	Greenspring Opportunities IV, LP.....		R.....	Owings Mills.....	MD.....	Greenspring Opportunities General Partner IV, LP.....		04/25/2016	1	3,218,249	3,934,547	3,934,547	466,276						280,000	1.020
000000 00 0	Greenspring Opportunities V, LP.....		R.....	Owings Mills.....	MD.....	Greenspring Opportunities General Partner V, LP.....		01/22/2018	1	2,800,000	3,128,901	3,128,901	300,027						700,000	0.780
000000 00 0	Greenspring Global Partners VIII, L.P.....		R.....	Owings Mills.....	MD.....	Greenspring General Partner VII, LP.....		07/14/2017	1	2,186,807	2,435,171	2,435,171	129,699						1,177,400	10.820
000000 00 0	Greenspring Global Partners IX-B, LP.....		R.....	Owings Mills.....	MD.....	Greenspring General Partner IX, L.P.....		02/08/2019	1	891,288	904,224	904,224	12,936						1,584,500	0.280
000000 00 0	Gryphon Partners IV, L.P.....		R.....	San Francisco.....	CA.....	Gryphon GenPar IV, L.P.....		12/06/2016	3	3,945,101	6,141,705	6,141,705	712,147						691,600	0.450
000000 00 0	Gryphon Partners V, L.P.....		R.....	San Francisco.....	CA.....	Gryphon GenPar V, L.P.....		08/29/2018	3	3,981,951	4,224,934	4,224,934	270,919					12,810	3,017,700	0.570
000000 00 0	Harvest Intrexon Enterprise Fund I, LP.....		R.....	San Francisco.....	CA.....	Harvest Enterprise GP I, LLC.....		09/04/2015		1,035,000	726,742	726,742	(107,883)						570,000	1.290
000000 00 0	L-A Saturn Acquisition, L.P.....		R.....	Philadelphia.....	PA.....	L-A Group Saturn LLC.....		01/16/2015		4,916,401	12,154,313	12,154,313	1,763,400						83,500	2.460
000000 00 0	LLR Equity Partners IV, LP.....		R.....	Philadelphia.....	PA.....	LLR Capital IV, L.P., LP.....		03/14/2014	3	719,733	5,781,274	5,781,274	1,457,653					111,179	560,000	0.680
000000 00 0	LLR Equity Partners V, L.P.....		R.....	Philadelphia.....	PA.....	LLR Capital V, L.P., LLC.....		03/31/2017	3	3,966,270	3,910,346	3,910,346	1,300					230,302	2,899,400	0.570
000000 00 0	ManchesterStory Venture Fund, LP.....		R.....	Des Moines.....	IA.....	ManchesterStory GP1, LLC.....		03/23/2017		593,724	596,446	596,446	(37,096)					6,212	1,405,999	2.440
000000 00 0	MCOF GP, LLC.....		R.....	New York.....	NY.....	Medley GP Holdings LLC.....		07/15/2016		1,400	1,337	1,337	(2,006)					1,848		1.390
000000 00 0	MCOF Management, LLC.....		R.....	New York.....	NY.....	MCOF GP, LLC.....		07/15/2016		700	3,737	3,737	(2,893)					9,282		1.400
000000 00 0	Medley (Aspect) GP, LLC.....		R.....	New York.....	NY.....	MCOF GP, LLC.....		07/15/2016					(1,430)							1.400
000000 00 0	Medley Aspect Management, LLC.....		R.....	New York.....	NY.....	MCOF GP, LLC.....		07/15/2016		700	3,584	3,584	(2,047)					7,280		1.400
000000 00 0	Medley Credit Opportunity Delaware Fund, L.P.....		R.....	New York.....	NY.....	MCOF GP, LLC.....		07/15/2016	7	10,128,710	10,590,016	10,590,016	(242,308)							45.950
000000 00 0	Medley Real D (Annuity) LLC.....		R.....	New York.....	NY.....	Medley Capital, LLC.....		03/21/2016	3	3,928,617	4,460,555	4,460,555	319,388							69.320
000000 00 0	Medley Tactical Opportunities, LLC.....		R.....	New York.....	NY.....	Medley Capital, LLC.....		11/16/2017		38,501	394,128	394,128	53,332					3,377,055		69.080
000000 00 0	NB Dyal IV US Investors, LP.....		R.....	New York.....	NY.....	NB Dyal Associates IV, LP.....		06/11/2018	3	445,069	403,157	403,157	666					9,324	6,554,800	0.270

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

E07.2

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	NB Secondary Opportunities Fund III L.P.		R.....	New York.....	NY.....	NB Secondary Opportunities Associates III L.P.		05/23/2013	3	10,233,058	7,836,374	7,836,374	(823,125)					1,779,486	5,332,320	0.870
000000 00 0	NB Secondary Opportunities Fund IV L.P.		R.....	New York.....	NY.....	NB Secondary Opportunities Associates IV L.P.		04/19/2017	3	4,147,953	4,305,698	4,305,698	(255,293)					726,814	5,932,661	0.450
000000 00 0	NB Strategic Co-Investment Partners II L.P.		R.....	New York.....	NY.....	NB Strategic Co-Investment Associates II GP LLC		10/01/2012	3	5,282,527	3,697,414	3,697,414	(1,696,939)					529,866	780,490	0.940
000000 00 0	NB Strategic Co-Investment Partners III L.P.		R.....	New York.....	NY.....	NB Strategic Co-Investment Associates III GP LLC		01/28/2016	3	7,514,226	9,793,932	9,793,932	727,552					85,922	1,946,665	0.850
000000 00 0	Nutraceutical Investco, LP		R.....	Riverside.....	CT.....	M&S GP LLC.....		10/18/2019		2,513,041	2,513,041	2,513,041						(50,370)		8.000
000000 00 0	OBC Investment Partners, L.P. (Bock & Clark).....		R.....	Cincinnati.....	OH.....	Orchard Investment Management, LLC.....		07/31/2014		1	305,170	305,170	(581,105)					754,135		63.400
000000 00 0	OBIP, LP (Bolt Topco, LLC).....		R.....	Cincinnati.....	OH.....	Orchard Investment Management III LLC.....		06/27/2019		7,662,500	7,332,835	7,332,835	(329,665)							49.970
000000 00 0	OLG Investment Partners, L.P. (Lucas Group).....		R.....	Atlanta.....	GA.....	Orchard Investment Management, LLC.....		09/27/2013		45,788	2,618,817	2,618,817								66.400
000000 00 0	Orchard Tosca Investment Partners, L.P.		R.....	Mason.....	OH.....	Orchard Investment Management, LLC.....		08/19/2011		5,661,532	6,000,031	6,000,031	345,105					454,708		43.840
000000 00 0	OTAIP, LP (Trew Holdings, LLC)		R.....	Hilton Head Island.....	SC.....	Orchard Investment Management III LLC.....		02/01/2019		6,896,202	6,836,432	6,836,432	(59,770)							49.960
000000 00 0	OVIP, L.P.		R.....	Cincinnati.....	OH.....	Orchard Investment Management III LLC.....		07/27/2017		7,795,550	5,193,093	5,193,093	(1,230,957)							70.000
000000 00 0	Patriot Financial PartnersII, L.P.....		R.....	Philadelphia.....	PA.....	Patriot Financial Partners GP II, L.P.....		04/30/2014	3	6,854,666	8,982,536	8,982,536	(932,757)					1,223,578	1,149,400	3.440
000000 00 0	Patriot Financial Partners III, L.P.		R.....	Philadelphia.....	PA.....	Patriot Financial Partners GP III, L.P.....		07/21/2017	3	5,750,000	5,613,804	5,613,804	(332,664)					4,249,996		2.580
000000 00 0	Private Equity Solutions SCSp.....		R.....	Munsbach.....	LUX.....	DWS Investment S.A.....		12/16/2019		801,632	801,632	801,632						(20,584)	1,698,500	1.430
000000 00 0	Project Senator Holdings, L.P.		R.....	Toronto.....	CAN.....	Bridge Growth Partners GP L.P.....		05/11/2016		3,500,000	6,559,379	6,559,379	2,067,825							3.130
000000 00 0	PWP Growth Equity Fund I LLP.....		R.....	New York.....	NY.....	PWP Growth Equity Fund I GP LLP.....		08/20/2014	3	7,019,489	8,481,676	8,481,676	137,248					319,313	1,756,665	2.080
000000 00 0	PWP Growth Equity Fund II LLP.....		R.....	New York.....	NY.....	PWP Growth Equity Fund II GP LLP.....		02/28/2018	3	3,924,078	4,059,477	4,059,477	272,914					3,075,800		1.200
000000 00 0	Qubii Holdings, LLC.....		R.....	Beverly Hills.....	CA.....	WCI One Holdings I, LLC.....		08/24/2018		4,125,000	7,631,250	7,631,250	3,506,250					875,000		0.500
000000 00 0	Quick Med Holdings LLC.....		R.....	Pittsburgh.....	PA.....	Quick Med Holdings LLC.....		11/06/2018		3,502,392	3,607,463	3,607,463	105,072							3.000
000000 00 0	RCCF IFBYPHONE, LLC.....		R.....	Cincinnati.....	OH.....	RCCF Ifbypnone, LLC.....		09/09/2014		1,005,781	1,483,553	1,483,553	(137,494)							23.120
000000 00 0	Refinery Venture Fund I, LP.....		R.....	Cincinnati.....	OH.....	Refinery Management, LLC.....		11/20/2017		1,548,597	1,461,990	1,461,990	12,384						451,333	13.270
000000 00 0	Revelstoke Single Asset Fund I, LP.....		R.....	Denver.....	CO.....	RCP Single Asset Fund I GP, LLC.....		11/19/2019		2,165,489	2,165,489	2,165,489						334,500		0.420
000000 00 0	River Cities Capital Fund III, LP.....		R.....	Cincinnati.....	OH.....	River Cities Management III, LP.....		05/15/2018	3	303,137	346,314	346,314	41,831							14.310
000000 00 0	River Cities Capital Fund IV, LP.....		R.....	Cincinnati.....	OH.....	River Cities Management IV, LLC.....		09/30/2012	3	699,893	1,411,806	1,411,806	(121,420)					314,300		3.540
000000 00 0	River Cities Capital Fund V, LP.....		R.....	Cincinnati.....	OH.....	River Cities Management V, LLC.....		12/31/2012	3	2,314,743	3,018,927	3,018,927	(68,186)					637,651	525,000	1.550
000000 00 0	River Cities Capital Fund VI, LP.....		R.....	Cincinnati.....	OH.....	River Cities Management VI, LLC.....		02/15/2018	3	2,450,000	2,109,643	2,109,643	(185,913)					4,900,000		3.440
000000 00 0	Rivercrest Capital Partners, LP.....		R.....	Fort Worth.....	TX.....	Rivercrest Capital GP, LLC.....		04/02/2018		4,769,980	4,709,276	4,709,276	109,237					677,520	2,230,200	4.310
000000 00 0	Roark Capital Partners Fund V, LP.....		R.....	Atlanta.....	GA.....	Roark Capital GenPar V, LP.....		11/01/2018		780,456	860,315	860,315	79,859						2,719,500	0.140
000000 00 0	Snow, Phipps L.P.		R.....	Wilmington.....	DE.....	SPG GP, LLC.....		02/06/2007	3	3,842,797	4,785,446	4,785,446	199,561						416,400	1.790
000000 00 0	Snow Phipps II, L.P.		R.....	Wilmington.....	DE.....	Snow Phipps GP II, L.P.....		01/08/2010	3	6,171,622	6,220,656	6,220,656	345,165					49,279	165,600	1.050
000000 00 0	Snow Phipps III, L.P.		R.....	Wilmington.....	DE.....	Snow Phipps GP III, LLC.....		06/08/2016	3	5,929,010	6,355,629	6,355,629	224,562					40,819	4,300,100	1.110
000000 00 0	Solamere Capital Fund II, LP.....		R.....	Boston.....	MA.....	Solamere Capital Fund II, GP LP.....		08/19/2013	3	5,041,054	7,133,657	7,133,657	447,931					1,173,195	2,098,600	1.730
000000 00 0	Solamere Capital Fund II-A, LP.....		R.....	Boston.....	MA.....	Solamere Capital Fund II-A, GP LP.....		08/19/2013	3	2,568,457	3,468,578	3,468,578	(136,300)					1,115,109	882,700	1.840
000000 00 0	Solamere Capital Fund III, LP.....		R.....	Boston.....	MA.....	Solamere Capital Fund III GP, LP.....		11/20/2018	3	1,470,041	1,438,119	1,438,119	(31,922)					186,730	8,690,658	1.470
000000 00 0	Solamere Portfolio Company Investments, LLC.....		R.....	Boston.....	MA.....	Solamere Capital, LLC.....		04/18/2016		700,000	1,116,548		154,272							2.840
000000 00 0	Solamere Portfolio Company Investments II, LLC.....		R.....	Boston.....	MA.....	Solamere Capital, LLC.....		01/18/2019		2,500,000	2,495,935	2,495,935	(4,065)							40.730
000000 00 0	Stefac, LP.....		R.....	Orlando.....	FL.....	FCF GP, LLC.....		10/22/2019		7,500,000	13,802,078	13,802,078	6,302,078							46.880
000000 00 0	Thorley Industries, LLC.....		R.....	Pittsburgh.....	PA.....	BTM Ventures, LLC.....		09/23/2015		840,000	1,805,230	1,805,230	965,230							3.560
000000 00 0	Three Ocean Partners LLC.....		R.....	New York.....	NY.....	Three Ocean Partners, LLC.....		06/01/2011		1	1	1	(0)					11,367		1.000
000000 00 0	TriArtisan Orlando Partners, LLC.....		R.....	New York.....	NY.....	TriArtisan Orlando MM, LLC.....		03/12/2018		3,500,000	3,483,170	3,483,170	(13,330)							20.310
000000 00 0	TriArtisan PFC Partners, LLC.....		R.....	New York.....	NY.....	GET ME MEARS GROUP HOLDINGS, LLC.....		02/27/2019		5,000,000	4,993,666	4,993,666	(6,334)							11.840

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	Trilantic Capital Partners VI, LP.....		R.....	New York.....	NY.....	Trilantic Capital Partners Associates VI L.P.....		07/25/2018		1,772,315	1,613,672	1,613,672	(24,603)					13,361	5,727,500	0.490
000000 00 0	Tritium Partners, LLC.....		R.....	Austin.....	TX.....	Tritium I GP, LLC.....		06/26/2015	3	5,878,901	7,881,338	7,881,338	(619,212)					1,185,530	1,013,600	2.280
000000 00 0	Tritium Partners II, LLC.....		R.....	Austin.....	TX.....	Tritium II GP, LLC.....		11/13/2019		644,431	644,431	644,431							6,855,500	2.050
000000 00 0	TS OpCo Holdings, LLC.....		R.....	Minneapolis.....	MN.....	TS Ultimate OpCo Holding, Inc.....		09/28/2018		5,000,000	5,000,000	5,000,000						123,538		8.330
000000 00 0	VICO F II Feeder, LP.....		R.....	Austin.....	TX.....	Vida Insurance Credit Opportunity Fund II GP, LP.....		08/02/2017		16,473,504	17,018,003	17,018,003	598,747						1,026,200	3.570
000000 00 0	Vida Longevity Fund, LP.....		R.....	Austin.....	TX.....	Vida Management I, LLC.....		04/01/2015	10	9,579,618	10,930,808	10,930,808	55,587					438,656		0.510
000000 00 0	Vivo Capital Fund IX, LP.....		R.....	Palo Alto.....	CA.....	Vivo Capital IX, LLC.....		09/09/2019		905,590	905,590	905,590						(21,457)	4,097,500	0.350
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....										401,149,420	490,527,530	490,527,530	30,285,166	0	0	0	0	18,769,382	167,245,127	XXX

Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated

000000	00	0	Brother's Management, LLC.....	R.....	Kansas City.....	MO.....	Transfer from Schedule D.....		12/31/2017		1,000	1,000	1,000								100.000
2099999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated.....											1,000	1,000	1,000	0	0	0	0	0	0	0	XXX

Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated

000000 00 0	Comerstone Office Partners, LLC		R.....	Cincinnati.....	OH.....	Cortland Partners, LLC.....		06/22/2018		7,077,600	6,924,455	6,924,455	(46,513)					639,444		45.000
000000 00 0	Kaleb Grove Investors, LLC.....		R.....	Colorado Springs.....	CO.....	Cortland Partners, LLC.....		11/30/2016		8,651,072	14,396,525	14,396,525	(47,714)					205,600		40.000
000000 00 0	Kelly Co, Investors, LLC.....		R.....	Colorado Springs.....	CO.....	L-A Battery Group, LLC.....		12/17/2019		5,735,359	5,735,359	5,735,359							42.500	
000000 00 0	L-A Laramar Urban Neighborhood Fund, LP		R.....	Philadelphia.....	PA.....	L-A Delray QOF Group, LLC.....		10/15/2015		10,120,780	10,421,961	10,421,961	478,661					421,580	3,534,300	3.470
000000 00 0	L-A Battery QOF Fund, LP.....		R.....	Philadelphia.....	PA.....	CS Partners, LLC		12/24/2019		5,000,000	5,000,000	5,000,000								8.060
000000 00 0	L-A Delray QOF Fund, LP.....		R.....	Delray Beach.....	FL.....	Lubert Adler Laramar Urban Neighborhood Group, LP		12/24/2019		3,125,000	3,125,000	3,125,000								8.220
000000 00 0	LCN NA Fund III-D, LP.....		R.....	New York.....	NY.....	LCN North American GP III, L.P.....		08/23/2019		373,865	369,826	369,826	(4,039)					4,039	626,000	1.670
000000 00 0	Lubert-Adler Real Estate Fund VII, LP		R.....	Philadelphia.....	PA.....	Lubert-Adler Group VII, LP		10/15/2013		44,511,655	41,236,011	41,236,011	402,820					3,452,514	4,359,329	10.030
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP.....		R.....	Philadelphia.....	PA.....	Lubert-Adler Group VII-B, LLC.....		04/07/2017		11,250,000	12,371,816	12,371,816	1,116,535					108,085	5,416,661	4.290
000000 00 0	Lubert-Adler Workforce Housing Fund, L.P.....		R.....	Philadelphia.....	PA.....	Lubert-Adler Group WH, L.P.....		08/08/2019			(147,140)	(147,140)	(147,140)					10,000,000		3.500
000000 00 0	NB Real Estate Secondary Opportunities Fund LP		R.....	New York.....	NY.....	NB Real Estate Secondary Opportunities Associates, LP		12/05/2018		1,452,328	1,912,342	1,912,342	41,651					50,513	8,547,500	2.010
000000 00 0	Osprey Pointe Sandestin, LLC		R.....	Miramar Beach.....	FL.....	Sandestin Investments, LLC.....		12/19/2018		5,467,100	5,467,100	5,467,100								38.500
000000 00 0	Park Meadows CO Investors, LLC.....		R.....	Denver.....	CO.....	The Isaac Group Holdings, LLC.....		02/28/2017		11,538,403	15,485,521	15,485,521	(2,296,580)							40.000
722480 ZZ 6	Pineapple Square Properties LLC		R.....	Sarasota.....	FL.....	Cortland Partners, LLC.....		04/19/2006		15								1,140,000		40.000
000000 00 0	PRCP-Abacoa Investment, LLC.....		R.....	Jupiter.....	FL.....	PRCP-Abacoa Investment Managers LLC.....		12/09/2015		7,054,250	7,227,795	7,227,795	231,441					295,527		40.000
000000 00 0	PRCP-Arcadia Partners, LP.....		R.....	Seattle.....	WA.....	PRCP-Arcadia Partners Managers, LP.....		10/26/2016		4,394,387	5,812,461	5,812,461	669,961					761,001	57,500	40.000
000000 00 0	PRCP-Atlanta Canopy Partners, LP.....		R.....	Norcross.....	GA.....	PRCP-Atlanta Canopy Partners Managers, LP.....		04/02/2019		525,436	518,779	518,779	(6,656)					25,568	900,000	40.000
000000 00 0	PRCP-Aurora Partners, LP.....		R.....	Denver.....	CO.....	PRCP-Aurora Partners Managers, LP.....		08/22/2016		8,242,113	9,608,701	9,608,701	596,358					636,174	230,000	40.000
000000 00 0	PRCP-Avondale Partners, LP.....		R.....	Phoenix.....	AZ.....	PRCP-Avondale Partners Managers, LP.....		09/23/2016		12,813,898	19,075,596	19,075,596	4,725,746					1,235,289		40.000
000000 00 0	PRCP-Boca Raton Partners, LP.....		R.....	Boca Raton.....	FL.....	PRCP-Boca Raton Partners Managers, LP.....		11/27/2017		8,089,195	9,504,150	9,504,150	1,542,292					591,493	525,000	40.000
000000 00 0	PRCP-Bucks Partners, LP.....		R.....	Philadelphia.....	PA.....	PRCP-Bucks Partners Managers, LP.....		04/25/2017		6,732,637	7,901,288	7,901,288	106,984					619,582	410,000	40.000
000000 00 0	PRCP-CO Deer Crest Partners, LP.....		R.....	Broomfield.....	CO.....	PRCP-CO Deer Crest Partners Managers, LP.....		05/15/2019		7,782,644	7,708,644	7,708,644	(74,001)					218,392	695,500	40.000
000000 00 0	PRCP-CO Governor's Park, LP.....		R.....	Fort Collins.....	CO.....	PRCP-CO Governor's Park Managers, LP.....		11/18/2019		1,025,509	1,025,509	1,025,509							7,352,000	40.000
000000 00 0	PRCP-CO Lakewood, LP.....		R.....	Lakewood.....	CO.....	PRCP-CO Lakewood Managers, LP.....		08/09/2019		10,196,556	10,052,184	10,052,184	(144,372)					144,372	829,000	40.000
000000 00 0	PRCP-CO Spyglass Creek, LP.....		R.....	Denver.....	CO.....	PRCP-CO Spyglass Creek Managers, LP.....		10/23/2019		10,447,111	10,447,111	10,447,111							2,575,000	40.000
000000 00 0	PRCP-CS Partners II, LP.....		R.....	Colorado Springs.....	CO.....	PRCP-CS Partners II Managers, LP.....		09/15/2017		4,875,313	5,591,460	5,591,460	829,550					446,909	464,500	40.000
000000 00 0	PRCP-Dallas Four Partners, LP		R.....	Lewisville.....	TX.....	PRCP-Dallas Four Partners Managers, LP		11/06/2015		12,433,793	13,067,203	13,067,203	842,693					993,839	1,508,500	40.000
000000 00 0	PRCP-Del Coronado Partners, LP.....		R.....	Phoenix.....	AZ.....	PRCP-Del Coronado Partners Managers, LP.....		05/15/2018		7,169,364	8,242,419	8,242,419	1,189,833					507,216	1,246,500	40.000

E07.3

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

E07.4

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	PRCP-Everett Partners, L.P.....		R.....	Seattle.....	WA.....	PRCP-Everett Partners Managers, LP.....		07/21/2016		2,653,233	3,756,384	3,756,384	454,547					535,314	339,500	43.200
000000 00 0	PRCP-Key West Partners I, LP.....		R.....	Key West.....	FL.....	PRCP-Key West Partners I Managers, LP.....		02/08/2017		5,196,131	6,779,807	6,779,807	65,798					585,635	422,000	40.000
000000 00 0	PRCP-MD Germantown, LP.....		R.....	Germantown.....	MD.....	PRCP-MD Germantown Managers, LP.....		08/05/2019		6,676,623	6,572,206	6,572,206	(104,417)					104,417	866,500	40.000
000000 00 0	PRCP-Murietta Partners, LP.....		R.....	Phoenix.....	AZ.....	PRCP-Murietta Partners Managers, LP.....		05/15/2018		5,178,260	5,150,680	5,150,680	66,367					309,257	1,032,000	40.000
000000 00 0	PRCP-Missouri Partners, L.P.....		R.....	St. Charles.....	MO.....	PRCP-Missouri Partners Managers, LP.....		10/22/2015		6,635,727	9,464,326	9,464,326	684,291					589,685	625,500	40.000
000000 00 0	PRCP-NC Wilmington Partners II, LP.....		R.....	Wilmington.....	NC.....	PRCP-NC Wilmington Partners II Managers, LP.....		05/08/2018		1,697,910	1,773,826	1,773,826	107,982					154,351	1,080,500	40.000
000000 00 0	PRCP-Ohio Partners II, L.P.....		R.....	Cincinnati.....	OH.....	PRCP-Ohio Partners II Managers, LP.....		04/06/2016		4,768,405	4,726,364	4,726,364	67,601					591,064	1,237,000	40.000
000000 00 0	PRCP-Oregon Partners I, LP.....		R.....	Oregon City.....	OR.....	PRCP-Oregon Partners I Managers, LP.....		04/08/2016		2,827,690	3,670,219	3,670,219	681,140					111,784		40.000
000000 00 0	PRCP-Orlando Sanford Landing Partners, LP.....		R.....	Sanford.....	FL.....	PRCP-Orlando Sanford Landing Partners Managers, LP.....		12/18/2019		711,824	711,824	711,824							7,018,000	40.000
000000 00 0	PRCP-Orlando UCF Partners, LP.....		R.....	Orlando.....	FL.....	PRCP-Orlando UCF Partners Managers, LP.....		04/12/2019		5,133,230	5,084,004	5,084,004	(49,226)					133,162	526,500	40.000
000000 00 0	PRCP-Orlando Whisper Lake Partners, LP.....		R.....	Orlando.....	FL.....	PRCP-Orlando Whisper Lake Partners Managers, LP.....		12/18/2019		552,632	552,632	552,632							11,992,500	40.000
000000 00 0	PRCP-Phoenix III Partners, LP.....		R.....	Phoenix.....	AZ.....	PRCP-Phoenix III Partners Managers, LP.....		08/03/2017		12,279,580	12,245,430	12,245,430	97,380					1,351,314	1,398,500	40.000
000000 00 0	PRCP-Raleigh I Partners LP.....		R.....	Raleigh.....	NC.....	PRCP-Raleigh I Partners Managers, LP.....		04/20/2017		2,450,339	2,790,356	2,790,356	6,202					154,036	119,500	40.000
000000 00 0	PRCP-St. John's Forest Partners, LP.....		R.....	Jacksonville.....	FL.....	PRCP-St. John's Forest Partners Managers, LP.....		03/20/2019		516,413	506,426	506,426	(9,987)					25,813	1,787,500	40.000
000000 00 0	PRCP-Stuart Partners, L.P.....		R.....	Stuart.....	FL.....	PRCP-Stuart Partners Managers, LP.....		12/06/2016		5,777,875	8,506,144	8,506,144	91,036					466,697	348,500	40.000
000000 00 0	PRCP-Sunrise Water's Edge Partners, LP.....		R.....	Sunrise.....	FL.....	PRCP-Sunrise Water's Edge Partners Managers, LP.....		08/29/2018		8,959,157	8,844,125	8,844,125	(14,491)					624,945	479,500	40.000
000000 00 0	PRCP-Tampa Arbor Partners, LP.....		R.....	Tampa.....	FL.....	PRCP-Tampa Arbor Partners Managers, LP.....		08/29/2018		5,027,146	4,993,232	4,993,232	22,428					288,069	503,000	40.000
000000 00 0	PRCP-Tempe/Mesa Partners.....		R.....	Phoenix.....	AZ.....	PRCP-Tempe/Mesa Partners Managers, LP.....		05/15/2018		8,018,139	9,005,483	9,005,483	1,128,390					530,340	1,063,000	40.000
000000 00 0	PRCP-TX Kingwood, LP.....		R.....	Houston.....	TX.....	PRCP-TX Kingwood Managers, LP.....		11/15/2019		4,322,620	4,322,620	4,322,620							1,338,000	40.000
000000 00 0	PRCP-Union Heights.....		R.....	Colorado Springs.....	CO.....	PRCP-Union Heights Manages, LP.....		06/18/2018		4,372,168	4,917,867	4,917,867	644,146					311,555	235,000	40.000
000000 00 0	PRCP - University Village, LP.....		R.....	Colorado Springs.....	CO.....	PRCP - University Village Managers, LP.....		09/11/2018		6,579,703	6,521,907	6,521,907	(20,886)					397,702	505,500	40.000
000000 00 0	PRCP-Woodland Hills, LP.....		R.....	Colorado Springs.....	CO.....	PRCP-Woodland Hills Managers, LP.....		11/13/2018		3,458,175	3,415,225	3,415,225	(42,951)					206,717	570,000	40.000
000000 00 0	Residences ORC, LLC.....		R.....	Sunrise.....	FL.....	Residences Management Company, LLC.....		05/03/2019		5,000,000	5,000,000	5,000,000								16.667
000000 00 0	Righetti Ranch, L.P.....		R.....	San Luis Obispo.....	CA.....	Ambient Righetti Manager, LLC.....		06/16/2015		12,614,193	14,224,084	14,224,084	(757,475)							61.880
000000 00 0	TRG Southgate, L.P.....		R.....	Dallas.....	TX.....	TA Southgate Land Partners, LP.....		11/09/2016		1	1	1	(2,070,968)							22.500
000000 00 0	TRG Southgate II, L.P.....		R.....	Dallas.....	TX.....	TA Southgate Land Partners, LP.....		03/08/2018		3,825,203	3,825,203	3,825,203								22.500
000000 00 0	Water Street O'Connor, L.P.....		R.....	Atlanta.....	GA.....	LG Residential Services, LLC.....		10/22/2015		9,625,545	15,979,125	15,979,125	6,353,580					412,500		37.500
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....										350,943,308	391,421,573	391,421,573	17,407,997	0	0	0	0	20,381,494	82,765,290	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Unaffiliated																				
000000 00 0	Pretium Mortgage Credit Partners I, L.P.....		R.....	New York.....	NY.....	Pretium Mortgage Credit Partners I GP, LLC.....		12/04/2014		4,297,587	6,356,614	6,356,614	946,183						5,702,661	1.120
2399999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Unaffiliated.....										4,297,587	6,356,614	6,356,614	946,183	0	0	0	0	0	5,702,661	XXX
Surplus Debentures - Unaffiliated																				
023138 AA 8	AMBAC Assurance Surplus Note 5.1 06/07/20.....			New York.....	NY.....	Dissolution.....	4.....	02/28/2018		21,235	24,450	17,437		(1,958)				846		
309588 AC 5	Farmers Surplus Note 7.05.....			Los Angeles.....	CA.....	Guggenheim.....	2FE.....	12/06/2016		10,408,500	11,025,963	10,114,468		(100,468)				634,500		0.024
309588 AE 1	Farmers Insurance Company Surplus Note 7.20.....			Omaha.....	NE.....	Jeffries & Company.....	2FE.....	04/11/2017		7,644,536	8,255,242	7,590,641		(21,957)				434,880		0.044
30958P AA 1	Farmers Surplus Note 6.151.....			Omaha.....	NE.....	Transfer from Schedule D.....	2FE.....	04/11/2017		16,655,300	18,002,370	16,471,911		(70,396)				922,650		0.045
309601 AE 2	Farmers Suplus Note 4.747.....			Omaha.....	NE.....	Transfer from Schedule D.....	2FE.....	12/01/2018		7,000,166	7,100,786	7,000,578		412				332,290		0.018
401378 AC 8	Guardian Life Insurance Company Surplus Note 4.85.....			New York.....	NY.....	Transfer from Schedule D.....	1FE.....	08/31/2017		17,104,385	19,498,006	17,096,942		(3,799)				776,922		0.028
53079Q AC 1	Liberty Mutual Insurance Company Surplus Note 7.875.....			Boston.....	MA.....	Transfer from Schedule D.....	2FE.....	08/31/2017		10,302,869	10,355,032	9,754,420		(193,089)				644,569		0.036
575767 AL 2	Massachusetts Mutual Life Insurance Company Surplus Note 4.90.....			Springfield.....	MA.....	Transfer from Schedule D.....	1FE.....	08/31/2017		4,954,950	6,035,520	4,955,759		511				245,000		0.011
575767 AN 8	Massachusetts Mutual Life Insurance Company Surplus Note 3.729.....			Springfield.....	MA.....	Exchanged.....	1FE.....	10/31/2019		5,679,634	5,333,250	5,678,935		(321)				45,328		0.007

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification		Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
592173	AE	8		New York	NY	Transfer from Schedule D	1FE	08/31/2017		5,827,570	5,663,754	5,453,664		(143,825)				351,000		0.018
628312	AA	8		Omaha	NE	Stifel	1FE	09/27/2016		11,844,637	12,462,651	11,590,139		(85,342)				640,560		0.036
628312	AB	6		Omaha	NE	Transfer from Schedule D	1FE	12/01/2018		2,662,262	2,711,804	2,642,621		(18,150)				139,000		0.013
638671	AE	7		Columbus	OH	Transfer from Schedule D	1FE	08/31/2017		22,245,806	23,108,410	21,446,677		(278,009)				1,279,688		0.054
638671	AK	3		Columbus	OH	Stifel	1FE	07/26/2016		42,640,370	47,437,012	41,496,283		(378,531)				2,625,000		0.040
64952G	AF	5		New York	NY	Transfer from Schedule D	1FE	08/31/2017		15,603,248	17,336,963	15,295,913		(106,935)				796,163		0.012
677412	AF	5		Cincinnati	OH	Transfer from Schedule D	2FE	07/31/2016		17,833,335	5,927,515	5,500,000		(10,481)				524,219		0.022
694475	AA	2		Newport Beach	CA	Transfer from Schedule D	1FE	08/31/2017		12,593,897	13,550,470	12,259,814		(117,094)				761,738		0.021
707567	AC	7		Horsham	PA	Transfer from Schedule D	1FE	08/31/2017		17,255,905	18,716,771	16,955,345		(104,608)				992,775		0.065
743917	AH	9		Newark	NJ	Transfer from Schedule D	1FE	08/31/2017		8,303,668	8,108,886	7,703,856		(208,114)				530,785		0.018
80529E	AA	1		Woburn	MA	Transfer from Schedule D	2FE	08/31/2017		5,500,000	7,052,595	5,500,470		392				357,500		0.096
878091	BC	0		New York	NY	Transfer from Schedule D	1FE	08/31/2017		650,802	744,595	639,467		(3,923)				34,661		0.001
2799999. Total - Surplus Debentures - Unaffiliated										242,733,075	248,452,045	225,165,340	0	(1,845,684)	0	0	0	13,070,072	0	XXX
Any Other Class of Assets - Unaffiliated																				
000000	00	0		R	Houston	TX		04/17/2018		4,988,491	5,263,375	5,263,375	274,884						1,894,000	1,640
4699999. Total - Any Other Class of Asset - Unaffiliated										4,988,491	5,263,375	5,263,375	274,884	0	0	0	0	0	1,894,000	XXX
4899999. Subtotal - Unaffiliated										1,155,952,755	1,287,825,681	1,264,538,976	38,641,373	(1,845,684)	0	0	0	74,220,183	291,371,804	XXX
4999999. Subtotal - Affiliated										1,000	1,000	1,000	0	0	0	0	0	0	0	XXX
5099999. Totals										1,155,953,755	1,287,826,681	1,264,539,976	38,641,373	(1,845,684)	0	0	0	74,220,183	291,371,804	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2			Location		5	6	7	8	9	10	11
				3	4							
CUSIP Identification	Name or Description			City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
000000	00	0	Cyprium Parallel Investors V, LP.....	Cleveland.....	OH.....	Cyprium V Management LLC.....	08/15/2019.	.....	.....799,273	.....	.....	.....3.660
000000	00	0	Great American Capital Partners Fund II, LP.....	Los Angeles.....	CA.....	Great American Capital Partners, LLC.....	01/12/2018.	.....	.....	.....3,051,533	.....	.....2.250
000000	00	0	Gryphon Mezzanine Partners, LP.....	San Francisco.....	CA.....	Gryphon Mezzanine Partners, GP L.P.....	11/30/2017.	.....	.....	.....90,580	.....	.....6.490
000000	00	0	Gryphon Mezzanine Partners II Feeder Fund, LP.....	San Francisco.....	CA.....	Gryphon Mezzanine Partners II, L.P.....	12/20/2019.	.....	.....2,878,606	.....	.....	.....18.713
000000	00	0	Monarch Capital Partners III, L.P.....	New York.....	NY.....	Monarch Alternative Capital GP III, LLC.....	01/12/2015.	.....	.....	.....3,259,096	.....	.....3.020
000000	00	0	Monarch Capital Partners IV, L.P.....	New York.....	NY.....	Monarch Alternative Capital GP IV, LLC.....	10/30/2017.	.....	.....	.....2,500,000	.....	.....2.790
000000	00	0	NB Private Equity Credit Opportunities Fund LP.....	New York.....	NY.....	NB Private Equity Credit Opportunities Associates, L.P.....	06/07/2017.	.....	.....	.....1,220,584	.....	.....0.870
000000	00	0	Northcreek Mezzanine Fund II, L.P.....	Cincinnati.....	OH.....	NMF GP II, LLC.....	01/31/2014.	2	.....	.....169,705	.....	.....3.330
000000	00	0	Northcreek Mezzanine Fund III, L.P.....	Cincinnati.....	OH.....	NMF GP III, LLC.....	09/10/2019.	2	140,000	.....	.....	.....4.310
000000	00	0	PineBridge Private Credit Feeder, LP.....	New York.....	NY.....	PineBridge Private Credit General Partner, L.P.....	11/28/2018.	.....	.....	.....3,162,784	.....	.....16.580
000000	00	0	SAAS Capital Fund III.....	Cincinnati.....	OH.....	SC GP III, LLC.....	08/09/2018.	.....	.....	.....375,000	.....	.....5.000
000000	00	0	Sagard Credit Partners, LP.....	Toronto.....	CAN.....	Sagard Credit Partners (Cayman) GP, Inc.....	10/09/2018.	.....	.....	.....1,995,092	.....	.....1.330
000000	00	0	TTGA C-1 MMF, LP.....	Cincinnati.....	OH.....	TTGA C-1 MMF GP LLC.....	12/18/2017.	.....	.....	.....39,666	.....	.....67.840
000000	00	0	Yukon Capital Partners II L.P.....	Minneapolis.....	MN.....	Yukon Partners II, LLC.....	07/17/2014.	2	.....	.....274,693	.....	.....2.300
000000	00	0	Yukon Capital Partners III L.P.....	Minneapolis.....	MN.....	Yukon Partners III, LLC.....	07/18/2017.	2	.....	.....2,065,923	.....	.....1.250
1799999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							.....	.....	.....3,817,879	18,204,657	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated												
000000	00	0	A&M Capital Europe, SCSp.....	London.....	GBR.....	A&M Capital Europe-GP, L.P.....	06/30/2019.	3	987,260	186,206	.....	.....1.150
000000	00	0	A&M Capital Partners, LP.....	Greenwich.....	CT.....	A&M Capital-GP, L.P.....	12/06/2013.	3	.....	.....51,604	.....	.....1.750
000000	00	0	A&M Capital Partners II, LP.....	Greenwich.....	CT.....	A&M Capital-GP II, LP.....	05/25/2018.	3	.....	.....1,764,136	.....	.....0.840
000000	00	0	A&M Capital Opportunities Fund, LP.....	Greenwich.....	CT.....	A&M Capital Opportunities-GP, L.P.....	10/21/2016.	3	.....	.....1,618,826	.....	.....1.450
000000	00	0	ALLOS III-Q L.P.....	Cincinnati.....	OH.....	ALLOS Ventures III LLC.....	12/19/2018.	.....	.....	.....290,000	.....	.....4.780
000000	00	0	AltEnergy Storage Bridge, LLC.....	Rowayton.....	CT.....	AltEnergy Storage Bridge, LLC.....	03/20/2019.	.....	.....369,390	.....	.....	.....
000000	00	0	ArcLight Energy Partners Fund VI, LP.....	Boston.....	MA.....	ArcLight PEF GP VI, LLC.....	08/04/2015.	3	.....	.....1,818,181	.....	.....0.230
000000	00	0	Blackstone Diversified Alternatives Issuer LLC.....	Columbia.....	MD.....	Blackstone Diversified Alternatives Issuer LLC.....	05/21/2019.	.....	.....4,872,000	.....	.....	.....0.375
000000	00	0	Blackstone Tactical Opportunities III, LP.....	New York.....	NY.....	Blackstone Tactical Opportunities Associates III LLC.....	02/08/2019.	.....	.....147,636	1,073,796	.....	.....0.180
000000	00	0	Bridge Growth Partners L.P.....	New York.....	NY.....	Bridge Growth Partners GP L.P.....	07/15/2014.	3	.....	.....573,147	.....	.....4.010
000000	00	0	Bridge Growth Partners L.P.-Accedian Holdings II.....	New York.....	NY.....	Bridge Growth Partners GP L.P.....	03/08/2019.	3	3,500,004	5,355,006	.....	.....6.670
000000	00	0	CCA Life Settlements Fund II, LP.....	Dublin.....	IRL.....	CCA Life Settlements Fund II ICAV.....	12/16/2019.	.....	.....4,250,000	.....	.....	.....15.580
000000	00	0	Cincinnati Cornerstone Investors BWV I, LLC.....	Cincinnati.....	OH.....	CincyTech, LLC.....	06/28/2019.	.....	.....500,000	.....	.....	.....10.780
000000	00	0	Cincy Tech Fund IV, LLC.....	Cincinnati.....	OH.....	CincyTech, LLC.....	03/18/2016.	1	.....	.....168,675	.....	.....5.770
000000	00	0	Cincy Tech Fund V, LLC.....	Cincinnati.....	OH.....	CincyTech, LLC.....	11/20/2019.	1	300,000	.....	.....	.....7.970
000000	00	0	Cintrifuse Syndicate Fund I, LLC.....	Cincinnati.....	OH.....	Cintrifuse Fund Management, LLC.....	04/29/2013.	1	.....	.....183,456	.....	.....2.420
000000	00	0	Cintrifuse Syndicate Fund II, LLC.....	Cincinnati.....	OH.....	Cintrifuse Fund Management II, LLC.....	09/18/2017.	1	.....	.....333,762	.....	.....4.460
000000	00	0	Corsair Assist Investors, LP.....	New York.....	NY.....	Corsair Assist Management, LP.....	05/25/2018.	.....	.....	.....24,779	.....	.....9.910
000000	00	0	Corsair Blade Investors, L.P.....	New York.....	NY.....	Corsair Blade Management, LP.....	12/16/2019.	.....	.....5,000,000	.....	.....	.....2.050
000000	00	0	Corsair Boomer Investors L.P.....	New York.....	NY.....	Corsair Boomer Management, LP.....	06/25/2018.	.....	.....	.....9,767	.....	.....9.770
000000	00	0	Corsair V Financial Services Capital Partners LP.....	New York.....	NY.....	Corsair V Management, LP.....	06/25/2018.	.....	.....	.....1,117,490	.....	.....1.800
000000	00	0	Energy Impact Fund LP.....	New York.....	NY.....	Energy Impact Partners, LLC.....	05/11/2017.	.....	.....	.....2,245,477	.....	.....1.250
000000	00	0	Foresite Capital Fund IV, LP.....	San Francisco.....	CA.....	Foresite Capital Management IV.....	04/16/2018.	.....	.....	.....1,250,000	.....	.....0.710
000000	00	0	Goldner Hawn Fund VII L.P.....	Minneapolis.....	MN.....	Goldner Hawn GP, LLC.....	04/29/2019.	.....	.....778,718	.....	.....	.....1.810
000000	00	0	Greenspring Opportunities IV, LP.....	Owings Mills.....	MD.....	Greenspring Opportunities General Partner IV, LP.....	04/25/2016.	1	.....	.....315,000	.....	.....1.020
000000	00	0	Greenspring Opportunities V, LP.....	Owings Mills.....	MD.....	Greenspring Opportunities General Partner V, LP.....	01/22/2018.	1	.....	.....1,785,000	.....	.....0.780

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

E08.1

1			2		Location		5	6	7	8	9	10	11
					3	4							
CUSIP Identification			Name or Description		City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000	00	0	Greenspring Global Partners VIII, L.P.....		Owings Mills.....	MD.....	Greenspring General Partner VII, LP.....	07/14/2017.....	1		841,080		10.820
000000	00	0	Greenspring Global Partners IX-B, LP.....		Owings Mills.....	MD.....	Greenspring General Partner IX, L.P.....	02/08/2019.....	1	148,548	742,740		0.280
000000	00	0	Gryphon Partners IV, L.P.....		San Francisco.....	CA.....	Gryphon GenPar IV, L.P.....	12/06/2016.....	3		86,789		0.450
000000	00	0	Gryphon Partners V, L.P.....		San Francisco.....	CA.....	Gryphon GenPar V, L.P.....	08/29/2018.....	3		1,414,296		0.570
000000	00	0	LLR Equity Partners V, L.P.....		Philadelphia.....	PA.....	LLR Capital V, L.P.....	03/31/2017.....	3		2,380,000		0.570
000000	00	0	ManchesterStory Venture Fund, L.P.....		Des Moines.....	IA.....	ManchesterStory GP1, LLC.....	03/23/2017.....	1		199,097		2.440
000000	00	0	Medley Aspect Management, LLC.....		New York.....	NY.....	MCOF GP, LLC.....	07/15/2016.....			700		1.400
000000	00	0	Medley Real D (Annuity) LLC.....		New York.....	NY.....	Medley Capital, LLC.....	03/21/2016.....	3		108,325		69.320
000000	00	0	Medley Tactical Opportunities, LLC.....		New York.....	NY.....	Medley Capital, LLC.....	11/16/2017.....			115,374		69.080
000000	00	0	NB Dyal IV US Investors, LP.....		New York.....	NY.....	NB Dyal Associates IV, LP.....	06/11/2018.....	3		350,000		0.270
000000	00	0	NB Secondary Opportunities Fund III L.P.		New York.....	NY.....	NB Secondary Opportunities Associates III L.P.	05/23/2013.....	3		540,000		0.870
000000	00	0	NB Secondary Opportunities Fund IV L.P.		New York.....	NY.....	NB Secondary Opportunities Associates IV L.P.	04/19/2017.....	3		2,850,000		0.450
000000	00	0	NB Strategic Co-Investment Partners II L.P.		New York.....	NY.....	NB Strategic Co-Investment Associates II GP LLC	10/01/2012.....	3		70,777		0.940
000000	00	0	NB Strategic Co-Investment Partners III L.P.		New York.....	NY.....	NB Strategic Co-Investment Associates III GP LLC	01/28/2016.....	3		1,504,490		0.850
000000	00	0	Nutraceutical Investco, LP.....		Riverside.....	CT.....	M&S GP LLC.....	10/18/2019.....		2,513,041			8.000
000000	00	0	OBIP, LP (Bolt Topco, LLC).....		Cincinnati.....	OH.....	Orchard Investment Management III LLC.....	06/27/2019.....		7,762,500			49.970
000000	00	0	Orchard Tosca Investment Partners, L.P.		Mason.....	OH.....	Orchard Investment Management, LLC.....	08/19/2011.....			2,727,096		43.840
000000	00	0	OTAIP, LP (Trew Holdings, LLC).....		Hilton Head Island.....	SC.....	Orchard Investment Management III LLC.....	02/01/2019.....		6,896,202			49.960
000000	00	0	OVIP, L.P.....		Cincinnati.....	OH.....	Orchard Investment Management III LLC.....	07/27/2017.....			3,155,600		70.000
000000	00	0	Patriot Financial Partners III, L.P.....		Philadelphia.....	PA.....	Patriot Financial Partners GP III, L.P.....	07/21/2017.....	3		2,750,000		2.580
000000	00	0	Private Equity Solutions SCSp.....		Munsbach.....	LUX.....	DWS Investment S.A.....	12/16/2019.....		801,632			1.430
000000	00	0	PWP Growth Equity Fund I LLP.....		New York.....	NY.....	PWP Growth Equity Fund I GP LLP.....	08/20/2014.....	3		201,530		2.080
000000	00	0	PWP Growth Equity Fund II LLP.....		New York.....	NY.....	PWP Growth Equity Fund II GP LLP.....	02/28/2018.....	3		1,329,340		1.200
000000	00	0	Quibi Holdings, LLC.....		Beverly Hills.....	CA.....	WCI One Holdings I, LLC.....	08/24/2018.....			3,625,000		0.500
000000	00	0	Refinery Venture Fund I, LP.....		Cincinnati.....	OH.....	Refinery Management, LLC.....	11/20/2017.....			818,521		13.270
000000	00	0	Revelstoke Single Asset Fund I, LP.....		Denver.....	CO.....	RCP Single Asset Fund I GP, LLC.....	11/19/2019.....		2,282,899			0.420
000000	00	0	River Cities Capital Fund VI, LP.....		Cincinnati.....	OH.....	River Cities Management VI, LLC.....	02/15/2018.....	3		1,540,000		3.440
000000	00	0	Rivercrest Capital Partners, LP.....		Fort Worth.....	TX.....	Rivercrest Capital GP, LLC.....	04/02/2018.....			3,313,724		4.310
000000	00	0	Roark Capital Partners Fund V, LP.....		Atlanta.....	GA.....	Roark Capital GenPar V, LP.....	11/01/2018.....			259,045		0.140
000000	00	0	Silac, LLC.....		Carmel.....	IN.....	Silac, LLC.....	08/21/2015.....			1,000,000		
000000	00	0	Snow Phipps II, L.P.		Wilmington.....	DE.....	Snow Phipps GP II, L.P.	01/08/2010.....	3		357,205		1.050
000000	00	0	Snow Phipps III, L.P.		Wilmington.....	DE.....	Snow Phipps GP III, LLC.....	06/08/2016.....	3		1,430,624		1.110
000000	00	0	Solamere Capital Fund II, LP ..		Boston.....	MA.....	Solamere Capital Fund II, GP LP ..	08/19/2013.....			1,468,083		1.730
000000	00	0	Solamere Capital Fund II-A, LP ..		Boston.....	MA.....	Solamere Capital Fund II-A, GP LP ..	08/19/2013.....			599,974		1.840
000000	00	0	Solamere Capital Fund III, LP ..		Boston.....	MA.....	Solamere Capital Fund III GP, LP ..	11/20/2018.....			1,664,475		1.470
000000	00	0	Solamere Portfolio Company Investments II, LLC.....		Boston.....	MA.....	Solamere Capital, LLC.....	01/18/2019.....		2,500,000			40.730
000000	00	0	Stefac, LP.....		Orlando.....	FL.....	FCF GP, LLC.....	10/22/2019.....		7,500,000			46.880
000000	00	0	TriArtisan PFC Partners, LLC ..		New York.....	NY.....	GET ME MEARS GROUP HOLDINGS, LLC.....	02/27/2019.....		5,000,000			11.840
000000	00	0	Trilantic Capital Partners VI, LP.....		New York.....	NY.....	Trilantic Capital Partners Associates VI L.P.....	07/25/2018.....			612,400		0.490
000000	00	0	Tritium Partners, LLC.....		Austin.....	TX.....	Tritium I GP, LLC.....	06/26/2015.....	3		1,240,076		2.280
000000	00	0	Tritium Partners II, LLC.....		Austin.....	TX.....	Tritium II GP, LLC.....	11/13/2019.....	3	644,431			2.050
000000	00	0	VICOF II Feeder, LP.....		Austin.....	TX.....	Vida Insurance Credit Opportunity Fund II GP, LP.....	08/02/2017.....			705,646		3.570
000000	00	0	Vivo Capital Fund IX, LP.....		Palo Alto.....	CA.....	Vivo Capital IX, LLC.....	09/09/2019.....		590,632	326,516		0.350

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1			2			Location		5	6	7	8	9	10	11
						3	4							
CUSIP Identification			Name or Description			City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....											57,344,892	60,492,831	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated														
000000	00	0	Kelly Co, Investors, LLC.....	Colorado Springs.....	CO.....	Cortland Partners, LLC.....	12/17/2019.....		5,735,359					42.500
000000	00	0	L-A Laramar Urban Neighborhood Fund, L.P.....	Philadelphia.....	PA.....	L-A Battery Group, LLC.....	10/15/2015.....				1,400,000			3.470
000000	00	0	L-A Battery QOF Fund, LP.....	Philadelphia.....	PA.....	L-A Delray QOF Group, LLC.....	12/24/2019.....		5,000,000					8.060
000000	00	0	L-A Delray QOF Fund, LP.....	Delray Beach.....	FL.....	Lubert Adler Laramar Urban Neighborhood Group, L.P.....	12/24/2019.....		3,125,000					8.220
000000	00	0	LCN NA Fund III-D, LP.....	New York.....	NY.....	LCN North American GP III, L.P.....	08/23/2019.....		374,335		625,567			1.670
000000	00	0	Lubert-Adler Real Estate Fund VII-B, LP.....	Philadelphia.....	PA.....	Lubert-Adler Group VII-B, LLC.....	04/07/2017.....				4,166,667			4.290
000000	00	0	NB Real Estate Secondary Opportunities Fund LP.....	New York.....	NY.....	NB Real Estate Secondary Opportunities Associates, LP.....	12/05/2018.....				525,000			2.010
000000	00	0	Osprey Pointe Sandestin, LLC.....	Miramar Beach.....	FL.....	Sandestin Investments, LLC.....	12/19/2018.....				3,500,351			38.500
000000	00	0	PRCP-Arcadia Partners, LP.....	Seattle.....	WA.....	PRCP-Arcadia Partners, Managers, LP.....	10/26/2016.....				120,000			40.000
000000	00	0	PRCP-Atlanta Canopy Partners, LP.....	Norcross.....	GA.....	PRCP-Atlanta Canopy Partners Managers, LP.....	04/02/2019.....		1,145,840		(620,404)			40.000
000000	00	0	PRCP-Aurora Partners, LP.....	Denver.....	CO.....	PRCP-Aurora Partners Managers, LP.....	08/22/2016.....				213,600			40.000
000000	00	0	PRCP-Boca Raton Partners, LP.....	Boca Raton.....	FL.....	PRCP-Boca Raton Partners Managers, LP.....	11/27/2017.....				194,400			40.000
000000	00	0	PRCP-Bucks Partners, LP.....	Philadelphia.....	PA.....	PRCP-Bucks Partners Managers, LP.....	04/25/2017.....				92,000			40.000
000000	00	0	PRCP-CO Deer Crest Partners, LP.....	Broomfield.....	CO.....	PRCP-CO Deer Crest Partners Managers, LP.....	05/15/2019.....		401,913		7,380,732			40.000
000000	00	0	PRCP-CO Governor's Park, LP.....	Fort Collins.....	CO.....	PRCP-CO Governor's Park Managers, LP.....	11/18/2019.....		625,509		400,000			40.000
000000	00	0	PRCP-CO Lakewood, LP.....	Lakewood.....	CO.....	PRCP-CO Lakewood Managers, LP.....	08/09/2019.....		1,352,080		8,844,476			40.000
000000	00	0	PRCP-CO Spyglass Creek, LP.....	Denver.....	CO.....	PRCP-CO Spyglass Creek Managers, LP.....	10/23/2019.....		307,120		10,139,991			40.000
000000	00	0	PRCP-CS Partners II, LP.....	Colorado Springs.....	CO.....	PRCP-CS Partners II Managers, LP.....	09/15/2017.....				242,000			40.000
000000	00	0	PRCP-Dallas Four Partners, LP.....	Lewisville.....	TX.....	PRCP-Dallas Four Partners Managers, LP.....	11/06/2015.....				281,834			40.000
000000	00	0	PRCP-Del Coronado Partners, LP.....	Phoenix.....	AZ.....	PRCP-Del Coronado Partners Managers, LP.....	05/15/2018.....				280,800			40.000
000000	00	0	PRCP-Everett Partners, L.P.....	Seattle.....	WA.....	PRCP-Everett Partners Managers, LP.....	07/21/2016.....				152,928			42.500
000000	00	0	PRCP-Key West Partners I, LP.....	Key West.....	FL.....	PRCP-Key West Partners I Managers, LP.....	02/08/2017.....				202,800			40.000
000000	00	0	PRCP-MD Germantown, LP.....	Germantown.....	MD.....	PRCP-MD Germantown Managers, LP.....	08/05/2019.....		900,000		5,776,623			40.000
000000	00	0	PRCP-Murietta Partners, LP.....	Phoenix.....	AZ.....	PRCP-Murietta Partners Managers, LP.....	05/15/2018.....				131,600			40.000
000000	00	0	PRCP-Missouri Partners, L.P.....	St. Charles.....	MO.....	PRCP-Missouri Partners Managers, LP.....	10/22/2015.....				562,400			40.000
000000	00	0	PRCP-Oregon Partners I, LP.....	Oregon City.....	OR.....	PRCP-Oregon Partners I Managers, LP.....	04/08/2016.....				22,560			40.000
000000	00	0	PRCP-Orlando Sanford Landing Partners, LP.....	Sanford.....	FL.....	PRCP-Orlando Sanford Landing Partners Managers, LP.....	12/18/2019.....		552,632					40.000
000000	00	0	PRCP-Orlando UCF Partners, LP.....	Orlando.....	FL.....	PRCP-Orlando UCF Partners Managers, LP.....	04/12/2019.....		493,117		4,640,113			40.000
000000	00	0	PRCP-Orlando Whisper Lake Partners, LP.....	Orlando.....	FL.....	PRCP-Orlando Whisper Lake Partners Managers, LP.....	12/18/2019.....		711,824					40.000
000000	00	0	PRCP-Phoenix III Partners, LP.....	Phoenix.....	AZ.....	PRCP-Phoenix III Partners Managers, LP.....	08/03/2017.....				592,000			40.000
000000	00	0	PRCP-Raleigh I Partners LP.....	Raleigh.....	NC.....	PRCP-Raleigh I Partners Managers, LP.....	04/20/2017.....				86,000			40.000
000000	00	0	PRCP-St. John's Forest Partners, LP.....	Jacksonville.....	FL.....	PRCP-St. John's Forest Partners Managers, LP.....	03/20/2019.....		387,716		128,697			40.000
000000	00	0	PRCP-Stuart Partners, L.P.....	Stuart.....	FL.....	PRCP-Stuart Partners Managers, LP.....	12/06/2016.....				251,200			40.000
000000	00	0	PRCP-Sunrise Water's Edge Partners, LP.....	Sunrise.....	FL.....	PRCP-Sunrise Water's Edge Partners Managers, LP.....	08/29/2018.....				179,600			40.000
000000	00	0	PRCP-Tampa Arbor Partners, LP.....	Tampa.....	FL.....	PRCP-Tampa Arbor Partners Managers, LP.....	08/29/2018.....				164,000			40.000
000000	00	0	PRCP-Tempe/Mesa Partners.....	Phoenix.....	AZ.....	PRCP-Tempe/Mesa Partners Managers, LP.....	05/15/2018.....				790,400			40.000
000000	00	0	PRCP-TX Kingwood, LP.....	Houston.....	TX.....	PRCP-TX Kingwood Managers, LP.....	11/15/2019.....		739,248		3,583,372			40.000
000000	00	0	PRCP-Union Heights.....	Colorado Springs.....	CO.....	PRCP-Union Heights Manages, LP.....	06/18/2018.....				44,800			40.000
000000	00	0	PRCP – University Village, LP.....	Colorado Springs.....	CO.....	PRCP – University Village Managers, LP.....	09/11/2018.....				226,800			40.000
000000	00	0	PRCP-Woodland Hills, LP.....	Colorado Springs.....	CO.....	PRCP-Woodland Hills Managers, LP.....	11/13/2018.....				26,800			40.000
000000	00	0	Residences ORC, LLC.....	Sunrise.....	FL.....	Residences Management Company, LLC.....	05/03/2019.....		5,000,000					16.667
000000	00	0	Water Street O'Connor, L.P.....	Atlanta.....	GA.....	LG Residential Services, LLC.....	10/22/2015.....				250,000			37.500

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2			Location		5	6	7	8	9	10	11
				3	4							
CUSIP Identification	Name or Description			City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
2199999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....									26,851,692	55,599,706	0	XXX
Surplus Debentures - Unaffiliated												
575767	AN	8	Massachusetts Mutual Life Insurance Company Surplus Note 3.729.....	Springfield.....	MA.....	Exchanged.....	10/31/2019.		5,679,634			0.007
2799999. Total - Surplus Debentures - Unaffiliated.....									5,679,634	0	0	XXX
Any Other Class of Assets - Unaffiliated												
000000	00	0	Monza Energy, LLC.....	Houston.....	TX.....	Monza Energy, LLC.....	04/17/2018.			2,929,560		1.640
4699999. Total - Any Other Class of Assets - Unaffiliated.....									0	2,929,560	0	XXX
4899999. Subtotal - Unaffiliated.....									93,694,096	137,226,754	0	XXX
5099999. Totals.....									93,694,096	137,226,754	0	XXX

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
USIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Desig Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																				
000000	00	0	Great American Capital Partners Fund II, LP.....	Los Angeles.....	CA.. Return of Capital.....	01/12/2018.	11/05/2019.	2,713,525	.....	.....	.....	.....	.....0	.....	.....2,713,525	2,713,525	.....	.....	.....0	.....
000000	00	0	Gryphon Mezzanine Partners II Feeder Fund, LP.....	San Francisco.....	CA.. Return of Capital.....	12/20/2019.	12/20/2019.	162,549	.....	.....	.....	.....	.....0	.....	.....162,549	162,549	.....	.....	.....0	.....
000000	00	0	Monarch Capital Partners III, L.P.....	New York.....	NY.. Return of Capital.....	01/12/2015.	11/01/2019.	1,772,549	.....	.....	.....	.....	.....0	.....	.....1,772,549	1,772,549	.....	.....	.....0	.....
000000	00	0	NB Private Equity Credit Opportunities Fund LP.....	New York.....	NY.. Return of Capital.....	06/07/2017.	12/02/2019.	392,483	.....	.....	.....	.....	.....0	.....	.....392,483	392,483	.....	.....	.....0	.....
000000	00	0	Northcreek Mezzanine Fund II, L.P.....	Cincinnati.....	OH.. Return of Capital.....	01/31/2014.	10/28/2019.	39,168	.....	.....	.....	.....	.....0	.....	.....39,168	39,168	.....	.....	.....0	.....
000000	00	0	PineBridge Private Credit Feeder, LP.....	New York.....	NY.. Return of Capital.....	11/28/2018.	12/11/2019.	1,250,700	.....	.....	.....	.....	.....0	.....	.....1,250,700	1,250,700	.....	.....	.....0	.....
000000	00	0	Sagard Credit Partners, LP.....	Toronto.....	CAN Return of Capital.....	10/09/2018.	12/17/2019.	505,803	.....	.....	.....	.....	.....0	.....	.....505,803	505,803	.....	.....	.....0	.....
000000	00	0	TTGA C-1 MMF, LP.....	Cincinnati.....	OH.. Return of Capital.....	12/18/2017.	10/23/2019.	861,829	.....	.....	.....	.....	.....0	.....	.....861,829	861,829	.....	.....	.....0	.....
000000	00	0	Yukon Capital Partners II L.P.....	Minneapolis.....	MN.. Return of Capital.....	07/17/2014.	12/04/2019.	2,768,547	.....	.....	.....	.....	.....0	.....	.....2,768,547	2,768,547	.....	.....	.....0	.....
000000	00	0	Yukon Capital Partners III LP.....	Minneapolis.....	MN.. Return of Capital.....	07/18/2017.	12/05/2019.	855,781	.....	.....	.....	.....	.....0	.....	.....855,781	855,781	.....	.....	.....0	.....
1799999.	Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated.....							11,322,934	0	0	0	0	0	0	11,322,934	11,322,934	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																				
000000	00	0	A&M Capital Partners, LP.....	Greenwich.....	CT.. Return of Capital.....	12/06/2013.	12/23/2019.	51,604	.....	.....	.....	.....	.....0	.....	.....51,604	51,604	.....	.....	.....0	.....
00174C	AA	1	AMMC VI, Limited/ AMMC VI, Corp.- R.....	George Town.....	CYM Dissolution.....	06/21/2006.	06/10/2019.	3,150	(3,150)	.....	.....	.....	.....(3,150)	.....	.....	.....	.....	.....	.....0	.....
000000	00	0	Ardlight Energy Partners Fund VI, LP.....	Boston.....	MA.. Return of Capital.....	08/04/2015.	06/04/2019.	505,268	.....	.....	.....	.....	.....0	.....	.....505,268	505,268	.....	.....	.....0	.....
000000	00	0	Blackstone Tactical Opportunities III, LP.....	New York.....	NY.. Return of Capital.....	02/08/2019.	08/13/2019.	9,126	.....	.....	.....	.....	.....0	.....	.....9,126	9,126	.....	.....	.....0	.....
000000	00	0	Cincy Tech Fund IV, LLC.....	Cincinnati.....	OH.. Return of Capital.....	03/18/2016.	05/22/2019.	61,118	.....	.....	.....	.....	.....0	.....	.....61,118	61,118	.....	.....	.....0	.....
000000	00	0	Cintrifuse Syndicate Fund I, LLC.....	Cincinnati.....	OH.. Return of Capital.....	04/29/2013.	12/06/2019.	55,690	.....	.....	.....	.....	.....0	.....	.....55,690	55,690	.....	.....	.....0	.....
000000	00	0	Cintrifuse Syndicate Fund II, LLC.....	Cincinnati.....	OH.. Return of Capital.....	09/18/2017.	08/19/2019.	68,307	.....	.....	.....	.....	.....0	.....	.....68,307	68,307	.....	.....	.....0	.....
000000	00	0	Corsair V Financial Services Capital Partners LP.....	New York.....	NY.. Return of Capital.....	06/25/2018.	12/16/2019.	1,113,560	.....	.....	.....	.....	.....0	.....	.....1,113,560	1,113,560	.....	.....	.....0	.....
000000	00	0	Energy Impact Fund LP.....	New York.....	NY.. Return of Capital.....	05/11/2017.	08/15/2019.	425,632	.....	.....	.....	.....	.....0	.....	.....425,632	425,632	.....	.....	.....0	.....
000000	00	0	Foresite Capital Fund IV, LP.....	San Francisco.....	CA.. Return of Capital.....	04/16/2018.	04/19/2019.	56,259	.....	.....	.....	.....	.....0	.....	.....56,259	56,259	.....	.....	.....0	.....
000000	00	0	Goldner Hawn Fund VII L.P.....	Minneapolis.....	MN.. Return of Capital.....	04/29/2019.	12/30/2019.	193,040	.....	.....	.....	.....	.....0	.....	.....193,040	193,040	.....	.....	.....0	.....
000000	00	0	Gryphon Partners IV, L.P.....	San Francisco.....	CA.. Return of Capital.....	12/06/2016.	07/24/2019.	115,970	.....	.....	.....	.....	.....0	.....	.....115,970	115,970	.....	.....	.....0	.....
000000	00	0	Gryphon Partners V, L.P.....	San Francisco.....	CA.. Return of Capital.....	08/29/2018.	06/28/2019.	205,761	.....	.....	.....	.....	.....0	.....	.....205,761	205,761	.....	.....	.....0	.....
000000	00	0	LLR Equity Partners IV, L.P.....	Philadelphia.....	PA.. Return of Capital.....	03/14/2014.	12/18/2019.	2,003,558	.....	.....	.....	.....	.....0	.....	.....2,003,558	2,003,558	.....	.....	.....0	.....
000000	00	0	LLR Equity Partners V, L.P.....	Philadelphia.....	PA.. Return of Capital.....	03/31/2017.	12/03/2019.	149,784	.....	.....	.....	.....	.....0	.....	.....149,784	149,784	.....	.....	.....0	.....
000000	00	0	Madrona Venture Fund I-A, L.P.....	Wilmington.....	DE.. Final Distribution.....	11/02/2005.	11/15/2019.	13,822	8,350	.....	.....	.....	.....8,350	.....	.....22,172	10,093	(12,079)	(12,079)	(12,079)	.....
000000	00	0	Medley Credit Opportunity Delaware Fund, L.P.....	New York.....	NY.. Return of Capital.....	07/15/2016.	11/27/2019.	2,985,702	.....	.....	.....	.....	.....0	.....	.....2,985,702	2,985,702	.....	.....	.....0	.....
000000	00	0	Medley Tactical Opportunities, LLC.....	New York.....	NY.. Return of Capital.....	11/16/2017.	06/03/2019.	10,359,745	.....	.....	.....	.....	.....0	.....	.....10,359,745	10,359,745	.....	.....	.....0	.....
000000	00	0	MOD Super Fast Pizza Holdings LLC.....	Bellevue.....	WA.. Transfer to Schedule D.....	12/21/2017.	05/31/2019.	3,499,929	.....	.....	.....	.....	.....0	.....	.....3,499,929	3,499,929	.....	.....	.....0	.....
000000	00	0	NB Dyal IV US Investors, LP.....	New York.....	NY.. Return of Capital.....	06/11/2018.	12/30/2019.	254,931	.....	.....	.....	.....	.....0	.....	.....254,931	254,931	.....	.....	.....0	.....
000000	00	0	NB Secondary Opportunities Fund III L.P.....	New York.....	NY.. Return of Capital.....	05/23/2013.	12/02/2019.	2,833,927	.....	.....	.....	.....	.....0	.....	.....2,833,927	2,833,927	.....	.....	.....0	.....
000000	00	0	NB Secondary Opportunities Fund IV L.P.....	New York.....	NY.. Return of Capital.....	04/19/2017.	12/05/2019.	421,604	.....	.....	.....	.....	.....0	.....	.....421,604	421,604	.....	.....	.....0	.....
000000	00	0	NB Strategic Co-Investment Partners II L.P.....	New York.....	NY.. Return of Capital.....	10/01/2012.	12/16/2019.	191,742	.....	.....	.....	.....	.....0	.....	.....191,742	191,742	.....	.....	.....0	.....
000000	00	0	NB Strategic Co-Investment Partners III L.P.....	New York.....	NY.. Return of Capital.....	01/28/2016.	10/30/2019.	437,873	.....	.....	.....	.....	.....0	.....	.....437,873	437,873	.....	.....	.....0	.....
000000	00	0	OBIP, LP (Bolt Topco, LLC).....	Cincinnati.....	OH.. Return of Capital.....	06/27/2019.	07/17/2019.	100,000	.....	.....	.....	.....	.....0	.....	.....100,000	100,000	.....	.....	.....0	.....
000000	00	0	Orchard Tosca Investment Partners, L.P.....	Mason.....	OH.. Return of Capital.....	08/19/2011.	12/23/2019.	331,255	.....	.....	.....	.....	.....0	.....	.....331,255	331,255	.....	.....	.....0	.....
000000	00	0	Patriot Financial PartnersII, L.P.....	Philadelphia.....	PA.. Return of Capital.....	04/30/2014.	12/19/2019.	2,451,422	.....	.....	.....	.....	.....0	.....	.....2,451,422	2,451,422	.....	.....	.....0	.....
000000	00	0	PWP Growth Equity Fund I LLP.....	New York.....	NY.. Return of Capital.....	08/20/2014.	11/01/1919.	304,733	.....	.....	.....	.....	.....0	.....	.....304,733	304,733	.....	.....	.....0	.....
000000	00	0	Revelstoke Single Asset Fund I, LP.....	Denver.....	CO.. Return of Capital.....	11/19/2019.	12/27/2019.	117,410	.....	.....	.....	.....	.....0	.....	.....117,410	117,410	.....	.....	.....0	.....

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
	USIP Identification	Name or Description	City	State		Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
E09.1	000000	00 0	River Cities Capital Fund II, LP	Cincinnati.....	OH..	Final Distribution.....	05/15/2018.	12/10/2019.	75,922	(54,381)	.....	.....	.....(54,381)	.....	.....21,541	65,954	.....	.....44,413	44,413	.....
	000000	00 0	River Cities Capital Fund V, LP	Cincinnati.....	OH..	Return of Capital.....	12/31/2012.	07/09/2019.	548,849	.....	.....	.....	.....0	.....	.....548,849	548,849	.....	.....	.....0	.....
	000000	00 0	SeaPoint Ventures II, L.P.	Wilmington.....	DE..	Final Distribution.....	08/25/2005.	09/01/2019.	43,690	(25,312)	.....	.....	.....(25,312)	.....	.....18,378	39,397	.....	.....21,020	21,020	10,625
	000000	00 0	Silac, LLC.....	Carmel.....	IN..	Transfer to Schedule D.....	08/21/2015.	11/01/2019.	8,000,000	.....	.....	.....	.....0	.....	.....8,000,000	8,000,000	.....	.....	.....0	.....
	000000	00 0	Snow Phipps III, L.P.	Wilmington.....	DE..	Return of Capital.....	06/08/2016.	03/29/2019.	56,171	.....	.....	.....	.....0	.....	.....56,171	56,171	.....	.....	.....0	.....
	000000	00 0	Solamere Capital Fund II, LP	Boston.....	MA..	Return of Capital.....	08/19/2013.	12/06/2019.	695,668	.....	.....	.....	.....0	.....	.....695,668	695,668	.....	.....	.....0	.....
	000000	00 0	Solamere Capital Fund II-A, LP	Boston.....	MA..	Return of Capital.....	08/19/2013.	12/06/2019.	215,961	.....	.....	.....	.....0	.....	.....215,961	215,961	.....	.....	.....0	.....
	000000	00 0	Solamere Capital Fund III, LP	Boston.....	MA..	Return of Capital.....	11/20/2018.	12/06/2019.	448,538	.....	.....	.....	.....0	.....	.....448,538	448,538	.....	.....	.....0	.....
	000000	00 0	Trilantic Capital Partners VI, LP.....	New York.....	NY..	Return of Capital.....	07/25/2018.	12/20/2019.	401,313	.....	.....	.....	.....0	.....	.....401,313	401,313	.....	.....	.....0	.....
	000000	00 0	Tritium Partners, LLC.....	Austin.....	TX..	Return of Capital.....	06/26/2015.	01/10/2019.	997,866	.....	.....	.....	.....0	.....	.....997,866	997,866	.....	.....	.....0	.....
	000000	00 0	Tyson Holdco, LLC.....	New York.....	NY..	Final Distribution.....	07/20/2016.	01/25/2019.	77,308	(77,308)	.....	.....	.....(77,308)	.....	.....	.....110,943	.....	.....110,943	110,943	.....
	000000	00 0	Vida Opportunity Fund, LP.....	Austin.....	TX..	Final Distribution.....	12/05/2016.	02/28/2019.	514,053	12,693	.....	.....	.....12,693	.....	.....526,745	513,708	.....	.....(13,037)	(13,037)	18,772
	000000	00 0	Vivo Capital Fund IX, LP.....	Palo Alto.....	CA..	Return of Capital.....	09/09/2019.	10/18/2019.	11,558	.....	.....	.....	.....0	.....	.....11,558	11,558	.....	.....	.....0	.....
	1999999	Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....							41,408,816	(139,109)	0	0	(139,109)	0	41,269,708	41,420,968	0	151,260	151,260	29,398
	Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	000000	00 0	LCN NA Fund III-D, LP	New York.....	NY..	Return of Capital.....	08/23/2019.	11/14/2019.	626,037	.....	.....	.....	.....0	.....	.....626,037	626,037	.....	.....	.....0	.....
	000000	00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia.....	PA..	Return of Capital.....	10/15/2013.	03/11/2019.	677,923	.....	.....	.....	.....0	.....	.....677,923	677,923	.....	.....	.....0	.....
	000000	00 0	NB Real Estate Secondary Opportunities Fund LP.....	New York.....	NY..	Return of Capital.....	12/05/2018.	12/23/2019.	1,380,549	.....	.....	.....	.....0	.....	.....1,380,549	1,380,549	.....	.....	.....0	.....
	000000	00 0	PRCP-Arcadia Partners, LP.....	Seattle.....	WA.	Return of Capital.....	10/26/2016.	06/10/2019.	3,162,446	.....	.....	.....	.....0	.....	.....3,162,446	3,162,446	.....	.....	.....0	.....
	000000	00 0	PRCP-CS Partners II, LP.....	Colorado Springs.....	CO..	Return of Capital.....	09/15/2017.	10/14/2019.	1,429,142	.....	.....	.....	.....0	.....	.....1,429,142	1,429,142	.....	.....	.....0	.....
	000000	00 0	PRCP-Dallas Four Partners, LP	Lewisville.....	TX..	Return of Capital.....	11/06/2015.	11/08/2019.	882,640	.....	.....	.....	.....0	.....	.....882,640	882,640	.....	.....	.....0	.....
	000000	00 0	PRCP-Everett Partners, L.P.....	Seattle.....	WA.	Return of Capital.....	07/21/2016.	06/14/2019.	2,407,388	.....	.....	.....	.....0	.....	.....2,407,388	2,407,388	.....	.....	.....0	.....
	000000	00 0	PRCP-Key West Partners I, LP	Key West.....	FL..	Return of Capital.....	02/08/2017.	10/01/2019.	2,508,072	.....	.....	.....	.....0	.....	.....2,508,072	2,508,072	.....	.....	.....0	.....
	000000	00 0	PRCP-Phoenix III Partners, LP	Phoenix.....	AZ..	Return of Capital.....	08/03/2017.	10/09/2019.	4,599,882	.....	.....	.....	.....0	.....	.....4,599,882	4,599,882	.....	.....	.....0	.....
	000000	00 0	Water Street O'Connor, L.P.....	Atlanta.....	GA..	Return of Capital.....	10/26/2015.	09/10/2019.	2,960,625	.....	.....	.....	.....0	.....	.....2,960,625	2,960,625	.....	.....	.....0	.....
	2199999	Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....							20,634,704	0	0	0	0	0	20,634,704	20,634,704	0	0	0	0
	Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Unaffiliated																			
	000000	00 0	Pretium Mortgage Credit Partners I, LP.....	New York.....	NY..	Return of Capital.....	12/04/2014.	10/15/2019.	1,356,939	.....	.....	.....	.....0	.....	.....1,356,939	1,356,939	.....	.....	.....0	.....
	2399999	Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Unaffiliated.....							1,356,939	0	0	0	0	0	1,356,939	1,356,939	0	0	0	0
	Surplus Debentures - Unaffiliated																			
	575767	AG 3	Massachusetts Mutual Life Insurance Company Surplus Note 8.875.....	Springfield.....	MA..	Exchanged.....	08/31/2017.	10/31/2019.	4,924,209	.....	.....(33,273)	.....	.....(33,273)	.....	.....4,890,936	6,409,129	.....	.....1,518,193	1,518,193	234,211
	575767	AN 8	Massachusetts Mutual Life Insurance Company Surplus Note 3.729.....	Springfield.....	MA..	Exchanged.....	10/31/2019.	10/31/2019.	378	.....	.....	.....	.....0	.....	.....378	.....	.....	.....(378)	(378)	.....
	677412	AF 5	Ohio National Surplus Note.....	Cincinnati.....	OH..	JEFFRIES.....	07/31/2016.	04/05/2019.	11,836,555	.....	.....	.....	.....0	.....	.....12,246,555	11,790,800	.....	.....(455,755)	(455,755)	.....
	2799999	Total - Surplus Debentures - Unaffiliated.....							16,761,142	0	(33,273)	0	(33,273)	0	17,137,869	18,199,929	0	1,062,060	1,062,060	234,211
	Any Other Class of Assets - Unaffiliated																			
	000000	00 0	Monza Energy, LLC.....	Houston.....	TX..	Return of Capital.....	04/17/2018.	12/20/2019.	562,507	.....	.....	.....	.....0	.....	.....562,507	562,507	.....	.....	.....0	.....
	4699999	Total - Any Other Class of Assets - Unaffiliated.....							562,507	0	0	0	0	0	562,507	562,507	0	0	0	0
	4899999	Subtotal - Unaffiliated.....							92,047,042	(139,109)	(33,273)	0	(172,382)	0	92,284,660	93,497,980	.....	.....1,213,321	1,213,321	263,609
	5099999	Totals.....							92,047,042	(139,109)	(33,273)	0	(172,382)	0	92,284,660	93,497,980	0	1,213,321	1,213,321	263,609

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date

U.S. Government - Issuer Obligations

478045	AA	5	JOHN SEVIER COMBINED CYCLE GENERATION LL.....	.....	..	.....1	1	.....	3,556,122	...116,406	4,139,528	3,556,122	3,556,188	.....	.....66	.....	.....	4.626	4.626	JJ.....	75,856	163,744	01/10/2012.	01/15/2042.
649085	AA	5	NEW VALLEY GENERATION II - ABS.....	SD..	..	4	1	.....	281,056	...101,249	243,572	240,566	243,758	.....	.....(4,535)	.....	.....	5.572	1.558	MN.....	2,234	13,404	08/31/2012.	05/01/2020.
64908P	AA	1	NEW VALLEY GENERATION III - ABS.....	.....	..	.....1	1	.....	892,845	...101,733	908,317	892,844	893,118	.....	.....268	.....	.....	5.131	5.068	JJ.....	21,124	45,812	12/16/2002.	01/15/2021.
690353	RX	7	OVERSEAS PRIVATE INVESTMENT CORP.....	.....	..	.....1	1	.....	1,660,473	...109,250	1,814,069	1,660,474	1,660,553	.....	.....79	.....	.....	4.440	4.437	FA.....	25,394	72,037	01/15/2010.	02/27/2027.
690353	XM	4	OVERSEAS PRIVATE INVESTMENT CORP.....	.....	..	.....1	1	.....	5,028,572	...107,577	5,409,601	5,028,571	5,028,599	.....	.....27	.....	.....	3.590	3.590	MJSD.....	8,023	178,540	07/10/2013.	12/15/2030.
742651	DM	1	PRIVATE EXPORT FUNDING CORP.....	.....	..	.....1	1	.....	3,489,045	...102,371	3,582,971	3,500,000	3,497,340	.....	.....1,138	.....	.....	2.800	2.833	MN.....	12,522	98,000	09/26/2011.	05/15/2022.
841215	AA	4	SOUTHAVEN COMBINED CYCLE GENERATION LLC.....	.....	..	.....1	1	.....	4,802,819	...107,290	5,152,944	4,802,819	4,802,978	.....	.....159	.....	.....	3.846	3.845	FA.....	69,782	180,953	08/06/2013.	08/15/2033.
0199999.	U.S. Government - Issuer Obligations.....			.....	..	.....	.....	.....	19,710,931	XXX	21,251,004	19,681,396	19,682,534	.....	.....0	(2,797)	0	XXX	XXX	XXX	214,936	752,491	XXX	XXX

U.S. Government - Residential Mortgage-Backed Securities

312931	A6	5	FH A84529 - RMBS.....	.....	..	.....4	1	.....	43,138	...108,571	46,221	42,572	42,847	.....	.....(9)	.....	.....	4.500	4.348	MON...	160	1,904	03/17/2009.	02/01/2039.
31371K	LU	3	FN 254239 - RMBS.....	SD..	..	4	1	.....	6,166	...112,982	6,020	5,328	5,861	.....	.....(27)	.....	.....	6.500	3.305	MON...	29	343	08/31/2012.	03/01/2032.
31388T	QZ	9	FN 614372 - RMBS.....	SD..	..	4	1	.....	26,812	...107,000	25,073	23,433	25,623	.....	.....(95)	.....	.....	7.000	4.073	MON...	137	1,637	08/31/2012.	01/01/2032.
31416K	WP	9	FN AA2453 - RMBS.....	.....	..	.....4	1	.....	19,559	...108,307	20,900	19,297	19,517	.....	.....(8)	.....	.....	4.500	4.197	MON...	72	864	03/17/2009.	02/01/2039.
36296J	FT	7	GN 692378 - RMBS.....	.....	..	.....4	1	.....	37,717	...108,897	40,572	37,257	37,466	.....	.....(6)	.....	.....	4.500	4.356	MON...	140	1,645	03/09/2009.	02/15/2039.
36296T	DP	5	GN 700410 - RMBS.....	.....	..	.....4	1	.....	31,380	...110,667	33,819	30,559	31,192	.....	.....(13)	.....	.....	5.000	4.491	MON...	127	1,526	03/09/2009.	03/15/2039.
38373W	5C	8	GNR 0233C PG - CMO/RMBS.....	.....	..	.....4	1	.....	325,964	...99,890	308,437	308,777	316,787	.....	.....(509)	.....	.....	6.500	5.785	MON...	1,673	19,869	04/01/2004.	05/20/2032.
38375B	4Z	2	GNR 13H16A FI - CMO.....	.....	..	.....3	1	.....	2,822,429	...3,902	972,372	.....	.....884,035	.....	.....(386,060)	.....	.....	1.661	6.058	MON...	34,495	442,891	01/28/2014.	07/20/2063.
38375U	BQ	2	GNR 13H24A BI - CMO.....	.....	..	.....3	1	.....	2,879,726	...4,384	1,242,286	.....	.....881,144	.....	.....(317,351)	.....	.....	1.566	24.515	MON...	320,013	407,760	02/26/2014.	09/20/2063.
38375U	CG	3	GNR 14H02 AI - CMO.....	.....	..	.....3	1	.....	3,132,611	...3,547	1,080,209	.....	.....1,063,386	.....	.....(383,820)	.....	.....	1.402	6.797	MON...	35,573	460,817	03/27/2014.	12/20/2063.
38375U	DC	1	GNR 14H01C AI - CMO.....	.....	..	.....3	1	.....	5,101,791	...5,491	2,714,709	.....	.....2,576,065	.....	.....(491,328)	.....	.....	1.387	8.810	MON...	271,072	707,065	01/29/2014.	01/20/2064.
38375U	EF	3	GNR 14H03A IS - CMO.....	.....	..	.....3	1	.....	1,542,150	...8,313	825,131	.....	.....876,401	.....	.....(113,414)	.....	.....	1.707	6.363	MON...	37,390	176,329	02/10/2014.	02/20/2064.
38375U	MV	9	GNR 14H16A BI - CMO.....	.....	..	.....3	1	.....	5,080,279	...7,437	3,457,131	.....	.....3,228,961	.....	.....(447,265)	.....	.....	1.576	9.477	MON...	98,245	749,580	03/03/2015.	07/20/2064.
38375U	NQ	9	GNR 14H17B DI - CMO.....	.....	..	.....3	1	.....	3,681,019	...6,998	2,303,210	.....	.....2,188,562	.....	.....(339,215)	.....	.....	1.560	8.612	MON...	99,361	523,579	08/27/2014.	08/20/2064.
38375U	PT	1	GNR 14H19D EI - CMO.....	.....	..	.....3	1	.....	3,453,540	...7,305	2,078,969	.....	.....1,975,236	.....	.....(331,106)	.....	.....	1.687	8.649	MON...	66,688	497,766	10/01/2014.	09/20/2064.
38375U	RD	4	GNR 14H23B AI - CMO.....	.....	..	.....3	1	.....	7,295,437	...7,689	4,376,549	.....	.....4,143,850	.....	.....(775,820)	.....	.....	1.408	6.757	MON...	108,913	1,002,075	05/06/2015.	11/20/2064.
38375U	UY	4	GNR 15H08A BI - CMO.....	.....	..	.....3	1	.....	3,807,627	...8,194	2,414,039	.....	.....1,930,537	.....	.....(479,628)	.....	.....	2.451	10.048	MON...	171,495	537,731	04/27/2015.	03/20/2065.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....			.....	..	.....	.....	.....	39,287,346	XXX	21,945,647	467,224	20,227,470	.....	.....0	(4,065,673)	0	XXX	XXX	XXX	1,245,581	5,533,379	XXX	XXX

U.S. Government - Commercial Mortgage-Backed Securities

83190A	AB	9	SBA 523402 - MBS.....	.....	..	.....4	1	.....	3,255,216	...100,690	2,947,468	2,927,270	3,148,115	.....	.....(9,219)	.....	.....	6.521	4.856	MON...	15,907	192,755	10/01/2010.	01/20/2035.
0399999.	U.S. Government - Commercial Mortgage-Backed Securities.....			.....	..	.....	.....	.....	3,255,216	XXX	2,947,468	2,927,270	3,148,115	.....	.....0	(9,219)	0	XXX	XXX	XXX	15,907	192,755	XXX	XXX
0599999.	Total - U.S. Government.....			.....	..	.....	.....	.....	62,253,493	XXX	46,144,119	23,075,890	43,058,119	.....	.....0	(4,077,690)	0	XXX	XXX	XXX	1,476,424	6,478,624	XXX	XXX

All Other Governments - Issuer Obligations

74815H	CJ	9	QUEBEC (PROVINCE OF).....	.....	C	.....	.....1FE	.....	12,432,600	...128,462	12,846,240	10,000,000	10,961,122	.....	.....(118,395)	.....	.....	7.295	5.527	JJ.....	322,196	729,500	12/13/2002.	07/22/2026.
0699999.	All Other Governments - Issuer Obligations.....			.....	..	.....	.....	.....	12,432,600	XXX	12,846,240	10,000,000	10,961,122	.....	.....0	(118,395)	0	XXX	XXX	XXX	322,196	729,500	XXX	XXX
1099999.	Total - All Other Governments.....			.....	..	.....	.....	.....	12,432,600	XXX	12,846,240	10,000,000	10,961,122	.....	.....0	(118,395)	0	XXX	XXX	XXX	322,196	729,500	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

011770	T7	9	ALASKA ST.....	.....	..	.....1	1FE	.....	1,000,000	...115,550	1,155,500	1,000,000	1,000,000	.....	.....	.....	.....	5.242	5.241	FA.....	21,842	52,420	12/08/2010.	08/01/2026.
011770	T8	7	ALASKA ST.....	.....	..	.....1	1FE	.....	1,000,000	...117,425	1,174,250	1,000,000	1,000,000	.....	.....	.....	.....	5.342	5.341	FA.....	22,258	53,420	12/08/2010.	08/01/2027.
041042	WY	4	ARKANSAS ST.....	.....	..	.....2	1FE	.....	4,000,000	...105,509	4,220,360	4,000,000	4,000,000	.....	.....	.....	.....	4.111	4.111	JJ.....	82,220	164,440	06/30/2014.	07/01/2034.
20772G	4Z	8	CONNECTICUT ST.....	.....	..	.....1	1FE	.....	1,459,276	...121,948	1,481,668	1,215,000	1,375,207	.....	.....(12,909)	.....	.....	5.632	4.007	JD.....	5,702	68,429	08/16/2012.	12/01/2029.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20772G	E7	9	CONNECTICUT ST.....					1	1FE	2,522,520	115.832	2,675,719	2,310,000	2,404,990		(15,555)			5.770	4.866	MS.....	39,246	133,287	12/07/2010	03/15/2025
20772J	5K	4	CONNECTICUT ST.....						1FE	5,748,400	115.656	5,782,800	5,000,000	5,617,724		(45,904)			5.090	3.687	AO.....	63,625	254,500	01/17/2017	10/01/2030
20772J	AC	6	CONNECTICUT ST.....					1	1FE	7,228,060	115.177	7,198,563	6,250,000	6,841,489		(43,011)			5.090	3.998	AO.....	79,531	318,125	03/28/2013	10/01/2030
20772J	EM	0	CONNECTICUT ST.....						1FE	2,000,000	102.154	2,043,080	2,000,000	2,000,000					2.934	2.933	AO.....	12,388	58,680	04/12/2012	04/15/2022
246380	7R	4	DELAWARE ST.....					1	1FE	15,110,920	116.340	15,124,200	13,000,000	14,347,991		(119,211)			4.550	3.271	JJ.....	295,750	591,500	12/13/2012	07/01/2029
373384	M2	9	GEORGIA ST.....					1,2	1FE	3,985,000	106.527	4,261,080	4,000,000	3,989,779		924			4.500	4.532	FA.....	75,000	180,000	11/13/2013	02/01/2030
373384	ST	4	GEORGIA ST.....					1	1FE	8,606,797	113.285	9,702,860	8,565,000	8,591,665		(2,349)			4.370	4.322	AO.....	93,573	374,291	09/05/2013	10/01/2027
373384	SU	1	GEORGIA ST.....					1	1FE	4,656,371	115.308	5,067,787	4,395,000	4,567,092		(15,948)			4.520	3.985	AO.....	49,664	198,654	11/07/2013	10/01/2028
373384	TK	2	GEORGIA ST.....					1	1FE	5,800,000	103.059	5,977,422	5,800,000	5,800,000					3.780	3.780	JJ.....	109,620	219,240	06/21/2011	07/01/2021
419791	YU	6	HAWAII ST.....					1	1FE	17,808,600	119.190	17,878,500	15,000,000	16,836,654		(224,561)			5.430	3.466	FA.....	339,375	814,500	05/21/2015	02/01/2027
452152	GR	6	ILLINOIS ST.....					1	2FE	4,398,724	102.752	4,521,088	4,400,000	4,399,708		137			6.200	6.207	JJ.....	136,400	204,600	07/14/2010	07/01/2021
452152	GR	6	ILLINOIS ST.....	SD..				1	2FE	444,376	102.752	411,008	400,000	409,753		(4,695)			6.200	3.683	JJ.....	12,400	18,600	08/31/2012	07/01/2021
546415	E7	1	LOUISIANA ST.....					2	1FE	12,411,315	106.520	13,757,058	12,915,000	12,572,620		28,647			4.000	4.341	FA.....	215,250	516,600	08/21/2013	08/01/2029
546415	E8	9	LOUISIANA ST.....					2	1FE	15,775,003	106.211	17,163,698	16,160,000	15,888,000		20,296			4.000	4.197	FA.....	269,333	646,400	10/22/2013	08/01/2030
574192	5F	3	MARYLAND ST.....					1	1FE	3,418,060	111.890	3,854,611	3,445,000	3,433,432		2,148			4.600	4.674	MS.....	52,823	158,470	11/19/2010	03/01/2025
574192	6N	5	MARYLAND ST.....					1	1FE	3,503,780	111.243	3,893,505	3,500,000	3,501,780		(162)			4.350	4.340	FA.....	63,438	152,250	07/29/2010	08/01/2025
574193	GK	8	MARYLAND ST.....					1	1FE	5,300,888	102.588	5,508,976	5,370,000	5,331,312		4,572			2.800	2.907	FA.....	62,650	150,360	08/08/2012	08/01/2027
57582P	R4	4	MASSACHUSETTS ST.....					2	1FE	4,813,028	103.525	5,367,771	5,185,000	4,904,614		16,338			4.000	4.570	FA.....	86,417	207,400	08/21/2013	08/01/2032
57582P	UD	0	MASSACHUSETTS (COMMONWEALTH OF).....					1	1FE	25,090,920	121.103	27,853,690	23,000,000	24,469,688		(114,093)			5.306	4.505	JJ.....	610,190	1,220,380	12/16/2013	01/01/2030
57582P	UT	5	MASSACHUSETTS (COMMONWEALTH OF).....					1	1FE	19,630,949	118.448	21,172,580	17,875,000	19,007,742		(98,502)			4.910	4.080	MN.....	146,277	877,663	07/09/2013	05/01/2029
57582P	WH	9	MASSACHUSETTS ST.....					1	1FE	2,152,997	115.745	2,239,666	1,935,000	2,086,005		(10,238)			4.500	3.592	FA.....	36,281	87,075	09/12/2012	08/01/2031
57582P	WK	2	MASSACHUSETTS (COMMONWEALTH OF).....					1	1FE	9,107,613	103.019	9,271,710	9,000,000	9,022,494		(13,440)			4.200	4.063	JD.....	31,500	378,000	12/07/2010	12/01/2021
594610	6Q	5	MICHIGAN ST.....						1FE	2,000,000	101.949	2,038,980	2,000,000	2,000,000					4.140	4.138	MN.....	13,800	82,800	10/14/2010	11/01/2020
594612	BC	6	MICHIGAN ST.....					2	1FE	2,990,280	101.824	3,054,720	3,000,000	2,994,875		785			3.000	3.030	MN.....	11,500	90,000	04/11/2013	05/15/2026
594612	BC	6	MICHIGAN ST.....	SD..				2	1FE	996,760	101.824	1,018,240	1,000,000	998,292		262			3.000	3.030	MN.....	3,833	30,000	04/11/2013	05/15/2026
594612	BS	1	MICHIGAN ST.....					2	1FE	3,500,000	102.978	3,604,230	3,500,000	3,500,000					3.590	3.590	JD.....	10,471	125,650	06/25/2014	12/01/2026
604129	6U	5	MINNESOTA ST.....					2	1	225,539	104.920	278,038	265,000	240,814		8,292			3.000	6.919	FA.....	3,313	7,950	09/22/2014	08/01/2032
604129	7N	0	MINNESOTA ST.....					2	1FE	4,791,637	102.370	5,763,431	5,630,000	4,978,724		38,724			3.000	4.192	FA.....	70,375	168,900	09/22/2014	08/01/2032
605580	SQ	8	MISSISSIPPI ST.....					1	1FE	42,285,620	118.440	45,007,200	38,000,000	40,982,967		(236,331)			5.539	4.534	AO.....	526,205	2,104,820	11/12/2013	10/01/2029
605580	5X	3	MISSISSIPPI ST.....					1	1FE	13,535,021	124.312	14,208,862	11,430,000	12,999,634		(114,909)			5.245	3.700	MN.....	99,917	599,504	02/19/2013	11/01/2034
605580	6J	3	MISSISSIPPI ST.....					1	1FE	3,000,000	103.938	3,118,140	3,000,000	3,000,000					3.931	3.930	MN.....	19,655	117,930	10/21/2010	11/01/2021
605580	6K	0	MISSISSIPPI ST.....					1	1FE	1,000,000	106.525	1,065,250	1,000,000	1,000,000					4.131	4.130	MN.....	6,885	41,310	10/21/2010	11/01/2022
605580	6S	3	MISSISSIPPI ST.....					1	1FE	3,500,000	102.514	3,587,990	3,500,000	3,500,000					3.243	3.242	AO.....	28,376	113,505	10/06/2011	10/01/2021
605580	6T	1	MISSISSIPPI ST.....					1	1FE	2,000,000	104.065	2,081,300	2,000,000	2,000,000					3.393	3.392	AO.....	16,965	67,860	10/06/2011	10/01/2022
605581	FF	9	MISSISSIPPI ST.....					1	1FE	14,200,000	111.087	15,774,354	14,200,000	14,200,000					3.729	3.729	AO.....	132,380	529,518	02/04/2015	10/01/2032
677521	CW	4	OHIO STATE.....					1	1FE	6,078,848	122.795	6,096,772	4,965,000	5,759,242		(67,997)			5.442	3.479	MS.....	90,065	270,195	12/16/2014	09/01/2029
677521	HX	7	OHIO STATE.....					1	1FE	21,650,600	120.122	24,024,400	20,000,000	21,186,613		(84,681)			5.278	4.565	FA.....	439,833	1,055,600	11/20/2013	08/01/2030
677521	SX	5	OHIO STATE.....					2	1FE	3,300,500	103.773	3,632,055	3,500,000	3,356,359		9,929			4.000	4.474	FA.....	58,333	140,000	08/20/2013	02/01/2031
686053	BN	8	OREGON SCH BRDS ASSN.....						1FE	2,625,816	118.349	2,621,430	2,215,000	2,486,619		(37,597)			5.550	3.398	JD.....	341	122,933	12/11/2014	06/30/2028
686053	GG	8	OREGON SCH BRDS ASSN.....					1	1FE	24,341,680	111.772	24,589,840	22,000,000	23,601,648		(157,813)			4.759	3.750	JD.....	2,908	1,046,980	12/03/2014	06/30/2028
68607L	XQ	5	OREGON ST.....					1	1FE	62,000,381	119.586	62,609,250	52,355,000	57,793,624		(611,726)			5.892	4.244	JD.....	257,063	3,084,757	12/17/2013	06/01/2027

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5					8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
68608K	NF	1	OREGON ST.....	.....	..	.....	1	.....	1FE	.....	12,987,000	.....	132.181	.....	13,218,100	.....	10,000,000	.....	12,642,704	.....	.....	.....	.....	.....	.....	.....	
70914P	LY	6	PENNSYLVANIA (COMMONWEALTH OF).....	.....	..	.....	1	.....	1FE	.....	3,000,870	.....	100.340	.....	3,010,200	.....	3,000,000	.....	3,000,030	.....	.....	.....	.....	.....	.....	.....	
70914P	LZ	3	PENNSYLVANIA (COMMONWEALTH OF).....	.....	..	.....	1	.....	1FE	.....	1,000,310	.....	102.914	.....	1,029,140	.....	1,000,000	.....	1,000,069	.....	.....	.....	.....	.....	.....	.....	
70914P	LZ	3	PENNSYLVANIA (COMMONWEALTH OF).....	SD..	.....	.....	1	.....	1FE	.....	5,001,550	.....	102.914	.....	5,145,700	.....	5,000,000	.....	5,000,346	.....	.....	.....	.....	.....	.....	.....	
70914P	ME	9	PENNSYLVANIA (COMMONWEALTH OF).....	.....	..	.....	1	.....	1FE	.....	4,633,852	.....	109.260	.....	4,823,829	.....	4,415,000	.....	4,536,105	.....	.....	.....	.....	.....	.....	.....	
70914P	PE	6	PENNSYLVANIA (COMMONWEALTH OF).....	.....	..	.....	2	.....	1FE	.....	3,984,320	.....	101.375	.....	4,055,000	.....	4,000,000	.....	3,998,971	.....	.....	.....	.....	.....	.....	.....	
70914P	PF	3	PENNSYLVANIA (COMMONWEALTH OF).....	.....	..	.....	2	.....	1FE	.....	4,311,665	.....	101.534	.....	4,355,809	.....	4,290,000	.....	4,291,525	.....	.....	.....	.....	.....	.....	.....	
70914P	TX	0	PENNSYLVANIA (COMMONWEALTH OF).....	.....	..	.....	2	.....	1FE	.....	8,543,300	.....	104.249	.....	10,424,900	.....	10,000,000	.....	9,116,375	.....	.....	.....	.....	.....	.....	.....	
76222R	RH	7	RHODE ISLAND ST & PROVIDENCE PLANTATIONS.....	.....	..	.....	2	.....	1FE	.....	3,515,000	.....	104.601	.....	3,676,725	.....	3,515,000	.....	3,515,000	.....	.....	.....	.....	.....	.....	.....	
93974C	4A	5	WASHINGTON ST.....	.....	..	.....	2	.....	1FE	.....	1,982,968	.....	103.432	.....	2,461,682	.....	2,380,000	.....	2,120,775	.....	.....	.....	.....	.....	.....	.....	
93974C	8F	0	WASHINGTON ST.....	.....	..	.....	2	.....	1FE	.....	4,575,325	.....	109.785	.....	5,099,513	.....	4,645,000	.....	4,602,575	.....	.....	.....	.....	.....	.....	.....	
93974C	L7	3	WASHINGTON ST.....	.....	..	.....	2	.....	1FE	.....	6,305,000	.....	107.042	.....	6,957,730	.....	6,500,000	.....	6,373,803	.....	.....	.....	.....	.....	.....	.....	
93974C	PL	8	WASHINGTON ST.....	.....	..	.....	1	.....	1FE	.....	20,926,980	.....	118.529	.....	21,335,220	.....	18,000,000	.....	20,050,572	.....	.....	.....	.....	.....	.....	.....	
93974C	QZ	6	WASHINGTON ST.....	.....	..	.....	1	.....	1FE	.....	8,586,242	.....	103.997	.....	8,933,342	.....	8,590,000	.....	8,589,374	.....	.....	.....	.....	.....	.....	.....	
93974C	QZ	6	WASHINGTON ST.....	SD..	.....	.....	1	.....	1FE	.....	4,968,150	.....	103.997	.....	5,199,850	.....	5,000,000	.....	4,994,691	.....	.....	.....	.....	.....	.....	.....	
93974C	RF	9	WASHINGTON ST.....	.....	..	.....	1	.....	1FE	.....	5,181,108	.....	121.778	.....	5,291,254	.....	4,345,000	.....	4,964,320	.....	.....	.....	.....	.....	.....	.....	
1199999. U.S. States, Territories & Possessions - Issuer Obligations.....										500,499,918	XXX	527,951,624	464,960,000	488,776,383	0	(2,073,028)	0	0	XXX	XXX	XXX	6,544,301	22,190,798	XXX	XXX		
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....										500,499,918	XXX	527,951,624	464,960,000	488,776,383	0	(2,073,028)	0	0	XXX	XXX	XXX	6,544,301	22,190,798	XXX	XXX		
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																											
013595	QD	8	ALBUQUERQUE N MEX MUN SCH DIST NO 012.....	.....	..	.....	2	.....	1FE	.....	1,997,820	.....	101.240	.....	2,024,800	.....	2,000,000	.....	1,999,154	.....	.....	.....	.....	.....	.....	.....	
038573	DG	3	ARANSAS CNTY TEX INDPT SCH DIST.....	.....	..	.....	1,2	.....	1FE	.....	2,725,000	.....	102.981	.....	2,806,232	.....	2,725,000	.....	2,725,000	.....	.....	.....	.....	.....	.....	.....	
057507	HU	2	BAKERSFIELD CALIF CITY SCH DIST.....	.....	..	.....	1,2	.....	1FE	.....	1,325,000	.....	104.236	.....	1,381,127	.....	1,325,000	.....	1,325,000	.....	.....	.....	.....	.....	.....	.....	
057507	HV	0	BAKERSFIELD CALIF CITY SCH DIST.....	.....	..	.....	1,2	.....	1FE	.....	2,775,420	.....	102.770	.....	3,083,100	.....	3,000,000	.....	2,832,188	.....	8,899	.....	.....	.....	.....	.....	
05914F	E7	1	BALTIMORE CNTY MD.....	.....	..	.....	1	.....	1FE	.....	4,000,000	.....	102.101	.....	4,084,040	.....	4,000,000	.....	4,000,736	.....	.....	.....	.....	.....	.....	.....	
05914F	JP	6	BALTIMORE CNTY MD.....	.....	..	.....	1	.....	1FE	.....	11,640,257	.....	113.578	.....	11,732,607	.....	10,330,000	.....	11,069,165	.....	.....	.....	.....	.....	.....	.....	
05914F	JS	0	BALTIMORE CNTY MD.....	.....	..	.....	1	.....	1FE	.....	14,558,849	.....	119.898	.....	15,496,817	.....	12,925,000	.....	14,026,064	.....	.....	.....	.....	.....	.....	.....	
084154	TW	3	BERKELEY CALIF UNI SCH DIST.....	.....	..	.....		.....	1FE	.....	1,021,928	.....	104.330	.....	1,053,733	.....	1,010,000	.....	1,012,322	.....	.....	.....	.....	.....	.....	.....	
084154	TX	1	BERKELEY CALIF UNI SCH DIST.....	.....	..	.....		.....	1FE	.....	523,698	.....	107.014	.....	551,122	.....	515,000	.....	517,494	.....	.....	.....	.....	.....	.....	.....	
084154	TY	9	BERKELEY CALIF UNI SCH DIST.....	.....	..	.....		.....	1FE	.....	2,542,453	.....	109.455	.....	2,758,266	.....	2,520,000	.....	2,528,318	.....	.....	.....	.....	.....	.....	.....	
084203	UQ	9	BERKELEY CNTY S C SCH DIST.....	.....	..	.....	1	.....	1FE	.....	4,151,765	.....	112.516	.....	4,646,911	.....	4,130,000	.....	4,139,685	.....	.....	.....	.....	.....	.....	.....	
100853	RV	4	BOSTON MASS.....	.....	..	.....	2	.....	1FE	.....	839,394	.....	103.184	.....	1,073,114	.....	1,040,000	.....	896,193	.....	10,185	.....	.....	.....	.....	.....	
108151	T2	7	BRIDGEPORT CONN.....	.....	..	.....		.....	1FE	.....	1,990,000	.....	101.259	.....	2,015,054	.....	1,990,000	.....	1,990,000	.....	.....	.....	.....	.....	.....	.....	
121637	4M	1	BURLINGTON CNTY N J.....	.....	..	.....	1	.....	1FE	.....	374,120	.....	102.820	.....	378,378	.....	368,000	.....	368,715	.....	.....	.....	.....	.....	.....	.....	
121637	4M	1	BURLINGTON CNTY N J.....	SD..	.....	.....	1	.....	1FE	.....	728,924	.....	102.820	.....	737,219	.....	717,000	.....	718,393	.....	.....	.....	.....	.....	.....	.....	
121637	4N	9	BURLINGTON CNTY N J.....	.....	..	.....	1,2	.....	1FE	.....	1,133,319	.....	103.085	.....	1,149,398	.....	1,115,000	.....	1,117,163	.....	.....	.....	.....	.....	.....	.....	
129775	EL	2	CALHOUN GA.....	.....	..	.....	1	.....	1FE	.....	1,315,000	.....	109.180	.....	1,435,717	.....	1,315,000	.....	1,315,000	.....	.....	.....	.....	.....	.....	.....	
129775	EM	0	CALHOUN GA.....	.....	..	.....	1	.....	1FE	.....	1,000,000	.....	111.501	.....	1,115,010	.....	1,000,000	.....	1,000,000	.....	.....	.....	.....	.....	.....	.....	
134141	ZE	3	CAMPBELL CALIF UN SCH DIST.....	.....	..	.....		.....	1FE	.....	4,000,000	.....	115.086	.....	4,603,440	.....	4,000,000	.....	4,000,000	.....	.....	.....	.....	.....	.....	.....	
142527	DY	3	CARLISLE TEX INDPT SCH DIST.....	.....	..	.....	1,2	.....	1FE	.....	5,115,000	.....	102.642	.....	5,250,138	.....	5,115,000	.....	5,115,000	.....	.....	.....	.....	.....	.....	.....	
142665	DH	8	CARLSBAD CALIF UNI SCH DIST.....	.....	..	.....		.....	1FE	.....	4,000,000	.....	104.293	.....	4,171,720	.....	4,000,000	.....	4,000,000	.....	.....	.....	.....	.....	.....	.....	
142665	DJ	4	CARLSBAD CALIF UNI SCH DIST.....	.....	..	.....		.....	1FE	.....	4,000,000	.....	116.658	.....	4,666,320	.....	4,000,000	.....	4,000,000	.....	.....	.....	.....	.....	.....	.....	

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
167505 KK 1	CHICAGO ILL BRD ED.....					3FE	6,476,800	87.384	8,738,400	10,000,000	8,138,869		258,781			1.750	5.430	MJSD.	7,778	175,000	05/03/2012	12/15/2025.
214489 BE 5	COOK CNTY ILL SCH DIST NO 105.....				2	1FE	785,000	104.308	818,818	785,000	785,000					5.911	5.910	JJ	21,396	46,401	12/16/2010.	01/15/2023.
215723 JU 2	COOK CNTY ILL CMNTY HIGH SCH DIST NO 219.....		SD			1FE	210,000	103.339	217,012	210,000	210,000					5.500	5.498	JD	963	11,550	12/14/2010.	12/01/2020.
215723 JV 0	COOK CNTY ILL CMNTY HIGH SCH DIST NO 219.....				2	1FE	965,000	103.506	998,833	965,000	965,000					5.650	5.648	JD	4,544	54,523	12/14/2010.	12/01/2021.
215723 JW 8	COOK CNTY ILL CMNTY HIGH SCH DIST NO 219.....				2	1FE	1,050,000	103.598	1,087,779	1,050,000	1,050,000					5.800	5.799	JD	5,075	60,900	12/14/2010.	12/01/2022.
215723 KT 3	COOK CNTY ILL CMNTY HIGH SCH DIST NO 219.....					1FE	1,340,000	103.339	1,384,743	1,340,000	1,340,000					5.500	5.498	JD	6,142	73,700	12/14/2010.	12/01/2020.
215723 KU 0	COOK CNTY ILL CMNTY HIGH SCH DIST NO 219.....				2	1FE	1,415,000	103.506	1,464,610	1,415,000	1,415,000					5.650	5.648	JD	6,662	79,948	12/14/2010.	12/01/2021.
235308 QK 2	DALLAS TEX INDPT SCH DIST.....					1FE	4,050,000	100.342	4,013,680	4,000,000	4,000,821		(6,439)			4.450	4.279	FA	67,244	178,000	11/16/2010.	02/15/2020.
235308 QL 0	DALLAS TEX INDPT SCH DIST.....					1FE	4,050,000	103.177	4,127,080	4,000,000	4,006,826		(5,629)			4.600	4.442	FA	69,511	184,000	11/16/2010.	02/15/2021.
235308 UL 5	DALLAS TEX INDPT SCH DIST.....				1,2	1FE	4,490,000	110.620	4,966,838	4,490,000	4,490,000					5.049	5.048	FA	85,642	226,700	12/06/2013.	08/15/2033.
25476F KZ 0	DISTRICT COLUMBIA.....				1	1FE	2,000,000	101.454	2,029,080	2,000,000	2,000,000					5.270	5.267	JD	8,783	105,400	12/16/2010.	06/01/2020.
25476F LH 9	DISTRICT COLUMBIA.....				1	1FE	2,000,000	105.066	2,101,320	2,000,000	2,000,000					5.470	5.468	JD	9,117	109,400	12/16/2010.	06/01/2021.
259579 KL 3	DOUGLAS CNTY WASH SCH DIST NO 206 EASTMO.....				1	1FE	5,052,350	113.145	5,657,250	5,000,000	5,000,000					4.700	4.699	JD	19,583	235,000	05/20/2011.	12/01/2025.
283734 NF 4	EL PASO TEX.....				2	1FE	2,915,000	101.862	2,969,277	2,915,000	2,915,000					4.823	4.822	FA	53,112	140,590	11/18/2010.	08/15/2022.
283734 TF 8	EL PASO TEX.....				2	1FE	13,000,000	109.065	14,178,450	13,000,000	13,000,000					5.177	5.176	FA	254,248	673,010	12/18/2013.	08/15/2034.
399262 HD 9	GROSSMONT CALIF UN HIGH SCH DIST.....				1	1FE	10,875,390	116.175	12,198,375	10,500,000	10,500,000					5.479	5.478	FA	239,706	575,295	12/21/2011.	08/01/2025.
401784 YV 9	GUILFORD CNTY N C.....				1,2	1FE	2,500,000	102.026	2,550,650	2,500,000	2,500,000					3.934	3.934	MS	32,783	98,350	03/01/2012.	03/01/2032.
412486 4W 9	HARFORD CNTY MD.....				1,2	1FE	4,096,480	101.482	4,059,280	4,000,000	4,005,871		(11,366)			4.700	4.400	JJ	94,000	188,000	06/02/2010.	07/01/2021.
438670 6D 8	HONOLULU HAWAII CITY & CNTY.....				1,2	1FE	5,000,000	103.648	5,182,400	5,000,000	5,000,078		141			3.118	3.118	AO	38,975	155,900	10/06/2016.	10/01/2031.
438670 WF 4	HONOLULU HAWAII CITY & CNTY.....				1,2	1FE	1,000,000	102.435	1,024,350	1,000,000	1,000,000					4.500	4.499	JD	3,750	45,000	12/03/2010.	12/01/2021.
438670 WG 2	HONOLULU HAWAII CITY & CNTY.....				1,2	1FE	1,000,000	102.618	1,026,180	1,000,000	1,000,000					4.750	4.749	JD	3,958	47,500	12/03/2010.	12/01/2022.
438670 WH 0	HONOLULU HAWAII CITY & CNTY.....				1,2	1FE	1,000,000	102.828	1,028,280	1,000,000	1,000,000					5.000	4.999	JD	4,167	50,000	12/03/2010.	12/01/2023.
442331 QM 9	HOUSTON TEX.....				1	1FE	19,948,777	121.348	19,682,646	16,220,000	18,993,194		(240,733)			6.290	4.454	MS	340,079	1,020,238	05/05/2015.	03/01/2032.
442331 SP 0	HOUSTON TEX.....				1,2	1FE	1,000,000	100.502	1,005,020	1,000,000	1,000,000					4.611	4.607	MS	15,370	46,110	11/17/2010.	03/01/2021.
442331 SQ 8	HOUSTON TEX.....				1,2	1FE	2,000,000	100.534	2,010,680	2,000,000	2,000,000					4.811	4.807	MS	32,073	96,220	11/17/2010.	03/01/2022.
447025 JL 2	HUNTSVILLE ALA.....				2	1FE	2,465,000	101.354	2,498,376	2,465,000	2,465,000					3.786	3.785	MS	31,108	93,325	09/02/2010.	09/01/2021.
448492 VJ 4	HUTTO TEX INDPT SCH DIST.....				2	1FE	1,995,664	102.786	2,677,575	2,605,000	2,120,109		22,349			3.125	4.930	FA	33,919	81,406	08/29/2013.	08/01/2034.
47407M BG 5	JEFFERSON GA SCH DIST.....				1	1FE	3,100,000	118.490	3,673,190	3,100,000	3,100,000					5.270	5.269	FA	68,071	163,370	07/08/2011.	02/01/2028.
528828 4E 3	LEWISVILLE TEX INDPT SCH DIST.....				2	1FE	7,117,250	106.559	7,459,130	7,000,000	7,039,624		(13,797)			4.250	4.020	FA	112,389	297,500	10/24/2013.	08/15/2030.
54438C PC 0	LOS ANGELES CALIF CMNTY COLLEGE DIST.....				1	1FE	22,448,558	139.196	23,614,601	16,965,000	21,448,650		(179,959)			6.680	4.413	FA	472,193	1,133,262	04/08/2015.	08/01/2036.
544646 XT 4	LOS ANGELES CALIF UNI SCH DIST.....					1FE	2,805,300	95.362	4,768,100	5,000,000	3,865,148		160,921			1.540	6.310	MJSD.	3,422	77,000	10/25/2011.	09/15/2025.
544646 XY 3	LOS ANGELES CALIF UNI SCH DIST.....				1	1FE	1,086,000	121.051	1,210,510	1,000,000	1,059,445		(4,795)			5.755	4.963	JJ	28,775	57,550	09/09/2013.	07/01/2029.
56781R DP 9	MARIN CALIF CMNTY COLLEGE DIST.....				2	1FE	5,405,710	103.075	7,158,559	6,945,000	5,841,968		77,851			3.000	4.946	FA	86,813	208,350	08/29/2013.	08/01/2030.
570799 GG 5	MARLBORO CNTY S C SCH DIST.....				1	1FE	3,024,150	116.109	3,483,270	3,000,000	3,011,079		(1,576)			5.440	5.361	JD	13,600	163,200	07/15/2010.	06/01/2025.
584002 QB 8	MECKLENBURG CNTY N C.....				1,2	1FE	3,000,000	105.609	3,168,270	3,000,000	3,000,000					4.349	4.348	AO	32,618	130,470	10/13/2011.	10/01/2030.
592112 DR 4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C.....				1	1FE	6,897,517	126.032	7,152,316	5,675,000	6,608,491		(46,265)			5.707	4.179	JJ	161,936	323,872	06/19/2013.	07/01/2034.
592112 LR 5	METROPOLITAN GOVT NASHVILLE & DAVIDSON C.....				1	1FE	3,700,000	105.596	3,907,052	3,700,000	3,700,000					3.367	3.367	FA	51,908	124,579	08/02/2012.	08/01/2027.
602245 UM 2	MILWAUKEE CNTY WIS.....				1	1FE	5,828,340	126.568	5,322,184	4,205,000	5,224,259		(95,251)			6.840	3.633	JD	23,969	287,622	12/06/2012.	12/01/2028.
602245 ZA 3	MILWAUKEE CNTY WIS.....				2	1FE	2,000,000	103.264	2,065,280	2,000,000	2,000,000					3.862	3.862	JD	6,437	77,240	01/25/2013.	12/01/2030.
60374Y 8A 8	MINNEAPOLIS MINN.....				2	1FE	3,000,000	105.361	3,160,830	3,000,000	3,000,000					4.379	4.379	MS	43,790	131,370	02/13/2014.	03/01/2034.
613340 Y9 3	MONTGOMERY CNTY MD.....				2	1FE	12,033,770	101.071	14,271,225	14,120,000	12,744,721		126,123			3.000	4.339	MN	70,600	423,600	08/29/2013.	11/01/2028.

Annual Statement for the year 2019 of the GREAT AMERICAN LIFE INSURANCE COMPANY																									
SCHEDULE D - PART 1																									
Showing all Long-Term BONDS Owned December 31 of Current Year																									
1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
613340	Z5	0	MONTGOMERY CNTY MD.....	.....	.....	2	.....	1FE	.....	3,876,500	...100.699	5,034,950	5,000,000	4,141,175	.....	.....47,752	.....	.....	.....3.000	4.809	MN.....	25,000	150,000	09/12/2013.	11/01/2032.
618027	BK	1	MORRIS CNTY N J IMPT AUTH LEASE REV.....	.....	.....	.....	.....	1FE	.....	1,380,000	...102.407	1,413,217	1,380,000	1,380,000	.....	.....	.....	.....	.....3.585	3.585	JD.....	2,199	49,473	12/02/2011.	06/15/2021.
631294	3V	5	NASHUA N H.....	.....	.....	1	.....	1FE	.....	1,450,000	...101.083	1,465,704	1,450,000	1,450,000	.....	.....	.....	.....	.....2.877	2.877	JJ.....	19,236	41,717	01/11/2012.	01/15/2021.
631294	3X	1	NASHUA N H.....	.....	.....	1	.....	1FE	.....	1,185,000	...103.431	1,225,657	1,185,000	1,185,000	.....	.....	.....	.....	.....3.197	3.197	JJ.....	17,469	37,884	01/11/2012.	01/15/2023.
631294	4C	6	NASHUA N H.....	.....	.....	1	.....	1FE	.....	2,160,880	...112.070	2,241,400	2,000,000	2,109,514	.....	.....(7,106)	.....	.....	.....4.226	3.659	JJ.....	38,973	84,520	04/11/2013.	01/15/2032.
631294	4C	6	NASHUA N H.....	SD..	.....	1	.....	1FE	.....	1,080,440	...112.070	1,120,700	1,000,000	1,054,757	.....	.....(3,553)	.....	.....	.....4.226	3.659	JJ.....	19,487	42,260	04/11/2013.	01/15/2032.
64966H	4J	6	NEW YORK N Y.....	.....	.....	1	.....	1FE	.....	5,000,000	...104.188	5,209,400	5,000,000	5,000,000	.....	.....	.....	.....	.....4.297	4.295	AO.....	53,713	214,850	10/07/2010.	10/01/2021.
64966H	HA	1	NEW YORK N Y.....	.....	.....	.....	.....	1FE	.....	854,598	...103.788	814,736	785,000	794,378	.....	.....(15,492)	.....	.....	.....6.491	5.418	MS.....	16,985	50,954	12/22/2009.	03/01/2021.
64966H	TS	9	NEW YORK N Y.....	.....	.....	1	.....	1FE	.....	5,357,412	...105.968	5,807,046	5,480,000	5,454,993	.....	.....12,378	.....	.....	.....5.049	5.303	JD.....	23,057	276,685	12/22/2009.	12/01/2021.
64966H	TS	9	NEW YORK N Y.....	SD..	.....	1	.....	1FE	.....	4,888,150	...105.968	5,298,400	5,000,000	4,977,183	.....	.....11,294	.....	.....	.....5.049	5.303	JD.....	21,038	252,450	12/22/2009.	12/01/2021.
655867	SC	4	NORFOLK VA.....	.....	.....	2	.....	1FE	.....	3,075,000	...107.773	3,314,020	3,075,000	3,075,000	.....	.....	.....	.....	.....4.115	4.114	FA.....	52,723	126,536	10/18/2013.	08/01/2026.
655867	SD	2	NORFOLK VA.....	.....	.....	2	.....	1FE	.....	1,750,000	...108.290	1,895,075	1,750,000	1,750,000	.....	.....	.....	.....	.....4.265	4.264	FA.....	31,099	74,638	10/18/2013.	08/01/2027.
655867	SE	0	NORFOLK VA.....	.....	.....	2	.....	1FE	.....	2,865,000	...109.978	3,150,870	2,865,000	2,865,000	.....	.....	.....	.....	.....4.755	4.754	FA.....	56,763	136,231	10/18/2013.	08/01/2030.
660393	L2	3	NORTH LAS VEGAS NEV.....	.....	.....	1	.....	1FE	.....	2,375,000	...101.156	2,402,455	2,375,000	2,375,000	.....	.....	.....	.....	.....5.472	5.469	JD.....	10,830	129,960	05/28/2010.	06/01/2020.
662523	WZ	8	NORTH SLOPE BORO ALASKA.....	.....	.....	1	.....	1FE	.....	2,575,000	...104.888	2,622,200	2,500,000	2,513,186	.....	.....(8,328)	.....	.....	.....5.226	4.856	JD.....	363	130,650	01/18/2011.	06/30/2021.
68583R	BA	9	OREGON CMNTY COLLEGE DIST.....	.....	.....	.....	.....	1FE	.....	16,472,211	...120.695	18,092,181	14,990,000	15,948,897	.....	.....(90,276)	.....	.....	.....5.600	4.679	JD.....	2,332	839,440	12/20/2013.	06/30/2028.
68583R	BR	2	OREGON CMNTY COLLEGE DIST - MBS.....	.....	.....	1	.....	1FE	.....	10,748,736	...108.204	9,696,822	8,961,611	9,606,993	.....	.....(187,773)	.....	.....	.....5.440	3.245	JD.....	1,354	487,512	08/23/2012.	06/30/2023.
68666P	AA	4	ORLEANS PARISH LA SCH BRD REV.....	.....	.....	.....	.....	1FE	.....	8,059,440	...102.704	8,216,320	8,000,000	8,008,539	.....	.....(7,277)	.....	.....	.....4.400	4.298	FA.....	146,667	352,000	12/16/2011.	02/01/2021.
68666P	AA	4	ORLEANS PARISH LA SCH BRD REV.....	SD..	.....	.....	.....	1FE	.....	1,124,860	...102.704	1,027,040	1,000,000	1,017,730	.....	.....(15,876)	.....	.....	.....4.400	2.729	FA.....	18,333	44,000	08/31/2012.	02/01/2021.
718814	ZZ	2	PHOENIX ARIZ.....	.....	.....	1	.....	1FE	.....	27,306,060	...120.471	27,708,330	23,000,000	26,484,571	.....	.....(175,969)	.....	.....	.....5.269	3.892	JJ.....	605,935	1,211,870	12/11/2014.	07/01/2034.
73723R	J5	3	PORTSMOUTH VA.....	.....	.....	2	.....	1	.....	12,255,000	...106.378	13,036,624	12,255,000	12,255,000	.....	.....	.....	.....	.....3.939	3.938	FA.....	201,135	.....	06/05/2013.	02/01/2030.
73723R	J6	1	PORTSMOUTH VA.....	.....	.....	2	.....	1FE	.....	120,000	...103.874	124,649	120,000	120,000	.....	.....	.....	.....	.....3.939	3.939	FA.....	1,970	.....	06/05/2013.	02/01/2030.
741701	H8	2	PRINCE GEORGES CNTY MD.....	.....	.....	1	.....	1FE	.....	4,000,000	...113.615	4,544,600	4,000,000	4,000,000	.....	.....	.....	.....	.....4.750	4.749	MS.....	63,333	190,000	03/10/2011.	03/01/2026.
777543	TX	7	ROSEMONT ILL.....	.....	.....	1	.....	1FE	.....	1,350,000	...106.164	1,433,214	1,350,000	1,350,000	.....	.....	.....	.....	.....4.350	4.349	JD.....	4,894	58,725	03/22/2012.	12/01/2023.
777543	TY	5	ROSEMONT ILL.....	.....	.....	1	.....	1FE	.....	1,750,000	...107.785	1,886,238	1,750,000	1,750,000	.....	.....	.....	.....	.....4.550	4.549	JD.....	6,635	79,625	03/22/2012.	12/01/2024.
791451	HS	9	ST LOUIS CNTY MO SCH DIST R 7 KIRKWOOD.....	.....	.....	1	.....	1FE	.....	2,000,000	...103.194	2,063,880	2,000,000	2,000,000	.....	.....	.....	.....	.....4.692	4.690	FA.....	35,451	93,840	12/08/2010.	02/15/2021.
796269	VA	3	SAN ANTONIO TEX INDPT SCH DIST.....	.....	.....	2	.....	1FE	.....	2,115,000	...103.222	2,183,145	2,115,000	2,115,000	.....	.....	.....	.....	.....4.006	4.006	FA.....	32,008	84,727	08/24/2011.	08/15/2028.
797646	NC	6	SAN FRANCISCO CALIF CITY & CNTY.....	.....	.....	1	.....	1FE	.....	5,796,900	...116.689	5,834,450	5,000,000	5,409,608	.....	.....(66,521)	.....	.....	.....5.450	3.774	JD.....	12,111	272,500	07/18/2013.	06/15/2025.
797646	NE	2	SAN FRANCISCO CALIF CITY & CNTY.....	.....	.....	1	.....	1FE	.....	10,397,041	...120.300	9,954,825	8,275,000	9,482,020	.....	.....(139,579)	.....	.....	.....5.750	3.509	JD.....	21,147	475,813	09/05/2012.	06/15/2027.
797646	NF	9	SAN FRANCISCO CALIF CITY & CNTY.....	.....	.....	1	.....	1FE	.....	6,820,200	...124.608	6,728,832	5,400,000	6,260,045	.....	.....(85,229)	.....	.....	.....5.930	3.717	JD.....	14,232	320,220	08/09/2012.	06/15/2028.
797646	NF	9	SAN FRANCISCO CALIF CITY & CNTY.....	SD..	.....	1	.....	1FE	.....	6,315,000	...124.608	6,230,400	5,000,000	5,796,338	.....	.....(78,915)	.....	.....	.....5.930	3.717	JD.....	13,178	296,500	08/09/2012.	06/15/2028.
799017	KX	5	SAN MATEO CALIF UN HIGH SCH DIST.....	.....	.....	1	.....	1FE	.....	875,000	...104.255	912,231	875,000	875,000	.....	.....	.....	.....	.....3.070	3.069	MS.....	8,954	26,863	10/25/2012.	09/01/2023.
799017	KY	3	SAN MATEO CALIF UN HIGH SCH DIST.....	.....	.....	1	.....	1FE	.....	1,000,000	...105.548	1,055,480	1,000,000	1,000,000	.....	.....	.....	.....	.....3.220	3.219	MS.....	10,733	32,200	10/25/2012.	09/01/2024.
801495	C7	5	SANTA CLARA CALIF UNI SCH DIST.....	.....	.....	.....	.....	1FE	.....	1,970,000	...101.159	2,023,180	2,000,000	1,998,011	.....	.....3,852	.....	.....	.....4.150	4.353	JJ.....	41,500	83,000	06/21/2011.	07/01/2020.
801495	C9	1	SANTA CLARA CALIF UNI SCH DIST.....	.....	.....	.....	.....	1FE	.....	2,850,000	...105.807	3,015,500	2,850,000	2,850,000	.....	.....	.....	.....	.....4.600	4.600	JJ.....	65,550	131,100	06/10/2011.	07/01/2022.
801495	D2	5	SANTA CLARA CALIF UNI SCH DIST.....	.....	.....	.....	.....	1FE	.....	3,050,000	...108.449	3,307,695	3,050,000	3,050,000	.....	.....	.....	.....	.....4.800	4.800	JJ.....	73,200	146,400	06/10/2011.	07/01/2023.

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
815626	GQ	3	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W.....	.....	..	.....1	1FE	6,566,904	...122.922	6,852,902	5,575,000	6,229,487	.....	.....(59,302)	.....	.....	.....6.220	4.576	AO.....	86,691	346,765	08/07/2013.	10/01/2028.
833119	XK	1	SNOHOMISH CNTY WASH SCH DIST NO 002 EVER.....	.....	..	.....	.....1FE	4,631,612	...96.970	6,128,504	6,320,000	5,674,050	.....	.....149,972	.....	.....	.....1.140	3.986	JD.....	6,004	72,048	01/11/2012.	12/01/2023.
849067	R2	1	SPOKANE WASH.....	.....	..	.....1	1FE	1,250,000	...102.469	1,280,863	1,250,000	1,250,000	.....	.....	.....	.....	.....4.563	4.561	JD.....	4,753	57,038	12/14/2010.	12/01/2020.
849067	R3	9	SPOKANE WASH.....	.....	..	.....1,2	1FE	1,500,000	...102.677	1,540,155	1,500,000	1,500,000	.....	.....	.....	.....	.....4.713	4.712	JD.....	5,891	70,695	12/14/2010.	12/01/2021.
87122N	EY	1	SYCAMORE OHIO CMNTY SCH DIST.....	.....	..	.....	.....1FE	150,000	...102.006	153,009	150,000	150,000	.....	.....	.....	.....	.....4.850	4.848	JD.....	606	7,275	12/21/2010.	12/01/2020.
882722	4A	6	TEXAS ST.....	.....	..	.....2	1FE	650,134	...103.339	795,710	770,000	695,577	.....	.....8,080	.....	.....	.....3.000	4.520	FA.....	9,625	23,100	09/03/2013.	08/01/2027.
882722	4B	4	TEXAS ST.....	.....	..	.....2	1FE	1,555,009	...103.268	1,915,621	1,855,000	1,657,927	.....	.....18,357	.....	.....	.....3.125	4.640	FA.....	24,154	57,969	09/03/2013.	08/01/2028.
882722	4C	2	TEXAS ST.....	.....	..	.....2	1FE	1,445,029	...103.346	1,793,053	1,735,000	1,535,313	.....	.....16,155	.....	.....	.....3.250	4.760	FA.....	23,495	56,388	09/03/2013.	08/01/2029.
882722	KF	7	TEXAS ST.....	.....	..	.....1	1FE	6,315,900	...134.829	6,741,450	5,000,000	6,070,107	.....	.....(36,420)	.....	.....	.....5.517	3.923	AO.....	68,963	275,850	02/13/2013.	04/01/2039.
882722	VN	8	TEXAS ST.....	.....	..	.....1	1FE	8,514,367	...120.851	8,840,251	7,315,000	8,298,962	.....	.....(40,012)	.....	.....	.....4.681	3.627	AO.....	85,604	342,415	10/22/2012.	04/01/2040.
882722	VP	3	TEXAS ST.....	.....	..	.....1	1FE	41,079,751	...116.203	41,571,623	35,775,000	39,919,820	.....	.....(240,756)	.....	.....	.....4.631	3.528	AO.....	414,185	1,656,740	04/13/2016.	04/01/2033.
882723	7T	0	TEXAS ST.....	.....	..	.....2	1FE	3,000,000	...106.906	3,207,180	3,000,000	3,000,235	.....	.....89	.....	.....	.....3.521	3.520	AO.....	26,408	105,630	01/26/2017.	10/01/2029.
882723	7U	7	TEXAS ST.....	.....	..	.....2	1FE	3,000,000	...107.663	3,229,890	3,000,000	3,000,249	.....	.....94	.....	.....	.....3.621	3.620	AO.....	27,158	108,630	01/26/2017.	10/01/2030.
882723	7V	5	TEXAS ST.....	.....	..	.....2	1FE	2,000,000	...107.176	2,143,520	2,000,000	2,000,175	.....	.....66	.....	.....	.....3.721	3.720	AO.....	18,605	74,420	01/26/2017.	10/01/2031.
882723	7W	3	TEXAS ST.....	.....	..	.....2	1FE	2,000,000	...107.118	2,142,360	2,000,000	2,000,180	.....	.....68	.....	.....	.....3.771	3.770	AO.....	18,855	75,420	01/26/2017.	10/01/2032.
882723	PU	7	TEXAS ST.....	.....	..	.....2	1FE	3,000,000	...105.248	3,157,440	3,000,000	3,000,000	.....	.....	.....	.....	.....3.423	3.422	AO.....	25,673	102,690	06/26/2014.	10/01/2026.
882723	PV	5	TEXAS ST.....	.....	..	.....2	1FE	2,000,000	...105.370	2,107,400	2,000,000	2,000,000	.....	.....	.....	.....	.....3.573	3.572	AO.....	17,865	71,460	06/26/2014.	10/01/2027.
882723	PW	3	TEXAS ST.....	.....	..	.....2	1FE	4,500,000	...105.220	4,734,900	4,500,000	4,500,000	.....	.....	.....	.....	.....3.663	3.663	AO.....	41,209	164,835	06/26/2014.	10/01/2028.
882723	PX	1	TEXAS ST.....	.....	..	.....2	1FE	2,410,000	...105.152	2,534,163	2,410,000	2,410,000	.....	.....	.....	.....	.....3.693	3.693	AO.....	22,250	89,001	06/26/2014.	10/01/2029.
954838	MV	7	WEST ORANGE COVE TEX CONS INDPT SCH DIST.....	.....	..	.....1,2	1FE	1,076,473	...100.299	1,078,214	1,075,000	1,075,032	.....	.....(201)	.....	.....	.....4.690	4.665	FA.....	19,047	50,418	07/12/2011.	02/15/2028.
954838	MV	7	WEST ORANGE COVE TEX CONS INDPT SCH DIST.....	SD..	..	1,2	1FE	5,006,850	...100.299	5,014,950	5,000,000	5,000,147	.....	.....(934)	.....	.....	.....4.690	4.665	FA.....	88,589	234,500	07/12/2011.	02/15/2028.
971039	PK	2	WILLOUGHBY EASTLAKE OHIO CITY SCH DIST L.....	.....	..	.....	.....1FE	2,000,000	...101.513	2,030,260	2,000,000	2,000,000	.....	.....	.....	.....	.....5.294	5.291	MS.....	35,293	105,880	03/09/2011.	03/01/2021.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							551,842,712	XXX	590,860,553	533,566,611	547,145,673	0	(878,231)	0	0	XXX	XXX	XXX	6,820,441	23,898,361	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							551,842,712	XXX	590,860,553	533,566,611	547,145,673	0	(878,231)	0	0	XXX	XXX	XXX	6,820,441	23,898,361	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																							
00164T	AA	6	AMCEST 07A A28 - ABS.....	.....	..	.....1	1FE	5,135,100	...109.920	5,381,515	4,895,867	5,019,023	.....	.....3,051	.....	.....	.....5.740	5.072	JJ.....	129,583	275,067	01/03/2012.	01/15/2028.
01026C	AD	3	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT.....	.....	..	.....1	1FE	12,245,830	...110.842	13,301,040	12,000,000	12,211,231	.....	.....(11,920)	.....	.....	.....4.263	4.084	MS.....	150,626	511,560	02/02/2017.	09/15/2032.
010608	5M	5	ALABAMA ST PUB SCH & COLLEGE AUTH.....	.....	..	.....	.....1FE	80,372,579	...117.265	82,437,295	70,300,000	76,743,439	.....	.....(712,494)	.....	.....	.....5.150	3.761	MS.....	1,206,817	3,620,450	12/12/2014.	09/01/2027.
040484	DU	8	ARIZONA BRD REGENTS UNIV ARIZ SYS REV.....	.....	..	.....	.....1FE	1,260,000	...102.034	1,285,628	1,260,000	1,260,000	.....	.....	.....	.....	.....5.308	5.306	FA.....	27,867	66,881	06/16/2010.	08/01/2020.
040484	DV	6	ARIZONA BRD REGENTS UNIV ARIZ SYS REV.....	.....	..	.....2	1FE	2,740,000	...102.164	2,799,294	2,740,000	2,740,000	.....	.....	.....	.....	.....5.458	5.456	FA.....	62,312	149,549	06/16/2010.	08/01/2021.
04048R	DM	5	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV.....	.....	..	.....1	1FE	1,000,000	...105.108	1,051,080	1,000,000	1,000,000	.....	.....	.....	.....	.....5.298	5.298	JJ.....	26,490	52,980	03/30/2010.	07/01/2021.
04048R	DS	2	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV.....	.....	..	.....1	1FE	5,141,240	...127.471	5,098,840	4,000,000	4,725,790	.....	.....(54,445)	.....	.....	.....6.204	4.064	JJ.....	124,080	248,160	01/31/2013.	07/01/2030.
040507	NB	7	ARIZONA HEALTH FACS AUTH REV.....	.....	..	.....1	1FE	4,000,000	...109.518	4,380,720	4,000,000	4,000,000	.....	.....	.....	.....	.....4.162	4.162	JJ.....	83,240	166,480	10/18/2012.	01/01/2030.
040627	DX	6	ARIZONA PWR AUTH PWR RES REV.....	.....	..	.....1	1FE	7,500,000	...124.258	9,319,350	7,500,000	7,500,000	.....	.....	.....	.....	.....4.918	4.917	AO.....	92,213	368,850	03/19/2014.	10/01/2045.
04778C	AF	2	ATLANTA GA INDPT SCH SYS CTFS PARTN.....	.....	..	.....1	1FE	2,000,000	...117.727	2,354,540	2,000,000	2,000,000	.....	.....	.....	.....	.....5.557	5.556	MS.....	37,047	111,140	06/09/2011.	03/01/2026.
04778C	AG	0	ATLANTA GA INDPT SCH SYS CTFS PARTN.....	.....	..	.....1	1FE	7,092,692	...114.518	7,959,001	6,950,000	7,016,088	.....	.....(10,727)	.....	.....	.....5.457	5.243	MS.....	126,421	379,262	08/09/2011.	03/01/2025.
04778C	AH	8	ATLANTA GA INDPT SCH SYS CTFS PARTN.....	.....	..	.....1	1FE	1,000,000	...119.026	1,190,260	1,000,000	1,000,000	.....	.....	.....	.....	.....5.657	5.656	MS.....	18,857	56,570	06/09/2011.	03/01/2027.
071239	CV	7	BATON ROUGE LA.....	.....	..	.....	.....1FE	1,565,000	...102.396	1,602,497	1,565,000	1,565,000	.....	.....	.....	.....	.....3.291	3.291	JJ.....	23,749	51,504	03/07/2012.	01/15/2022.
071239	CW	5	BATON ROUGE LA.....	.....	..	.....2	1FE	2,640,000	...102.756	2,712,758	2,640,000	2,640,000	.....	.....	.....	.....	.....3.491	3.491	JJ.....	42,497	92,162	03/07/2012.	01/15/2023.
071239	CX	3	BATON ROUGE LA.....	.....	..	.....2	1FE	1,300,000	...102.597	1,333,761	1,300,000	1,300,000	.....	.....	.....	.....	.....3.691	3.691	JJ.....	22,125	47,983	03/07/2012.	01/15/2024.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.6

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
071239	CY	1	BATON ROUGE LA.....			2	1FE	2,000,000		102.895	2,057,900	2,000,000	2,000,000					3.941	3.941	JJ	36,345	78,820	03/07/2012	01/15/2025.
071239	DA	2	BATON ROUGE LA.....			2	1FE	1,000,000		103.354	1,033,540	1,000,000	1,000,000					4.191	4.191	JJ	19,325	41,910	03/07/2012.	01/15/2026.
072031	AM	9	BAY AREA WTR SUPPLY & CONSV AGY CALIF RE.....			1	1FE	2,000,000		104.200	2,084,000	2,000,000	2,000,000					3.165	3.165	AO	15,825	63,300	02/01/2013.	10/01/2025.
088518	CL	7	BEXAR CNTY TEX REV.....			1	1FE	1,823,089		132.524	2,034,243	1,535,000	1,759,907		(12,079)			6.980	5.367	FA	40,476	107,143	02/07/2014.	08/15/2032.
09089T	AY	7	BIRMINGHAM ALA COML DEV AUTH REV.....			2	1FE	340,000		103.092	350,513	340,000	340,000					6.000	5.997	AO	5,100	20,400	02/16/2011.	04/01/2022.
123550	HN	8	BUTLER CNTY OHIO HOSP FACS REV.....			2	1FE	3,920,000		106.993	4,194,126	3,920,000	3,919,963		52			3.300	3.300	MN	16,529	129,360	12/22/2017.	11/15/2029.
123550	HU	2	BUTLER CNTY OHIO HOSP FACS REV.....			2	1FE	2,052,540		109.274	2,185,480	2,000,000	2,043,331		(4,609)			4.000	3.680	MN	10,222	80,000	12/22/2017.	11/15/2035.
123550	HV	0	BUTLER CNTY OHIO HOSP FACS REV.....			2	1FE	2,047,540		110.364	2,207,280	2,000,000	2,039,219		(4,158)			4.000	3.710	MN	10,222	80,000	12/22/2017.	11/15/2036.
123550	HW	8	BUTLER CNTY OHIO HOSP FACS REV.....			2	1FE	1,021,270		108.616	1,086,160	1,000,000	1,017,552		(1,855)			4.000	3.740	MN	5,111	40,000	12/22/2017.	11/15/2037.
126775	TJ	4	CABARRUS CNTY N C.....			1,2	1FE	2,000,000		103.734	2,074,680	2,000,000	2,000,000					5.100	5.098	AO	25,500	102,000	03/31/2011.	04/01/2023.
13077C	TL	8	CALIFORNIA ST UNIV REV.....			1	1FE	19,665,881		140.985	20,809,386	14,760,000	19,135,570		(118,481)			6.484	4.357	MN	159,506	957,038	04/14/2015.	11/01/2041.
13077C	TM	6	CALIFORNIA ST UNIV REV.....			1	1FE	1,171,602		130.247	1,172,223	900,000	1,103,389		(14,838)			6.434	3.861	MN	9,651	57,906	01/14/2015.	11/01/2030.
130795	Z6	7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV.....			1	1FE	11,187,619		139.486	11,277,443	8,085,000	10,838,389		(76,994)			7.550	4.891	MN	77,998	610,418	01/08/2015.	05/15/2040.
155751	CR	9	CENTRAL VALLEY SUPPORT SVCS JT PWRS AGY.....				1FE	1,000,000		101.851	1,018,510	1,000,000	1,000,000					4.926	4.923	MS	16,420	49,260	09/16/2011.	09/01/2020.
155751	CS	7	CENTRAL VALLEY SUPPORT SVCS JT PWRS AGY.....				1FE	2,800,000		104.664	2,930,592	2,800,000	2,800,000					5.126	5.124	MS	47,843	143,528	09/16/2011.	09/01/2021.
163103	UG	7	CHELAN CNTY WASH PUB UTIL DIST NO 001 CO.....			1	1FE	2,000,000		102.420	2,048,400	2,000,000	2,000,000					3.603	3.603	JJ	36,030	72,060	10/27/2011.	07/01/2021.
163103	UJ	1	CHELAN CNTY WASH PUB UTIL DIST NO 001 CO.....			1	1FE	1,000,000		105.719	1,057,190	1,000,000	1,000,000					3.903	3.903	JJ	19,515	39,030	10/27/2011.	07/01/2023.
167725	AC	4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T.....			1	1FE	4,492,422		134.598	5,269,512	3,915,000	4,377,805		(10,906)			6.899	5.904	JD	22,508	270,096	10/15/2013.	12/01/2040.
167725	AE	0	CHICAGO ILL TRAN AUTH SALES & TRANSFER T.....			1	1FE	611,325		105.381	616,479	585,000	591,008		(5,693)			6.300	5.726	JD	3,071	31,435	04/07/2011.	12/01/2021.
167736	YV	3	CHICAGO ILL WTR REV.....			1	1FE	7,586,527		123.305	8,273,766	6,710,000	7,343,423		(47,214)			6.642	5.392	MN	74,280	445,678	03/12/2014.	11/01/2029.
183596	CY	9	BALTIMORE MD BRD SCH COMMRS CITY SCHS RE.....			1	1FE	1,508,235		118.815	1,782,225	1,500,000	1,504,488		(573)			5.692	5.632	JD	3,795	85,380	02/07/2011.	12/15/2025.
183596	CY	9	BALTIMORE MD BRD SCH COMMRS CITY SCHS RE.....	SD		1	1FE	5,005,490		118.815	5,940,750	5,000,000	5,002,992		(382)			5.692	5.680	JD	12,649	284,600	02/07/2011.	12/15/2025.
190760	HS	0	COBB-MARIETTA GA COLISEUM & EXHIBIT HALL.....			2	1FE	6,453,461		105.876	6,871,352	6,490,000	6,461,822		2,135			3.850	3.901	JJ	124,933	249,865	08/25/2015.	07/01/2030.
19625A	AD	4	COLONY TEX LOC DEV CORP SALES TAX INCREM.....			1	1FE	500,000		103.955	519,775	500,000	500,000					3.366	3.365	AO	4,208	16,830	02/07/2013.	10/01/2023.
19625A	AG	7	COLONY TEX LOC DEV CORP SALES TAX INCREM.....			1	1FE	12,154,010		121.815	13,399,650	11,000,000	12,084,721		(19,468)			4.881	4.271	AO	134,228	536,910	04/19/2016.	10/01/2047.
19625A	AQ	5	COLONY TEX LOC DEV CORP SALES TAX INCREM.....			1	1FE	435,000		105.916	460,735	435,000	435,000					3.566	3.565	AO	3,878	15,512	02/07/2013.	10/01/2025.
19625A	AR	3	COLONY TEX LOC DEV CORP SALES TAX INCREM.....			1	1FE	1,000,000		106.432	1,064,320	1,000,000	1,000,000					3.666	3.665	AO	9,165	36,660	02/07/2013.	10/01/2026.
19625A	AS	1	COLONY TEX LOC DEV CORP SALES TAX INCREM.....			1	1FE	1,210,000		107.105	1,295,971	1,210,000	1,210,000					3.766	3.765	AO	11,392	45,569	02/07/2013.	10/01/2027.
19625A	AT	9	COLONY TEX LOC DEV CORP SALES TAX INCREM.....			1	1FE	1,180,000		107.996	1,274,353	1,180,000	1,180,000					3.866	3.865	AO	11,405	45,619	02/07/2013.	10/01/2028.
19633S	AB	9	COLORADO BRDG ENTERPRISE REV.....			1	1FE	15,031,140		137.035	16,444,200	12,000,000	14,428,709		(67,835)			6.078	4.566	JD	60,780	729,360	05/28/2013.	12/01/2040.
19648A	P2	5	COLORADO HEALTH FACS AUTH REV.....			2	1FE	1,063,860		115.096	1,150,960	1,000,000	1,028,885		(6,421)			5.500	4.699	JJ	27,500	55,000	10/30/2013.	01/01/2035.
19648F	NS	9	COLORADO HEALTH FACS AUTH REV.....			1	1FE	2,610,000		99.559	2,598,490	2,610,000	2,610,000					3.018	3.018	MN	8,971		11/07/2019.	11/01/2029.
19648F	NT	7	COLORADO HEALTH FACS AUTH REV.....			1	1FE	5,500,000		100.614	5,533,770	5,500,000	5,500,000					3.368	3.368	MN	21,097		11/07/2019.	11/01/2034.
19668Q	DW	2	COLORADO ST BLDG EXCELLENT SCHS TODAY CT.....			2	1FE	1,100,000		100.728	1,108,008	1,100,000	1,100,000					5.144	5.139	MS	16,661	56,584	12/03/2010.	03/15/2020.
199112	HV	8	COLUMBUS GA BLDG AUTH LEASE REV.....			2	1FE	1,764,938		100.000	1,768,497	1,770,000	1,768,497		453			5.050	5.081	JJ	44,693	89,385	01/14/2010.	01/01/2023.
199112	HW	6	COLUMBUS GA BLDG AUTH LEASE REV.....			2	1FE	1,854,439		100.000	1,860,000	1,860,000	1,857,948		450			5.200	5.231	JJ	48,360	96,720	01/14/2010.	01/01/2024.
19923P	AX	6	COLUMBUS IND MULTI-HIGH SCH BLDG CORP.....			2	1FE	3,000,000		100.317	3,009,510	3,000,000	3,000,000					5.505	5.503	JJ	76,153	165,150	01/20/2010.	07/15/2022.
19923P	AY	4	COLUMBUS IND MULTI-HIGH SCH BLDG CORP.....			2	1FE	1,980,000		100.317	1,986,277	1,980,000	1,980,000					5.605	5.603	JJ	51,174	110,979	01/20/2010.	07/15/2023.
20281P	BQ	4	COMMONWEALTH FING AUTH PA REV.....			1	1FE	5,402,880		112.769	5,226,843	4,635,000	5,082,887		(96,247)			5.740	4.209	JD	22,171	266,049	10/17/2012.	06/01/2027.
213248	BB	2	COOK CNTY ILL SALES TAX REV.....			2	1FE	6,500,000		109.456	7,114,640	6,500,000	6,500,000					5.354	5.353	MN	44,468	348,010	07/12/2013.	11/15/2035.
231266	FD	4	CURATORS UNIV MO SYS FACS REV.....			1	1FE	19,957,904		128.418	19,943,315	15,530,000	19,233,386		(117,247)			5.960	4.179	MN	154,265	925,588	03/20/2013.	11/01/2039.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
235416	3W	2	DALLAS TEX WTRWKS & SWR SYS REV.....	.....	..	.....1	1FE	2,000,000	103.522	2,070,440	2,000,000	2,000,000					2.919	2.919	AO.....	14,595	58,380	08/22/2012.	10/01/2024.	
235416	3X	0	DALLAS TEX WTRWKS & SWR SYS REV.....	.....	..	.....1	1FE	1,500,000	104.075	1,561,125	1,500,000	1,500,000					3.069	3.069	AO.....	11,509	46,035	08/22/2012.	10/01/2025.	
249218	AJ	7	DENVER COLO PUB SCHS CTFS PARTN.....	.....	..	.....1	1FE	2,431,042	114.940	2,794,240	2,431,042	2,431,125		83			6.220	6.218	JD.....	6,720	145,237	04/05/2011.	12/15/2026.	
249218	BC	1	DENVER COLO PUB SCHS CTFS PARTN.....	.....	..	.....1	1FE	3,000,000	111.028	3,330,840	3,000,000	3,000,000					4.242	4.242	JD.....	5,656	127,260	04/18/2013.	12/15/2037.	
254768	SQ	8	DISTRICT COLUMBIA HSG FIN AGY.....	.....	..	.....2	1FE	5,000,000	108.202	5,410,100	5,000,000	5,000,019		98			4.100	4.100	MS.....	68,333	189,625	09/26/2018.	09/01/2039.	
25477G	EV	3	DISTRICT COLUMBIA INCOME TAX REV.....	.....	..	.....1	1FE	7,500,000	115.638	8,672,850	7,500,000	7,500,000					5.282	5.281	JD.....	33,013	396,150	12/03/2010.	12/01/2026.	
264416	AN	8	DUKE UNIV N C REV.....	.....	..	.....1	1FE	16,072,916	136.514	16,354,377	11,980,000	15,216,557		(131,439)			5.850	3.715	AO.....	175,208	700,830	10/24/2012.	04/01/2037.	
29270C	L4	5	ENERGY NORTHWEST WASH ELEC REV.....	.....	..	.....1	1FE	7,770,000	108.982	8,467,901	7,770,000	7,769,742		9			3.843	3.843	JJ.....	149,301	298,601	04/24/2015.	07/01/2038.	
29270C	WJ	0	ENERGY NORTHWEST WASH ELEC REV.....	.....	..	.....1	1FE	1,000,000	114.712	1,147,120	1,000,000	1,000,000					5.710	5.710	JJ.....	28,550	57,100	12/15/2010.	07/01/2024.	
29270C	YQ	2	ENERGY NORTHWEST WASH ELEC REV.....	.....	..	.....1	1FE	2,500,000	102.620	2,565,500	2,500,000	2,500,000					2.953	2.953	JJ.....	36,913	73,825	08/16/2012.	07/01/2022.	
29270C	YR	0	ENERGY NORTHWEST WASH ELEC REV.....	.....	..	.....1	1FE	2,500,000	103.739	2,593,475	2,500,000	2,500,000					3.103	3.103	JJ.....	38,788	77,575	08/16/2012.	07/01/2023.	
299398	BH	9	EVANSVILLE IND REDEV AUTH REDEV LEASE RE.....	.....	..	.....2	1FE	2,000,000	102.080	2,041,600	2,000,000	2,000,000					5.850	5.847	FA.....	48,750	117,000	04/29/2010.	02/01/2021.	
347622	CJ	9	FORT LAUDERDALE FLA SPL OBLIG.....	.....	..	.....1	1FE	9,190,000	103.584	9,519,370	9,190,000	9,190,000					3.574	3.574	JJ.....	164,225	328,451	09/20/2012.	01/01/2023.	
347622	CK	6	FORT LAUDERDALE FLA SPL OBLIG.....	.....	..	.....1,2	1FE	3,000,000	103.888	3,116,640	3,000,000	3,000,000					3.824	3.824	JJ.....	57,360	114,720	09/20/2012.	01/01/2024.	
358266	CA	0	FRESNO CNTY CALIF PENSION OBLIG.....	@.....	..	1	1FE	4,792,463	91.615	7,828,502	8,545,000	7,100,428		353,896				5.179	MAT.....				04/19/2012.	08/15/2023.
358266	CC	6	FRESNO CNTY CALIF PENSION OBLIG.....	@.....	..	1	1FE	2,809,500	85.835	5,150,100	6,000,000	4,313,011		245,958				5.959	MAT.....				09/11/2012.	08/15/2025.
40179P	AA	3	GUILFORD CNTY N C PUB FACS CORP LTD OBLI.....	.....	..	.....1,2	1FE	2,250,000	104.214	2,344,815	2,250,000	2,250,000					4.564	4.563	AO.....	25,673	102,690	03/15/2012.	04/01/2032.	
40727T	DJ	0	HAMILTON CNTY OHIO HEALTH CARE FACS REV.....	.....	..	.....1	1FE	5,280,000	99.907	5,275,090	5,280,000	5,280,000					3.374	3.374	JD.....	495		12/19/2019.	06/01/2034.	
41980U	AB	7	HAWAII ST DEPT BUSINESS ECONOMIC DEV & T.....	.....	..	.....1	1FE	3,999,800	101.857	4,074,280	4,000,000	4,000,000					3.242	3.242	JJ.....	64,840	129,680	11/05/2014.	01/01/2031.	
436212	EC	4	HOLLYWOOD FLA WTR & SWR REV.....	.....	..	.....2	1FE	500,000	100.315	501,575	500,000	500,000					5.706	5.701	AO.....	7,133	28,530	01/20/2010.	10/01/2020.	
438701	RD	8	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS.....	.....	..	.....2	1FE	4,500,000	101.519	4,568,355	4,500,000	4,500,000					4.943	4.943	JJ.....	111,218	222,435	10/27/2010.	07/01/2023.	
438701	RE	6	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS.....	SD.....	..	2	1FE	1,116,630	101.628	1,016,280	1,000,000	1,008,426		(16,422)			5.193	3.478	JJ.....	25,965	51,930	08/31/2012.	07/01/2024.	
438701	WY	6	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS.....	.....	..	.....1,2	1FE	1,500,000	108.291	1,624,365	1,500,000	1,499,970		3			3.668	3.668	JJ.....	27,510	55,020	07/23/2015.	07/01/2027.	
438701	WZ	3	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS.....	.....	..	.....1,2	1FE	2,395,000	109.325	2,618,334	2,395,000	2,394,945		5			3.868	3.868	JJ.....	46,319	92,639	07/23/2015.	07/01/2028.	
438701	XD	1	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS.....	.....	..	.....1,2	1FE	3,250,000	112.132	3,644,290	3,250,000	3,249,885		5			4.411	4.411	JJ.....	71,679	143,358	07/23/2015.	07/01/2035.	
442435	5B	5	HOUSTON TEX UTIL SYS REV.....	.....	..	.....1	1FE	15,000,000	108.371	16,255,650	15,000,000	15,000,000					3.828	3.827	MN.....	73,370	574,200	03/13/2014.	05/15/2028.	
443730	FT	8	HUDSON CNTY N J IMPT AUTH LEASE REV.....	.....	..	.....1	1FE	818,376	110.393	861,065	780,000	795,063		(5,985)			6.640	6.099	FA.....	21,580	51,792	07/22/2010.	02/01/2024.	
45129W	KA	7	IDAHO HSG & FIN ASSN.....	.....	..	.....1	1FE	2,545,000	107.239	2,729,233	2,545,000	2,545,000					5.579	5.578	JJ.....	65,471	141,986	01/07/2010.	07/15/2022.	
45129W	KB	5	IDAHO HSG & FIN ASSN.....	.....	..	.....1	1FE	10,079,040	123.050	9,844,000	8,000,000	9,325,123		(127,640)			6.348	4.035	JJ.....	234,171	507,840	05/23/2013.	07/15/2028.	
452227	FP	1	ILLINOIS ST SALES TAX REV.....	.....	..	.....1	2FE	2,000,000	100.971	2,019,420	2,000,000	2,000,000					3.231	3.231	JD.....	2,872	64,620	05/10/2012.	06/15/2024.	
452227	FP	1	ILLINOIS ST SALES TAX REV.....	SD.....	..	1	2FE	5,000,000	100.971	5,048,550	5,000,000	5,000,000					3.231	3.231	JD.....	7,180	161,550	05/10/2012.	06/15/2024.	
452227	FT	3	ILLINOIS ST SALES TAX REV.....	.....	..	.....1	2FE	10,332,940	102.450	10,245,000	10,000,000	10,265,170		(11,226)			4.080	3.861	JD.....	18,133	408,000	04/24/2013.	06/15/2036.	
452227	FT	3	ILLINOIS ST SALES TAX REV.....	SD.....	..	1	2FE	2,063,700	102.450	2,049,000	2,000,000	2,050,771		(2,146)			4.080	3.870	JD.....	3,627	81,600	04/24/2013.	06/15/2036.	
452227	GM	7	ILLINOIS ST SALES TAX REV.....	.....	..	.....1	2FE	2,967,464	100.653	3,371,876	3,350,000	3,060,148		16,926			3.750	4.674	JD.....	5,583	125,625	10/29/2013.	06/15/2032.	
452227	JN	2	ILLINOIS ST SALES TAX REV.....	.....	..	.....1	2FE	31,215,596	104.279	31,314,984	30,030,000	30,949,606		(64,747)			4.620	4.267	JD.....	61,662	1,387,386	02/24/2017.	06/15/2038.	
454624	U4	7	INDIANA BD BK REV.....	.....	..	.....1	1FE	3,121,874	101.312	3,095,082	3,055,000	3,059,671		(8,309)			5.240	4.948	JJ.....	73,816	160,082	11/19/2010.	07/15/2020.	
454624	U5	4	INDIANA BD BK REV.....	.....	..	.....1	1FE	9,202,230	108.029	9,722,610	9,000,000	9,077,944		(16,705)			5.490	5.249	JJ.....	227,835	494,100	11/19/2010.	01/15/2024.	
45462T	GC	0	INDIANA BD BK REV.....	.....	..	.....2	1FE	1,000,000	102.336	1,023,360	1,000,000	1,000,013		(1)			3.366	3.366	FA.....	14,025	33,660	06/21/2017.	08/01/2031.	
45462T	GE	6	INDIANA BD BK REV.....	.....	..	.....2	1FE	1,000,000	102.575	1,025,750	1,000,000	1,000,014		(1)			3.486	3.485	FA.....	14,525	34,860	06/21/2017.	08/01/2033.	
45506D	6K	6	INDIANA ST FIN AUTH REV.....	.....	..	.....1	1FE	3,020,000	99.452	3,003,450	3,020,000	3,020,000					3.057	3.057	MS.....	12,310		10/30/2019.	03/01/2030.	
45506D	6L	4	INDIANA ST FIN AUTH REV.....	.....	..	.....1	1FE	5,205,000	99.019	5,153,939	5,205,000	5,205,000					3.107	3.107	MS.....	21,563		10/30/2019.	03/01/2031.	

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45528S	5R	3			1	1FE	14,475,296	119.785	14,134,630	11,800,000	13,532,125		(136,408)			5.966	4.162	JJ	324,617	703,988	01/18/2012	01/15/2030.
463632	4P	1			1	1FE	18,846,056	142.856	19,428,416	13,600,000	18,198,616		(141,312)			6.622	4.144	MN	150,099	900,592	03/30/2015.	05/01/2040.
46615M	AS	0	SD		2	1FE	2,000,000	103.869	2,077,380	2,000,000	2,000,000					4.238	4.237	AO	21,190	84,760	06/07/2013.	10/01/2030.
472904	P3	9			2	1FE	11,706,700	104.109	12,310,889	11,825,000	11,764,281		8,192			4.650	4.743	JD	45,822	549,863	07/21/2011.	06/01/2026.
47770V	AX	8			1	1FE	2,785,000	103.664	2,887,042	2,785,000	2,785,000					3.235	3.235	JJ	45,047	90,095	01/29/2013.	01/01/2023.
47770V	AY	6			1	1FE	6,000,000	107.396	6,443,760	6,000,000	6,000,000					3.985	3.985	JJ	119,550	239,100	01/29/2013.	01/01/2029.
47770V	AZ	3			1	1FE	10,858,824	115.830	11,640,915	10,050,000	10,680,735		(39,541)			4.532	3.883	JJ	227,733	455,466	02/19/2015.	01/01/2035.
485429	CX	0			1,2	1FE	3,000,000	100.448	3,013,440	3,000,000	3,000,000					4.520	4.518	MS	45,200	135,600	12/02/2010.	03/01/2022.
491189	FW	1			1	1FE	5,000,000	101.342	5,067,100	5,000,000	5,000,000					2.818	2.817	AO	35,225	140,900	02/07/2013.	04/01/2022.
491189	FX	9			1	1FE	3,565,000	102.168	3,642,289	3,565,000	3,565,000					2.998	2.997	AO	26,720	106,879	02/07/2013.	04/01/2023.
499815	JK	5			2	1FE	1,650,000	103.435	1,706,678	1,650,000	1,650,000					4.620	4.618	AO	19,058	76,230	11/30/2010.	04/01/2022.
499815	JL	3			2	1FE	1,750,000	103.510	1,811,425	1,750,000	1,750,000					4.820	4.818	AO	21,088	84,350	11/30/2010.	04/01/2023.
542690	W3	2			1	1FE	2,498,350	100.903	2,522,575	2,500,000	2,499,970		249			4.850	4.854	MN	20,208	121,250	05/05/2010.	05/01/2020.
544525	NZ	7			1	1FE	4,856,240	129.173	5,166,920	4,000,000	4,761,389		(23,910)			6.008	4.528	JJ	120,160	240,320	09/16/2015.	07/01/2039.
544712	2H	4			1	1FE	33,094,480	129.107	34,652,319	26,840,000	32,156,845		(174,540)			5.735	4.225	JD	128,273	1,539,274	02/26/2015.	06/01/2039.
54473E	NQ	3			1	1FE	2,000,000	106.115	2,122,300	2,000,000	2,000,000					5.841	5.839	FA	48,675	116,820	11/10/2010.	08/01/2021.
54473E	NS	9			1	1FE	9,007,600	155.778	10,515,015	6,750,000	8,698,564		(50,869)			7.618	5.298	FA	214,256	514,215	12/14/2012.	08/01/2040.
555555	ZZ	7			5	3FE	3,940,200	99.602	3,964,142	3,980,000	3,943,678		3,663			8.662	8.882	MON	52,740	225,758	05/08/2019.	03/06/2025.
56045R	AL	3			1	1FE	1,985,000	104.382	2,071,983	1,985,000	1,985,000					5.074	5.072	MS	33,573	100,719	11/18/2010.	09/01/2021.
561851	GE	0			1,2	1FE	1,235,000	103.129	1,273,643	1,235,000	1,235,000					6.151	6.145	AO	18,991	75,965	12/17/2010.	10/01/2021.
561851	GF	7			1,2	1FE	1,000,000	103.188	1,031,880	1,000,000	1,000,000					6.351	6.345	AO	15,878	63,510	12/17/2010.	10/01/2022.
567830	BU	7			1	1FE	4,888,949	115.435	5,338,869	4,625,000	4,764,885		(17,424)			5.410	4.868	FA	104,255	250,213	08/11/2011.	08/01/2026.
574218	X4	0			1	1FE	3,500,000	109.963	3,848,705	3,500,000	3,499,921		8			4.068	4.068	JJ	71,190	142,380	01/20/2017.	07/01/2028.
574218	X5	7			1	1FE	4,000,000	109.380	4,375,200	4,000,000	3,999,902		8			4.168	4.168	JJ	83,360	166,720	01/20/2017.	07/01/2029.
57429L	AL	0			1	1FE	2,740,482	106.468	2,704,287	2,540,000	2,579,717		(28,150)			6.480	5.799	JJ	82,296	141,912	12/18/2002.	07/01/2022.
57429L	AL	0	SD		1	1FE	429,152	106.468	383,285	360,000	380,270		(14,910)			6.480	4.088	JJ	11,664	20,088	08/31/2012.	07/01/2022.
575579	WX	1			1	1FE	2,235,020	123.200	2,464,000	2,000,000	2,171,962		(10,990)			5.769	4.788	JJ	57,690	115,380	06/21/2013.	07/01/2031.
575579	WY	9			1	1FE	2,000,000	103.909	2,078,180	2,000,000	2,000,000					4.546	4.546	JJ	45,460	90,920	12/02/2010.	07/01/2021.
575832	UF	5			1	1FE	1,015,000	101.026	1,025,414	1,015,000	1,015,000					4.888	4.884	MN	8,269	49,613	12/10/2010.	05/01/2020.
575832	UG	3			1	1FE	2,355,000	113.323	2,668,757	2,355,000	2,355,000					5.788	5.786	MN	22,718	136,307	12/10/2010.	05/01/2025.
57583P	ES	4			1	1FE	5,000,000	102.785	5,139,250	5,000,000	5,000,000					4.685	4.684	JD	10,411	234,250	12/15/2010.	12/15/2020.
57583P	ET	2			1	1FE	4,000,000	105.742	4,229,680	4,000,000	4,000,000					4.835	4.834	JD	8,596	193,400	12/15/2010.	12/15/2021.
57583R	R9	8			1	1FE	1,736,250	119.697	1,795,455	1,500,000	1,663,800		(16,403)			5.861	4.263	MS	29,305	87,915	03/20/2015.	03/01/2028.
57583U	XX	1			1	1FE	3,000,000	118.802	3,564,060	3,000,000	3,000,000					5.353	5.352	JD	13,383	160,590	07/31/2013.	12/01/2028.
576000	KW	2			1	1FE	17,481,750	118.462	17,769,300	15,000,000	16,575,060		(179,503)			5.468	3.835	JD	36,453	820,200	06/27/2014.	06/15/2027.
576000	LA	9			1	1FE	10,000,000	115.465	11,546,500	10,000,000	10,000,000					4.885	4.885	JJ	225,253	488,500	07/21/2011.	07/15/2028.
57604P	5P	5			1	1FE	5,974,500	114.578	5,728,900	5,000,000	5,859,896		(26,445)			5.192	3.962	FA	108,167	259,600	05/07/2015.	08/01/2040.
57604T	AA	4			1	1FE	3,000,000	111.862	3,355,860	3,000,000	3,000,000					5.053	5.052	JD	12,633	151,590	12/16/2010.	06/01/2024.
57604T	AB	2			1	1FE	6,500,000	114.667	7,453,355	6,500,000	6,500,000					5.203	5.202	JD	28,183	338,195	12/16/2010.	06/01/2025.
57604T	AC	0			1	1FE	16,308,230	121.013	17,504,530	14,465,000	15,703,365		(90,504)			5.631	4.588	JD	67,877	814,524	01/03/2014.	06/01/2030.
57604T	AD	8			1	1FE	1,456,658	129.965	1,481,601	1,140,000	1,389,697		(10,853)			5.731	3.896	JD	5,444	65,333	02/06/2013.	06/01/2040.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.9

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
58607E	BV	5	MEMPHIS CTR CITY REV FIN CORP TENN REV.....	.....	..	.....	2	1FE	1,195,000	101.201	1,209,352	1,195,000	1,195,000					3.870	3.868	MN.....	7,708	46,247	09/22/2011.	11/01/2020.	
58607E	BW	3	MEMPHIS CTR CITY REV FIN CORP TENN REV.....	.....	..	.....	2	1FE	1,000,000	103.245	1,032,450	1,000,000	1,000,000					4.230	4.228	MN.....	7,050	42,300	09/22/2011.	11/01/2021.	
58607E	BX	1	MEMPHIS CTR CITY REV FIN CORP TENN REV.....	.....	..	.....	2	1FE	1,500,000	104.416	1,566,240	1,500,000	1,500,000					4.480	4.478	MN.....	11,200	67,200	09/22/2011.	11/01/2022.	
590545	TC	3	MESA ARIZ UTIL SYS REV.....	.....	..	.....	2	1FE	1,000,000	104.876	1,048,760	1,000,000	1,000,000					3.569	3.569	JJ.....	17,845	35,690	03/16/2012.	07/01/2022.	
590545	TE	9	MESA ARIZ UTIL SYS REV.....	.....	..	.....	2	1FE	1,000,000	105.729	1,057,290	1,000,000	1,000,000					3.919	3.919	JJ.....	19,595	39,190	03/16/2012.	07/01/2024.	
59164G	DS	8	METRO WASTEWTR RECLAMATION DIST COLO SWR.....	.....	..	.....	2	1FE	4,600,638	104.268	5,646,112	5,415,000	4,892,265		51,893			3.000	6.685	AO.....	40,613	162,450	08/30/2013.	04/01/2028.	
592041	WJ	2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN.....	.....	..	.....	1,2	1FE	8,000,000	108.604	8,688,320	8,000,000	8,000,000					4.053	4.053	JJ.....	162,120	324,240	03/18/2016.	07/01/2026.	
592041	XV	4	MET GOVT NASHVILLE & DAVIDSON CNTY TENN.....	.....	..	.....	1	1FE	5,390,910	106.372	5,850,460	5,500,000	5,403,331		4,369			3.237	3.374	AO.....	44,509	178,035	01/06/2017.	10/01/2036.	
592041	XW	2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN.....	.....	..	.....	1	1FE	8,000,000	106.507	8,520,560	8,000,000	8,000,106		290			3.437	3.437	AO.....	68,740	274,960	10/27/2016.	10/01/2046.	
592195	AR	2	METROPOLITAN NASHVILLE ARPT AUTH TENN SP.....	.....	..	.....		1FE	1,000,000	101.456	1,014,560	1,000,000	1,000,000					5.537	5.537	JJ.....	27,685	55,370	01/28/2010.	07/01/2020.	
59259Y	CG	2	METROPOLITAN TRANSN AUTH N Y REV.....	.....	..	.....	1	1FE	2,000,000	103.046	2,060,920	2,000,000	2,000,000					5.404	5.401	MN.....	13,810	108,080	02/05/2010.	11/15/2020.	
59447P	CQ	2	MICHIGAN FIN AUTH REV.....	SD..	..	.....	1	1FE	558,415	102.324	511,620	500,000	505,550		(8,099)			5.496	3.787	MS.....	9,160	27,480	08/31/2012.	09/01/2020.	
59447P	CR	0	MICHIGAN FIN AUTH REV.....	.....	..	.....	1	1FE	11,000,000	106.065	11,667,150	11,000,000	11,000,000					5.746	5.743	MS.....	210,687	632,060	12/09/2010.	09/01/2021.	
59447T	XW	8	MICHIGAN FIN AUTH REV.....	.....	..	.....	1	1FE	4,500,000	99.868	4,494,060	4,500,000	4,500,000					3.084	3.084	JD.....	5,012		12/05/2019.	12/01/2034.	
594712	PP	0	MICHIGAN ST UNIV REVS.....	.....	..	.....	1,2	1FE	38,924,154	121.879	38,909,871	31,925,000	37,163,595		(408,507)			6.173	4.165	FA.....	744,498	1,970,730	11/02/2015.	02/15/2050.	
604115	BA	2	MINNESOTA PUB FACS AUTH ST REVOLVING FD.....	.....	..	.....	1	1FE	3,260,215	116.654	3,505,453	3,005,000	3,157,917		(17,752)			5.125	4.292	MS.....	51,335	154,006	07/25/2013.	03/01/2027.	
604115	BB	0	MINNESOTA PUB FACS AUTH ST REVOLVING FD.....	.....	..	.....	1	1FE	3,419,617	118.747	3,728,656	3,140,000	3,318,232		(17,634)			5.250	4.414	MS.....	54,950	164,850	07/25/2013.	03/01/2028.	
606092	EP	5	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ.....	.....	..	.....	1	1FE	2,225,000	100.000	2,225,000	2,225,000	2,225,000					5.628	5.628	JJ.....	62,612	125,223	12/11/2009.	01/01/2020.	
606092	EQ	3	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ.....	.....	..	.....	1	1FE	2,000,000	103.482	2,069,640	2,000,000	2,000,000					5.778	5.778	JJ.....	57,780	115,560	12/11/2009.	01/01/2021.	
606092	ER	1	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ.....	.....	..	.....	1	1FE	3,040,000	106.190	3,228,176	3,040,000	3,040,000					5.878	5.878	JJ.....	89,346	178,691	12/11/2009.	01/01/2022.	
60636A	BB	8	MISSOURI ST HEALTH & EDL FACS AUTH EDL F.....	.....	..	.....	1	1FE	1,880,000	103.823	1,951,872	1,880,000	1,880,000					3.827	3.826	MN.....	9,193	71,948	06/17/2011.	11/15/2021.	
60636A	BC	6	MISSOURI ST HEALTH & EDL FACS AUTH EDL F.....	.....	..	.....	1	1FE	2,375,000	105.811	2,513,011	2,375,000	2,375,000					3.927	3.926	MN.....	11,917	93,266	06/17/2011.	11/15/2022.	
60636A	EF	6	MISSOURI ST HEALTH & EDL FACS AUTH EDL F.....	.....	..	.....	1	1FE	21,000,000	106.223	22,306,830	21,000,000	21,000,000					3.335	3.335	FA.....	264,577	700,350	07/19/2012.	02/15/2027.	
60636A	EF	6	MISSOURI ST HEALTH & EDL FACS AUTH EDL F.....	SD..	..	.....	1	1FE	993,520	106.223	1,062,230	1,000,000	996,450		460			3.335	3.392	FA.....	12,599	33,350	08/31/2012.	02/15/2027.	
60636W	NY	7	MISSOURI ST HWYS & TRANSN COMMN ST RD RE.....	.....	..	.....	1	1FE	2,500,000	100.939	2,523,475	2,500,000	2,500,000					4.663	4.660	MN.....	19,429	116,575	10/28/2009.	05/01/2020.	
610730	AA	1	MONROE CNTY N Y INDL DEV AGY SCH FAC REV.....	.....	..	.....	1	1FE	10,000,000	108.583	10,858,300	10,000,000	10,000,000					4.176	4.175	MN.....	69,600	417,600	06/14/2012.	05/01/2028.	
61075T	GQ	5	MONROE CNTY N Y INDL DEV CORP REV.....	.....	..	.....	1	1FE	1,745,000	115.769	2,020,169	1,745,000	1,745,000					5.046	5.046	JJ.....	44,026	88,053	09/11/2013.	07/01/2028.	
61075T	GR	3	MONROE CNTY N Y INDL DEV CORP REV.....	.....	..	.....	1	1FE	3,255,000	121.210	3,945,386	3,255,000	3,255,000					5.311	5.311	JJ.....	86,437	172,873	09/11/2013.	07/01/2033.	
61075T	LJ	5	MONROE CNTY N Y INDL DEV CORP REV.....	.....	..	.....	1	1FE	3,250,000	113.181	3,678,383	3,250,000	3,250,029		(1)			4.631		JJ.....	75,254	150,508	06/17/2015.	07/01/2035.	
610763	PF	5	MONROE CNTY N Y WTR AUTH WTR REV.....	.....	..	.....	1	1FE	1,400,000	114.384	1,601,376	1,400,000	1,400,000					5.894	5.893	FA.....	34,382	82,516	12/14/2010.	08/01/2025.	
613549	KM	5	MONTGOMERY CNTY OHIO REV.....	.....	..	.....	2	1	1,782,215	113.900	1,981,860	1,740,000	1,766,156		(5,969)			5.250	4.818	MN.....	15,225	91,350	03/10/2017.	05/01/2029.	
613549	KN	3	MONTGOMERY CNTY OHIO REV.....	.....	..	.....	2	2FE	3,339,088	115.731	3,772,831	3,260,000	3,309,002		(11,183)			5.250	4.819	MN.....	28,525	171,150	03/10/2017.	05/01/2029.	
613741	BY	2	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV.....	.....	..	.....		1FE	2,400,000	100.539	2,412,936	2,400,000	2,400,000					3.093	3.092	JD.....	6,186	74,232	11/04/2011.	06/01/2020.	
613741	BZ	9	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV.....	.....	..	.....		1FE	1,430,000	101.910	1,457,313	1,430,000	1,430,000					3.293	3.292	JD.....	3,924	47,090	11/04/2011.	06/01/2021.	
613741	CA	3	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV.....	.....	..	.....	2	1FE	1,090,000	102.022	1,112,040	1,090,000	1,090,000					3.443	3.442	JD.....	3,127	37,529	11/04/2011.	06/01/2022.	
613741	CB	1	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV.....	.....	..	.....	2	1FE	1,260,000	102.759	1,294,763	1,260,000	1,260,000					3.643	3.642	JD.....	3,825	45,902	11/04/2011.	06/01/2023.	
641667	NZ	9	NEW ALBANY FLOYD CNTY IND SCH BLDG CORP.....	.....	..	.....	2	1FE	4,000,000	102.689	4,107,560	4,000,000	4,000,000					3.110	3.110	JJ.....	57,362	124,400	04/11/2013.	01/15/2027.	
641667	NZ	9	NEW ALBANY FLOYD CNTY IND SCH BLDG CORP.....	SD..	..	.....	2	1FE	1,000,000	102.689	1,026,890	1,000,000	1,000,000					3.110	3.110	JJ.....	14,341	31,100	04/11/2013.	01/15/2027.	
64469N	AB	5	NEW HAMPSHIRE ST FED HWY.....	.....	..	.....	1	1FE	7,000,000	103.089	7,216,230	7,000,000	7,000,000					4.134	4.132	MS.....	96,460	289,380	11/05/2010.	09/01/2021.	
645913	AA	2	NEW JERSEY ECONOMIC DEV AUTH ST PENSION.....	.....	..	.....		2FE	9,272,913	125.447	9,094,908	7,250,000	8,570,912		(111,845)			7.425	4.921	FA.....	203,363	538,313	12/03/2012.	02/15/2029.	
645913	AY	0	NEW JERSEY ECONOMIC DEV AUTH ST PENSION.....	@....	..			1FE	6,206,400	99.773	7,981,840	8,000,000	7,965,983		272,941				3.517	MAT....				11/01/2012.	02/15/2020.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.10

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	B o n d	NAIC Designation and Administrative Symbol			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Code	CHAR			Actual Cost	Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value											
646136	TM	3			1FE	NEW JERSEY ST TRANSN TR FD AUTH.....	3,414,670	84.992	5,949,440	7,000,000	4,691,011		230,176				5.095	MAT			09/04/2013.	12/15/2027.
64971Q	7Q	0		1,2	1FE	NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....	7,850,880	106.967	8,557,360	8,000,000	7,892,328		7,969			4.500	4.660	MN	60,000	360,000	11/08/2013.	11/01/2030.
64971Q	8H	9		2	1FE	NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....	9,324,599	108.623	10,264,874	9,450,000	9,352,791		5,524			4.250	4.350	MN	66,938	401,625	10/24/2013.	11/01/2033.
64971Q	GW	7		1	1FE	NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....	8,265,613	102.127	8,420,371	8,245,000	8,248,359		(2,162)			3.450	3.418	MN	47,409	284,453	08/03/2011.	05/01/2021.
64971Q	J4	6		1	1FE	NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....	8,185,920	107.740	8,619,200	8,000,000	8,143,813		(6,355)			3.750	3.600	MN	50,000	300,000	11/15/2012.	11/01/2035.
64971Q	RA	3		1	1FE	NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....	2,921,010	101.875	3,056,250	3,000,000	2,983,472		8,718			2.900	3.212	MN	14,500	87,000	12/13/2011.	11/01/2021.
64971Q	RB	1		1	1FE	NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....	20,231,000	112.746	22,549,200	20,000,000	20,154,748		(10,215)			4.200	4.111	MN	140,000	840,000	12/16/2011.	11/01/2030.
64971Q	RB	1	SD	1	1FE	NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....	5,057,750	112.746	5,637,300	5,000,000	5,038,687		(2,554)			4.200	4.111	MN	35,000	210,000	12/16/2011.	11/01/2030.
64971W	MG	2		1,2	1FE	NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....	8,502,312	103.782	8,717,688	8,400,000	8,454,858		(10,790)			3.340	3.186	FA	116,900	280,560	05/05/2015.	08/01/2026.
64972H	QY	1		1	1FE	NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....	2,500,000	105.195	2,629,875	2,500,000	2,500,000					5.404	5.403	JJ	62,296	135,100	11/19/2010.	07/15/2021.
64986D	EN	1		1,2	1FE	NEW YORK ST ENVIRONMENTAL FACS CORP ST C.....	7,000,000	105.396	7,377,720	7,000,000	6,999,804		19			3.516	3.516	JD	10,939	246,120	04/06/2017.	06/15/2030.
64986D	EQ	4		1,2	1FE	NEW YORK ST ENVIRONMENTAL FACS CORP ST C.....	3,000,000	105.644	3,169,320	3,000,000	2,999,904		9			3.716	3.716	JD	4,955	111,480	04/06/2017.	06/15/2032.
649883	UK	9		2	1FE	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....	8,545,000	103.292	8,826,301	8,545,000	8,545,000					4.116	4.115	AO	87,928	351,712	08/24/2012.	04/01/2028.
649902	2E	2		1	1FE	NEW YORK ST DORM AUTH ST PERS INCOME TAX.....	12,316,441	121.390	12,576,004	10,360,000	11,759,451		(124,518)			5.289	3.571	MS	161,338	547,940	02/08/2013.	03/15/2033.
649902	S7	9		1	1FE	NEW YORK ST DORM AUTH ST PERS INCOME TAX.....	3,000,000	106.030	3,180,900	3,000,000	3,000,000					4.750	4.748	MS	41,958	142,500	05/27/2010.	03/15/2022.
649902	S7	9	SD	1	1FE	NEW YORK ST DORM AUTH ST PERS INCOME TAX.....	5,000,000	106.030	5,301,500	5,000,000	5,000,000					4.750	4.748	MS	69,931	237,500	05/27/2010.	03/15/2022.
649902	T2	9		1	1FE	NEW YORK ST DORM AUTH ST PERS INCOME TAX.....	23,989,524	116.401	23,088,138	19,835,000	22,740,893		(229,731)			5.500	3.757	MS	321,217	1,090,925	01/21/2015.	03/15/2030.
649902	T4	5		1	1FE	NEW YORK ST DORM AUTH ST PERS INCOME TAX.....	11,757,000	116.939	11,693,900	10,000,000	11,168,994		(131,092)			5.051	3.319	MS	148,724	505,100	03/20/2015.	09/15/2027.
649907	YA	4		1	1FE	NEW YORK STATE DORMITORY AUTHORITY.....	24,398,100	119.244	28,958,405	24,285,000	24,375,352		(4,927)			4.802	4.760	JD	97,180	1,166,166	01/07/2014.	12/01/2034.
64990C	ZV	6		1,2	1FE	NEW YORK STATE DORMITORY AUTHORITY.....	3,000,000	103.824	3,114,720	3,000,000	2,999,935		3			3.779	3.779	JJ	56,685	113,370	05/17/2017.	07/01/2034.
64990C	ZW	4		1,2	1FE	NEW YORK STATE DORMITORY AUTHORITY.....	7,000,000	106.274	7,439,180	7,000,000	6,999,832		6			3.998	3.998	JJ	139,930	279,860	05/17/2017.	07/01/2039.
64990F	MT	8		1	1FE	NEW YORK STATE DORMITORY AUTHORITY.....	6,955,536	125.850	7,683,143	6,105,000	6,737,474		(4,284)			5.628	4.796	MS	101,168		06/20/2013.	03/15/2039.
64990F	MV	3		1	1FE	NEW YORK STATE DORMITORY AUTHORITY.....	2,378,440	120.588	2,411,760	2,000,000	2,314,613		(2,414)			5.427	4.223	MS	31,959		01/31/2013.	03/15/2039.
650035	UY	2		1	1FE	NEW YORK ST URBAN DEV CORP REV.....	2,000,000	100.595	2,011,900	2,000,000	2,000,000					4.610	4.606	MS	27,148	92,200	12/02/2010.	03/15/2020.
650035	UZ	9		1	1FE	NEW YORK ST URBAN DEV CORP REV.....	3,000,000	103.510	3,105,300	3,000,000	3,000,000					4.810	4.807	MS	42,488	144,300	12/02/2010.	03/15/2021.
650035	VA	3		1	1FE	NEW YORK ST URBAN DEV CORP REV.....	3,000,000	106.558	3,196,740	3,000,000	3,000,000					5.010	5.008	MS	44,255	150,300	12/02/2010.	03/15/2022.
658289	B7	7		1	1FE	NORTH CAROLINA ST UNIV N C RALEIGH REV.....	2,500,000	109.481	2,737,025	2,500,000	2,500,000					3.825	3.825	AO	23,906	95,625	02/13/2013.	10/01/2033.
658308	AD	3	SD	1	1FE	NORTH CAROLINA TPK AUTH MONROE CONNECTOR.....	526,000	106.756	561,537	526,000	526,000					4.450	4.450	JJ	11,704	23,407	10/15/2010.	01/01/2023.
658308	AD	3		1	1FE	NORTH CAROLINA TPK AUTH MONROE CONNECTOR.....	3,474,000	106.756	3,708,703	3,474,000	3,474,000					4.450	4.450	JJ	77,297	154,593	10/15/2010.	01/01/2023.
662903	MF	7		2	1FE	NORTH TEX MUN WTR DIST TEX WTR SYS REV.....	2,355,000	101.681	2,394,588	2,355,000	2,355,000					4.320	4.318	MS	33,912	101,736	10/29/2010.	09/01/2021.
67178K	AA	8		1	1FE	OAK RIDGE TENN INDL DEV BRD LEASE REV.....	1,287,114	114.384	1,569,231	1,371,897	1,309,923		3,081			5.780	6.295	JD	3,524	78,357	01/28/2010.	12/15/2032.
67755C	C7	2		2	1FE	OHIO ST BLDG AUTH.....	1,201,626	100.852	1,200,139	1,190,000	1,190,408		(1,512)			5.130	4.989	AO	15,262	61,047	01/20/2011.	10/01/2022.
677561	JU	7		1	1FE	OHIO ST HOSP FAC REV.....	4,000,000	105.416	4,216,640	4,000,000	3,999,862		4			3.700	3.700	JJ	74,000	148,000	08/09/2017.	01/01/2043.
67756A	2N	1		1	1FE	OHIO ST HIGHER EDL FAC COMMN REV.....	2,000,000	101.832	2,036,640	2,000,000	2,000,000					3.679	3.679	JJ	36,790	73,580	11/16/2011.	01/01/2021.
67756A	2P	6		1	1FE	OHIO ST HIGHER EDL FAC COMMN REV.....	1,000,000	103.950	1,039,500	1,000,000	1,000,000					3.849	3.849	JJ	19,245	38,490	11/16/2011.	01/01/2022.
677581	DZ	0		1	1FE	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ.....	13,000,000	102.890	13,375,700	13,000,000	13,000,000					4.994	4.993	JD	28,854	649,220	12/09/2010.	12/15/2020.
678553	AN	8		1	1FE	OKLAHOMA CITY OKLA ECONOMIC DEV TR TAX A.....	1,200,000	103.019	1,236,228	1,200,000	1,200,000					3.004	3.003	MS	12,016	36,048	03/27/2013.	03/01/2023.
678553	AP	3		2	1FE	OKLAHOMA CITY OKLA ECONOMIC DEV TR TAX A.....	2,700,000	102.699	2,772,873	2,700,000	2,700,000					3.204	3.203	MS	28,836	86,508	03/27/2013.	03/01/2024.
678553	AQ	1		2	1FE	OKLAHOMA CITY OKLA ECONOMIC DEV TR TAX A.....	1,515,000	103.117	1,562,223	1,515,000	1,515,000					3.404	3.403	MS	17,190	51,571	03/27/2013.	03/01/2025.
678553	AR	9		2	1FE	OKLAHOMA CITY OKLA ECONOMIC DEV TR TAX A.....	1,000,000	103.029	1,030,290	1,000,000	1,000,000					3.604	3.603	MS	12,013	36,040	03/27/2013.	03/01/2026.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.11

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67908P	AZ	9	OKLAHOMA ST CAPITOL IMPT AUTH REV.....					1	1FE	6,127,450	118.863	5,943,150	5,000,000	5,752,786		(57,188)			5.610	3.853	JJ	140,250	280,500	08/09/2012	07/01/2030.
684273	GX	7	ORANGE CNTY CALIF LOC TRANSN AUTH SALES.....					1,2	1FE	2,000,000	100.491	2,009,820	2,000,000	2,000,000					5.563	5.558	FA	42,032	111,260	12/09/2010.	02/15/2021.
684273	GY	5	ORANGE CNTY CALIF LOC TRANSN AUTH SALES.....					1,2	1FE	2,500,000	100.520	2,513,000	2,500,000	2,500,000					5.813	5.808	FA	54,901	145,325	12/09/2010.	02/15/2022.
684273	HC	2	ORANGE CNTY CALIF LOC TRANSN AUTH SALES.....					1	1FE	65,706,599	141.823	67,436,837	47,550,000	63,840,024		(457,991)			6.908	4.400	FA	1,240,907	3,284,754	12/15/2015.	02/15/2041.
68428T	AT	4	ORANGE CNTY CALIF SANTN WASTEWATER REV.....					2	1FE	9,660,695	105.078	10,949,128	10,420,000	9,840,257		32,098			4.000	4.570	FA	173,667	416,800	08/29/2013.	02/01/2033.
68607D	NA	9	OREGON ST DEPT TRANSN HWY USER TAX REV.....					1	1FE	1,500,000	102.490	1,537,350	1,500,000	1,500,000					4.633	4.631	MN	8,880	69,495	04/01/2010.	11/15/2020.
68607D	NB	7	OREGON ST DEPT TRANSN HWY USER TAX REV.....					1	1FE	2,890,000	105.392	3,045,829	2,890,000	2,890,000					4.733	4.731	MN	17,478	136,784	04/01/2010.	11/15/2021.
68607D	NC	5	OREGON ST DEPT TRANSN HWY USER TAX REV.....					1	1FE	3,000,000	108.291	3,248,730	3,000,000	3,000,000					4.883	4.882	MN	18,718	146,490	04/01/2010.	11/15/2022.
68607D	NK	7	OREGON ST DEPT TRANSN HWY USER TAX REV.....					1	1FE	3,878,770	127.464	4,461,240	3,500,000	3,773,927		(18,568)			5.784	4.849	MN	25,867	202,440	08/14/2013.	11/15/2030.
68607H	5A	0	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS.....					1,2	1FE	1,000,000	101.025	1,010,250	1,000,000	1,000,000					4.787	4.783	MN	7,978	47,870	05/12/2010.	05/01/2020.
68607H	5B	8	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS.....					1,2	1FE	2,000,000	101.074	2,021,480	2,000,000	2,000,000					4.937	4.933	MN	16,457	98,740	05/12/2010.	05/01/2021.
68607H	5C	6	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS.....					1,2	1FE	2,000,000	101.139	2,022,780	2,000,000	2,000,000					5.137	5.133	MN	17,123	102,740	05/12/2010.	05/01/2022.
68607H	5E	2	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS.....					1,2	1FE	6,438,180	101.237	6,074,220	6,000,000	6,018,494		(53,934)			5.437	4.489	MN	54,370	326,220	09/14/2010.	05/01/2024.
68607H	5V	4	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS.....					1,2	1FE	755,000	101.027	762,754	755,000	755,000					5.137	5.135	MN	6,464	38,784	05/12/2010.	05/01/2022.
686430	ER	6	ORLANDO FLA CMNTY REDEV AGY TAX INCREMEN.....					2	1FE	1,000,000	103.143	1,031,430	1,000,000	1,000,000					6.560	6.556	MS	21,867	65,600	04/07/2010.	09/01/2021.
686430	EZ	8	ORLANDO FLA CMNTY REDEV AGY TAX INCREMEN.....					1	1FE	1,000,000	102.864	1,028,640	1,000,000	1,000,000					6.310	6.305	MS	21,033	63,100	04/07/2010.	09/01/2020.
696550	WS	7	PALM BEACH CNTY FLA SCH BRD CTFS PARTN.....					1	1FE	4,841,800	114.465	5,723,250	5,000,000	4,924,221		11,494			5.400	5.721	FA	112,500	270,000	11/04/2010.	08/01/2025.
70869P	FN	2	PENNSYLVANIA ECONOMIC DEV FING AUTH REV.....					1	1FE	1,725,000	101.297	1,747,373	1,725,000	1,725,000					5.201	5.200	JD	3,987	89,717	04/16/2010.	06/15/2020.
70869P	FP	7	PENNSYLVANIA ECONOMIC DEV FING AUTH REV.....					1	1FE	1,775,000	104.184	1,849,266	1,775,000	1,775,000					5.301	5.300	JD	4,182	94,093	04/16/2010.	06/15/2021.
70869P	FQ	5	PENNSYLVANIA ECONOMIC DEV FING AUTH REV.....					1	1FE	1,745,000	106.928	1,865,894	1,745,000	1,745,000					5.401	5.400	JD	4,189	94,247	04/16/2010.	06/15/2022.
70917R	A7	0	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV.....					1	1FE	500,000	100.783	503,915	500,000	500,000					5.118	5.113	AO	6,398	25,590	04/15/2010.	04/01/2020.
70917R	A8	8	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV.....					1	1FE	1,000,000	103.911	1,039,110	1,000,000	1,000,000					5.218	5.215	AO	13,045	52,180	04/15/2010.	04/01/2021.
70917R	A9	6	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV.....					1	1FE	1,500,000	107.150	1,607,250	1,500,000	1,500,000					5.368	5.365	AO	20,130	80,520	04/15/2010.	04/01/2022.
709235	ZR	9	PENNSYLVANIA ST UNIV.....					1	1FE	6,000,000	108.080	6,484,800	6,000,000	6,000,023		.210			3.573	3.573	MS	71,460	214,380	04/20/2017.	09/01/2037.
71884A	UZ	0	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX.....					1	1FE	1,540,000	101.107	1,557,048	1,540,000	1,540,000					4.107	4.107	JJ	31,624	63,248	05/18/2011.	07/01/2020.
71884A	VP	1	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX.....					1	1FE	2,000,000	101.107	2,022,140	2,000,000	2,000,000					4.107	4.107	JJ	41,070	82,140	05/18/2011.	07/01/2020.
71884A	VQ	9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX.....					1	1FE	1,255,000	103.596	1,300,130	1,255,000	1,255,000					4.257	4.257	JJ	26,713	53,425	05/18/2011.	07/01/2021.
71884A	YD	5	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX.....					2	1FE	1,406,300	103.448	1,484,479	1,435,000	1,415,892		2,187			3.352	3.556	JJ	24,051	48,101	05/05/2015.	07/01/2027.
71884A	YH	6	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX.....					2	1FE	4,000,000	104.289	4,171,560	4,000,000	4,000,158		(25)			3.992	3.991	JJ	79,840	159,680	04/22/2015.	07/01/2035.
73358W	CW	2	PORT AUTH N Y & N J.....					1	1FE	10,964,390	133.840	12,045,600	9,000,000	10,626,843		(46,885)			5.647	4.322	MN	84,705	508,230	02/07/2013.	11/01/2040.
73358W	EK	6	PORT AUTH N Y & N J.....	SD				1	1FE	582,265	129.788	648,940	500,000	574,937		(1,111)			4.926	4.080	AO	6,158	24,630	08/31/2012.	10/01/2051.
73358W	TZ	7	PORT AUTH N Y & N J.....					2	1FE	9,000,000	108.361	9,752,490	9,000,000	9,000,000					4.426	4.425	AO	84,094	398,340	10/08/2014.	10/15/2034.
73474T	AC	4	PORT MORROW ORE TRANSMISSION FACS REV.....					1	1FE	4,995,800	104.785	5,239,250	5,000,000	4,997,630		532			3.371	3.380	MS	56,183	168,550	12/11/2014.	09/01/2025.
736746	XT	0	PORTLAND ORE URBAN RENEWAL & REDEV.....					1,2	1FE	4,685,000	102.562	4,805,030	4,685,000	4,685,000					3.873	3.873	JD	8,064	181,450	05/09/2012.	06/15/2022.
756872	HS	9	RED RIV ED FIN CORP TEX ED REV.....					2	1FE	2,767,800	112.900	2,828,145	2,505,000	2,604,098		(28,606)			5.000	3.679	MS	36,879	125,250	08/28/2013.	03/15/2024.
756872	HT	7	RED RIV ED FIN CORP TEX ED REV.....					2	1FE	924,256	112.545	956,633	850,000	878,175		(8,088)			5.000	3.889	MS	12,514	42,500	08/28/2013.	03/15/2025.
756872	HV	2	RED RIV ED FIN CORP TEX ED REV.....					2	1FE	338,067	112.178	358,970	320,000	326,935		(1,967)			5.000	4.269	MS	4,711	16,000	08/28/2013.	03/15/2027.
756872	HW	0	RED RIV ED FIN CORP TEX ED REV.....					2	1FE	1,672,544	111.903	1,790,448	1,600,000	1,627,971		(7,887)			5.000	4.409	MS	23,556	80,000	08/28/2013.	03/15/2028.
768874	SD	2	RIVERSIDE CALIF ELEC REV.....					1	1FE	1,390,000	107.204	1,490,136	1,390,000	1,390,000					6.265	6.261	AO	21,771	87,084	12/09/2010.	10/01/2021.
768874	SE	0	RIVERSIDE CALIF ELEC REV.....	SD				1	1FE	1,654,508	111.565	1,528,441	1,370,000	1,459,143		(30,084)			6.515	3.991	AO	22,314	89,256	08/31/2012.	10/01/2022.
768874	SG	5	RIVERSIDE CALIF ELEC REV.....					1	1FE	7,472,962	155.208	7,853,525	5,060,000	7,193,597		(61,079)			7.605	4.466	AO	96,203	384,813	01/07/2015.	10/01/2040.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.12

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
768874	SH	3	RIVERSIDE CALIF ELEC REV.....			1	1FE	1,000,000		103.085	1,030,850	1,000,000	1,000,000					6.015	6.010	AO	15,038	60,150	12/09/2010	10/01/2020.
769076	UF	5	RIVERSIDE CALIF WTR REV.....			1	1FE	4,527,461		132.907	4,671,681	3,515,000	4,329,418		(43,564)			6.200	3.993	AO	54,483	217,930	02/04/2015.	10/01/2033.
783186	NE	5	RUTGERS ST UNIV N J.....			1	1FE	1,300,000		100.620	1,308,060	1,300,000	1,300,000					3.896	3.894	MN	8,441	50,648	11/04/2010.	05/01/2020.
783186	NF	2	RUTGERS ST UNIV N J.....			1	1FE	1,250,000		102.702	1,283,775	1,250,000	1,250,000					4.126	4.124	MN	8,596	51,575	11/04/2010.	05/01/2021.
783186	NH	8	RUTGERS ST UNIV N J.....			1	1FE	10,634,445		127.446	10,775,559	8,455,000	10,281,109		(56,284)			5.665	4.090	MN	79,829	478,976	12/13/2012.	05/01/2040.
783186	NJ	4	RUTGERS ST UNIV N J.....			1	1FE	4,223,065		116.896	4,091,360	3,500,000	3,960,189		(40,152)			5.545	3.854	MN	32,346	194,075	08/20/2012.	05/01/2029.
783186	RC	5	RUTGERS ST UNIV N J.....			1	1FE	5,000,000		113.870	5,693,500	5,000,000	5,000,000					4.712	4.711	MN	39,267	235,600	06/14/2013.	05/01/2033.
786106	GN	8	SACRAMENTO CNTY CALIF.....			9	1FE	8,692,891		106.221	8,396,770	7,905,000	8,008,050		(57,359)			7.680	6.810	FA	229,350	521,472	01/06/2009.	08/15/2021.
795681	GJ	8	SALT LAKE CNTY UTAH MUN BLDG AUTH LEASE.....			1	1FE	2,000,000		102.691	2,053,820	2,000,000	2,000,000					4.780	4.778	JD	7,967	95,600	12/09/2009.	12/01/2020.
795681	GM	1	SALT LAKE CNTY UTAH MUN BLDG AUTH LEASE.....			1	1FE	2,071,280		124.447	2,115,599	1,700,000	1,941,042		(19,358)			5.820	4.068	JD	8,245	98,940	05/01/2012.	12/01/2029.
79765R	SV	2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL.....			1	1FE	3,196,062		131.645	3,310,872	2,515,000	3,095,410		(16,788)			6.000	4.310	MN	25,150	150,900	04/12/2013.	11/01/2040.
79768H	AK	4	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL.....			1	1FE	4,192,960		127.374	5,094,960	4,000,000	4,158,788		(5,922)			5.750	5.373	AO	57,500	230,000	08/14/2013.	10/01/2035.
80168N	EP	0	SANTA CLARA VY CALIF TRANSN AUTH SALES T.....			1	1FE	19,860,450		122.360	19,926,326	16,285,000	18,759,424		(257,519)			5.876	3.687	AO	239,227	956,907	01/29/2014.	04/01/2032.
812631	HS	1	SEATTLE WASH DRAIN & WASTEWATER REV.....			1	1FE	3,092,500		125.000	3,125,000	2,500,000	2,993,458		(15,772)			5.550	4.088	MN	23,125	138,750	12/13/2012.	11/01/2039.
812643	HE	7	SEATTLE WASH MUN LT & PWR REV.....			1	1FE	4,237,962		104.696	4,491,458	4,290,000	4,258,895		3,222			3.400	3.500	JD	12,155	145,860	06/29/2012.	06/01/2028.
812643	HF	4	SEATTLE WASH MUN LT & PWR REV.....			1	1FE	5,583,747		104.917	5,933,056	5,655,000	5,610,061		4,076			3.500	3.600	JD	16,494	197,925	06/29/2012.	06/01/2029.
835574	BT	0	SONOMA CNTY CALIF PENSION OBLIG.....				1FE	948,065		103.977	920,196	885,000	905,132		(13,859)			5.070	4.232	JD	3,739	44,870	03/21/2012.	12/01/2022.
835574	CB	8	SONOMA CNTY CALIF PENSION OBLIG.....			1	1FE	10,174,703		116.817	11,050,888	9,460,000	9,940,828		(55,241)			6.000	5.333	JD	47,300	567,600	03/22/2012.	12/01/2029.
837545	GC	0	SOUTH DAKOTA CONSERVANCY DIST REV.....			1	1FE	2,000,000		104.136	2,082,720	2,000,000	2,000,000					4.384	4.383	FA	36,533	87,680	12/15/2010.	08/01/2021.
838530	MQ	3	SOUTH JERSEY PORT CORP N J REV.....			1	2FE	1,877,218		100.000	1,805,000	1,805,000	1,805,000		(9,212)			6.152	5.620	JJ	55,522	111,044	01/21/2010.	01/01/2020.
84247P	JA	0	SOUTHERN CALIF PUB PWR AUTH REV.....			2	1FE	5,360,000		106.778	5,723,301	5,360,000	5,360,000					3.758	3.758	JJ	100,714	201,429	03/14/2014.	07/01/2025.
845040	JP	0	SOUTHWEST HIGHER ED AUTH INC TEX REV.....			2	1FE	2,250,000		104.401	2,349,023	2,250,000	2,250,000					4.156	4.156	AO	23,378	93,510	03/20/2013.	10/01/2033.
845040	JU	9	SOUTHWEST HIGHER ED AUTH INC TEX REV.....			2	1FE	2,500,000		103.094	2,577,350	2,500,000	2,500,000					3.616	3.616	AO	22,600	90,400	03/20/2013.	10/01/2028.
85732P	CC	2	STATE PUB SCH BLDG AUTH PA REV.....			1	1FE	1,000,000		113.678	1,136,780	1,000,000	1,000,000					5.426	5.425	MS	15,977	54,260	06/02/2011.	09/15/2026.
85732P	CD	0	STATE PUB SCH BLDG AUTH PA REV.....			1	1FE	1,500,000		113.678	1,705,170	1,500,000	1,500,000					5.426	5.425	MS	23,965	81,390	06/02/2011.	09/15/2026.
85732P	CF	5	STATE PUB SCH BLDG AUTH PA REV.....			1	1FE	5,260,800		115.749	5,787,450	5,000,000	5,169,149		(13,171)			5.138	4.700	MS	75,643	256,900	12/28/2011.	09/15/2029.
870000	HH	2	SWARTHMORE BORO AUTH PA COLLEGE REV.....			1	1FE	700,000		100.853	705,971	700,000	700,000					2.950	2.949	MS	6,080	20,650	11/30/2011.	09/15/2020.
870000	HJ	8	SWARTHMORE BORO AUTH PA COLLEGE REV.....			1	1FE	4,000,000		102.314	4,092,560	4,000,000	4,000,000					3.100	3.099	MS	36,511	124,000	11/30/2011.	09/15/2021.
871683	CF	3	SYRACUSE N Y INDL DEV AGY SCH FAC REV.....			1	1FE	3,500,000		117.102	4,098,570	3,500,000	3,500,000					5.428	5.427	MN	31,663	189,980	06/29/2011.	05/01/2027.
875124	ER	6	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH.....				1FE	1,500,000		101.565	1,523,475	1,500,000	1,500,040		25			2.612	2.611	AO	9,795	39,180	02/04/2015.	10/01/2025.
875124	ES	4	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH.....			2	1FE	3,000,000		101.530	3,045,900	3,000,000	3,000,092		57			2.782	2.781	AO	20,865	83,460	02/04/2015.	10/01/2026.
875124	GX	1	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH.....			2	1FE	2,000,000		103.809	2,076,180	2,000,000	2,000,000					3.507	3.507	AO	17,535	70,140	01/13/2016.	10/01/2030.
875124	GY	9	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH.....			2	1FE	1,500,000		103.926	1,558,890	1,500,000	1,500,000					3.607	3.607	AO	13,526	54,105	01/13/2016.	10/01/2031.
875287	LC	6	TAMPA FLA UTIL TAX.....			1	1FE	2,196,062		110.257	2,392,577	2,170,000	2,179,523		(2,077)			5.250	5.120	AO	28,481	113,925	12/02/2010.	10/01/2023.
875287	LD	4	TAMPA FLA UTIL TAX.....			1	1FE	2,267,697		112.769	2,531,664	2,245,000	2,254,782		(1,579)			5.375	5.270	AO	30,167	120,669	12/02/2010.	10/01/2024.
880557	3E	1	TENNESSEE ST SCH BD AUTH.....				1FE	3,866,940		94.631	5,204,705	5,500,000	4,546,605		119,451			1.515	4.528	MJSD	3,703	83,325	07/25/2013.	09/15/2026.
880558	FA	4	TENNESSEE ST SCH BD AUTH.....			2	1FE	2,000,000		106.263	2,125,260	2,000,000	2,000,000					4.007	4.007	MN	13,357	80,140	08/07/2014.	11/01/2034.
880558	GG	0	TENNESSEE ST SCH BD AUTH.....			1,2	1FE	2,000,000		103.495	2,069,900	2,000,000	2,000,018		27			3.656	3.656	MN	12,187	73,120	04/09/2015.	11/01/2035.
882135	7J	9	TEXAS A & M UNIV REVS.....			2	1FE	4,000,000		109.548	4,381,920	4,000,000	4,000,000					4.772	4.771	MN	24,390	190,880	09/04/2013.	05/15/2033.
88213A	CB	9	TEXAS A & M UNIV REVS.....			1	1FE	2,000,000		107.274	2,145,480	2,000,000	2,000,000					3.451	3.451	MN	8,819	69,020	01/07/2015.	05/15/2034.
88213A	DZ	5	TEXAS A & M UNIV REVS.....			2	1FE	13,298,160		107.496	13,974,480	13,000,000	13,200,858		(27,440)			3.993	3.717	MN	66,328	519,090	04/07/2016.	05/15/2037.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.13

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88213A	KH	7	TEXAS A & M UNIV REVS.....			2	1FE	2,500,000		103.672	2,591,800	2,500,000	2,499,985		30			3.186	3.186	MN.....	10,178	79,650	06/07/2017.	05/15/2030.
88213A	KJ	3	TEXAS A & M UNIV REVS.....			2	1FE	3,000,000		103.882	3,116,460	3,000,000	2,999,980		38			3.286	3.286	MN.....	12,596	98,580	06/07/2017.	05/15/2031.
88213A	KK	0	TEXAS A & M UNIV REVS.....			2	1FE	1,000,000		103.827	1,038,270	1,000,000	999,993		14			3.386	3.386	MN.....	4,327	33,860	06/07/2017.	05/15/2032.
88278P	RN	6	TEXAS ST UNIV SYS FING REV.....			2	1FE	1,377,400		109.185	1,550,427	1,420,000	1,392,940		2,784			4.000	4.553	MS.....	16,724	56,800	08/16/2013.	03/15/2028.
882806	CL	4	TEXAS TECH UNIV REVS.....			2	1FE	515,000		102.126	525,949	515,000	515,000					3.470	3.469	FA.....	6,751	17,871	01/06/2012.	08/15/2023.
882806	CM	2	TEXAS TECH UNIV REVS.....			2	1FE	500,000		102.272	511,360	500,000	500,000					3.670	3.669	FA.....	6,932	18,350	01/06/2012.	08/15/2024.
882806	CR	1	TEXAS TECH UNIV REVS.....			2	1FE	760,000		102.702	780,535	760,000	760,000					4.040	4.040	FA.....	11,599	30,704	01/06/2012.	08/15/2027.
882806	FW	7	TEXAS TECH UNIV REVS.....			2	1FE	3,000,000		105.567	3,167,010	3,000,000	3,000,026		44			3.810	3.810	FA.....	43,180	114,300	01/31/2017.	02/15/2031.
882806	FX	5	TEXAS TECH UNIV REVS.....			2	1FE	1,500,000		105.404	1,581,060	1,500,000	1,500,013		22			3.840	3.840	FA.....	21,760	57,600	01/31/2017.	02/15/2032.
882806	GD	8	TEXAS TECH UNIV REVS.....			2	1FE	3,000,000		105.359	3,160,770	3,000,000	3,000,028		48			4.000	4.000	FA.....	45,333	120,000	01/31/2017.	02/15/2038.
88283L	HU	3	TEXAS TRANSN COMMN ST HWY FD REV.....			1	1FE	42,897,948		120.257	43,244,417	35,960,000	40,606,526		(366,671)			5.178	3.655	AO.....	465,502	1,862,009	10/29/2014.	04/01/2030.
89602N	VD	3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS.....			1	1FE	1,000,000		104.099	1,040,990	1,000,000	1,000,000					4.050	4.049	MN.....	5,175	40,500	10/21/2010.	11/15/2021.
89602N	VD	3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS.....	SD..		1	1FE	1,133,850		104.099	1,040,990	1,000,000	1,029,660		(15,325)			4.050	2.418	MN.....	5,175	40,500	08/31/2012.	11/15/2021.
898365	AK	7	TRUSTEES BOSTON COLLEGE.....			1	1FE	1,000,000		106.480	1,064,800	1,000,000	1,000,000					3.869	3.869	JJ.....	19,345	38,690	08/14/2013.	07/01/2023.
898365	AM	3	TRUSTEES BOSTON COLLEGE.....			1	1FE	1,220,000		106.678	1,301,472	1,220,000	1,220,000					4.019	4.019	JJ.....	24,516	49,032	08/14/2013.	07/01/2024.
898365	AP	6	TRUSTEES BOSTON COLLEGE.....			1	1FE	11,000,000		111.466	12,261,260	11,000,000	11,000,000					4.519	4.519	JJ.....	248,545	497,090	08/14/2013.	07/01/2028.
905664	AA	6	UNION CITY GA REV.....			1	1FE	10,000,000		114.997	11,499,700	10,000,000	10,000,000					4.730	4.730	JJ.....	236,500	473,000	07/20/2011.	01/01/2027.
913366	DG	2	UNIV CALIF REGTS MED CTR POOLED REV.....			1	1FE	5,609,691		121.209	5,484,707	4,525,000	5,229,771		(59,419)			6.458	4.411	MN.....	37,340	292,225	03/21/2013.	05/15/2029.
913366	EQ	9	UNIV CALIF REGTS MED CTR POOLED REV.....			1	1FE	8,534,313		127.304	9,013,123	7,080,000	8,108,151		(95,429)			6.398	4.368	MN.....	57,881	452,978	09/02/2015.	05/15/2031.
914072	K3	6	UNIVERSITY ARK UNIV REV.....			1,2	1FE	7,065,000		102.464	7,239,082	7,065,000	7,064,966		78			3.116	3.116	MS.....	64,821	220,145	10/06/2016.	09/15/2030.
914072	K5	1	UNIVERSITY ARK UNIV REV.....			1,2	1FE	1,030,000		102.590	1,056,677	1,030,000	1,029,994		13			3.288	3.288	MS.....	9,972	33,866	10/06/2016.	09/15/2032.
914072	K6	9	UNIVERSITY ARK UNIV REV.....			1,2	1FE	3,785,000		102.512	3,880,079	3,785,000	3,784,977		48			3.338	3.338	MS.....	37,201	126,343	10/06/2016.	09/15/2033.
914119	F5	6	UNIVERSITY CINCINNATI OHIO GEN RCPTS.....			2	1FE	3,000,000		103.884	3,116,520	3,000,000	3,000,009		(1)			3.949	3.949	JD.....	9,873	118,470	05/11/2016.	06/01/2042.
914119	VW	8	UNIVERSITY CINCINNATI OHIO GEN RCPTS.....			2	1FE	3,603,000		106.325	4,253,000	4,000,000	3,708,077		18,947			4.000	4.840	JD.....	13,333	160,000	09/09/2013.	06/01/2031.
914119	YR	7	UNIVERSITY CINCINNATI OHIO GEN RCPTS.....			2	1FE	8,029,160		109.134	8,730,720	8,000,000	8,013,328		(2,992)			5.153	5.105	JD.....	34,353	412,240	02/07/2014.	06/01/2033.
91412G	E9	2	UNIVERSITY CALIF REVS.....			1	1FE	7,500,000		106.738	8,005,350	7,500,000	7,500,377		209			3.552	3.552	MN.....	34,040	266,400	04/08/2016.	05/15/2039.
91412G	GX	7	UNIVERSITY CALIF REVS.....			1	1FE	1,054,160		114.949	1,149,490	1,000,000	1,037,417		(2,449)			4.797	4.376	MN.....	6,130	47,970	03/08/2012.	05/15/2031.
91412G	QG	3	UNIVERSITY CALIF REVS.....			1	1FE	4,000,000		104.475	4,179,000	4,000,000	4,000,000					3.050	3.050	MN.....	15,589	122,000	02/28/2013.	05/15/2025.
91412G	QH	1	UNIVERSITY CALIF REVS.....			1	1FE	4,000,000		104.982	4,199,280	4,000,000	4,000,000					3.180	3.180	MN.....	16,253	127,200	02/28/2013.	05/15/2026.
91412G	TG	0	UNIVERSITY CALIF REVS.....			1	1FE	14,140,000		114.977	16,257,748	14,140,000	14,140,000					4.601	4.600	MN.....	83,130	650,581	09/26/2013.	05/15/2031.
91412G	XC	4	UNIVERSITY CALIF REVS.....			1	1FE	4,000,000		105.742	4,229,680	4,000,000	4,000,207		74			3.309	3.308	MN.....	16,913	132,360	03/13/2015.	05/15/2026.
91425M	CD	7	UNIVERSITY DEL REV.....			1	1FE	9,714,600		133.566	10,017,450	7,500,000	9,495,205		(60,251)			5.866	3.976	MN.....	73,325	439,950	02/24/2016.	11/01/2040.
91428L	FM	3	UNIVERSITY HAWAII REV.....			1,2	1FE	2,000,000		101.946	2,038,920	2,000,000	2,000,000					4.361	4.359	AO.....	21,805	87,220	09/22/2010.	10/01/2021.
91428L	FN	1	UNIVERSITY HAWAII REV.....			1,2	1FE	3,000,000		102.071	3,062,130	3,000,000	3,000,000					4.561	4.559	AO.....	34,208	136,830	09/22/2010.	10/01/2022.
91428L	FP	6	UNIVERSITY HAWAII REV.....			1,2	1FE	3,000,000		102.137	3,064,110	3,000,000	3,000,000					4.711	4.710	AO.....	35,333	141,330	09/22/2010.	10/01/2023.
91428L	FQ	4	UNIVERSITY HAWAII REV.....			1,2	1FE	3,000,000		102.250	3,067,500	3,000,000	3,000,000					4.861	4.860	AO.....	36,458	145,830	09/22/2010.	10/01/2024.
914301	7Q	3	UNIVERSITY HOUSTON TEX UNIV REVS.....			2	1FE	5,000,000		103.440	5,172,000	5,000,000	5,000,937		(102)			3.490	3.486	FA.....	65,922	174,500	01/22/2016.	02/15/2033.
914353	ZK	6	UNIVERSITY ILL UNIV REVS.....			2	1FE	5,309,002		106.007	6,328,618	5,970,000	5,500,650		34,819			4.000	4.989	AO.....	59,700	238,800	09/04/2013.	04/01/2030.
914353	ZM	2	UNIVERSITY ILL UNIV REVS.....			2	1FE	7,464,807		104.998	9,082,327	8,650,000	7,750,883		52,270			4.000	5.155	AO.....	86,500	346,000	09/11/2013.	04/01/2032.
914440	KY	7	UNIVERSITY MASS BLDG AUTH PROJ REV.....			1	1FE	5,000,000		103.468	5,173,400	5,000,000	5,000,000					3.800	3.799	MN.....	31,667	190,000	10/22/2010.	11/01/2021.
914440	KZ	4	UNIVERSITY MASS BLDG AUTH PROJ REV.....			1	1FE	5,292,040		105.398	5,796,890	5,500,000	5,440,370		19,560			3.950	4.360	MN.....	36,208	217,250	11/19/2010.	11/01/2022.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.14

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code				Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value					Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
914455	JZ	4	UNIVERSITY MICH TAXABLE IAM COML PAPER N.....		1	1FE		5,510,027	121.624	5,308,888	4,365,000	5,120,291		(60,244)		5.513	3.490	AO	60,161	240,642	10/24/2012.	04/01/2030.	
914713	P2	2	UNIVERSITY N C CHAPEL HILL REV.....		1	1FE		4,350,000	104.690	4,554,015	4,350,000	4,349,952		85		3.327	3.327	JD	12,060	144,725	02/24/2016.	12/01/2036.	
914714	CG	3	UNIVERSITY N C CHAPEL HILL UNIV N C HOSP.....		1	1FE		1,000,000	100.235	1,002,350	1,000,000	1,000,000				4.574	4.572	FA	19,058	45,740	11/10/2010.	02/01/2020.	
914714	CH	1	UNIVERSITY N C CHAPEL HILL UNIV N C HOSP.....		1	1FE		1,000,000	103.007	1,030,070	1,000,000	1,000,000				4.824	4.822	FA	20,100	48,240	11/10/2010.	02/01/2021.	
914729	SU	3	UNIVERSITY NORTH TEX UNIV REV.....		2	1FE		2,000,000	105.034	2,100,680	2,000,000	1,999,727		38		4.122	4.123	AO	17,404	82,440	01/06/2017.	04/15/2040.	
914729	SV	1	UNIVERSITY NORTH TEX UNIV REV.....		2	1FE		4,000,000	105.913	4,236,520	4,000,000	3,999,525		117		4.022	4.023	AO	33,964	160,880	01/06/2017.	04/15/2036.	
914729	SW	9	UNIVERSITY NORTH TEX UNIV REV.....		2	1FE		2,525,000	104.745	2,644,811	2,525,000	2,524,784		127		3.857	3.858	AO	20,560	97,389	01/06/2017.	04/15/2032.	
914760	8A	4	UNIVERSITY OKLA REVS.....		2	1FE		2,410,000	104.505	2,518,571	2,410,000	2,409,940		5		3.566	3.566	JJ	42,970	85,941	07/12/2017.	07/01/2029.	
914760	8C	0	UNIVERSITY OKLA REVS.....		2	1FE		3,660,000	105.059	3,845,159	3,660,000	3,659,894		7		3.766	3.766	JJ	68,918	137,836	07/12/2017.	07/01/2031.	
914760	8D	8	UNIVERSITY OKLA REVS.....		2	1FE		1,800,000	105.265	1,894,770	1,800,000	1,799,944		3		3.866	3.866	JJ	34,794	69,588	07/12/2017.	07/01/2032.	
914760	8E	6	UNIVERSITY OKLA REVS.....		2	1FE		1,000,000	107.437	1,074,370	1,000,000	999,965		1		4.029	4.029	JJ	20,145	40,290	07/12/2017.	07/01/2036.	
91476P	FF	0	UNIVERSITY OKLA REVS.....		2	1FE		1,270,000	102.476	1,301,445	1,270,000	1,270,000				3.990	3.990	JJ	25,337	50,673	01/25/2013.	07/01/2033.	
91476P	FV	5	UNIVERSITY OKLA REVS.....		2	1FE		5,100,000	108.472	5,532,072	5,100,000	5,100,000				5.197	5.197	JJ	132,524	265,047	08/23/2013.	07/01/2028.	
91476P	FW	3	UNIVERSITY OKLA REVS.....		2	1FE		1,500,000	109.123	1,636,845	1,500,000	1,500,000				5.526	5.526	JJ	41,445	82,890	08/23/2013.	07/01/2033.	
91476P	GP	7	UNIVERSITY OKLA REVS.....		2	1FE		3,725,000	106.208	3,956,248	3,725,000	3,725,000				4.380	4.380	JJ	81,578	163,155	09/26/2013.	07/01/2026.	
914805	FA	9	UNIVERSITY PITTSBURGH PA HIGHER ED.....		1,2	1FE		8,000,000	107.160	8,572,800	8,000,000	7,999,870		136		3.646	3.646	MS	85,884	291,680	01/06/2017.	09/15/2036.	
915137	5R	0	UNIVERSITY TEX UNIV REVS.....		1	1FE		10,082,624	122.167	10,787,346	8,830,000	9,857,994		(36,164)		4.794	4.069	FA	159,917	423,310	02/06/2013.	08/15/2046.	
915217	RY	1	UNIVERSITY VA UNIV REVS.....		1	1FE		1,371,020	143.836	1,431,168	995,000	1,306,958		(10,355)		6.200	3.902	MS	20,563	61,690	02/05/2013.	09/01/2039.	
915217	SB	0	UNIVERSITY VA UNIV REVS.....		1	1FE		1,353,579	128.557	1,484,833	1,155,000	1,322,064		(5,092)		5.000	3.968	MS	19,250	57,750	02/12/2013.	09/01/2040.	
91528N	AA	9	UNM SANDOVAL REGL MED CTR INC COLO REV.....		2	1FE		8,570,000	102.635	8,795,820	8,570,000	8,570,000				4.500	4.500	JJ	172,471	382,050	10/07/2010.	07/20/2036.	
91754R	PR	2	UTAH ST BRD REGENTS REV.....		1	1FE		5,547,600	124.556	5,156,618	4,140,000	5,022,978		(79,278)		6.279	3.553	AO	64,988	259,951	08/09/2012.	04/01/2029.	
927781	L4	4	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R.....		2	1FE		13,162,500	106.004	14,310,540	13,500,000	13,344,812		69,857		4.000	4.585	FA	225,000	540,000	08/20/2013.	02/01/2027.	
927781	UZ	5	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R.....		1	1FE		3,665,205	109.898	4,340,971	3,950,000	3,824,523		21,353		4.250	4.965	FA	69,948	167,875	01/03/2011.	02/01/2025.	
92778L	BK	5	VIRGINIA COMWLTH UNIV HEALTH SYS AUTH RE.....		1	1FE		4,000,000	106.240	4,249,600	4,000,000	4,000,000				3.858	3.858	JJ	77,160	154,320	01/30/2014.	01/01/2024.	
927793	TC	3	VIRGINIA COMWLTH TRANSN BRD TRANSN REV.....		1	1FE		14,784,184	122.107	14,842,106	12,155,000	14,200,649		(95,411)		5.350	3.885	MN	83,093	650,293	05/28/2013.	05/15/2035.	
928075	FR	6	VIRGINIA PORT AUTH COMWLTH PORT FD REV.....		1	1FE		5,190,000	101.631	5,274,649	5,190,000	5,190,000				2.920	2.920	JJ	75,774	151,548	01/11/2012.	07/01/2021.	
928075	FT	2	VIRGINIA PORT AUTH COMWLTH PORT FD REV.....		1	1FE		2,250,000	104.401	2,349,023	2,250,000	2,250,000				3.220	3.220	JJ	36,225	72,450	01/11/2012.	07/01/2023.	
928075	FU	9	VIRGINIA PORT AUTH COMWLTH PORT FD REV.....		1	1FE		3,500,000	105.314	3,685,990	3,500,000	3,500,000				3.370	3.370	JJ	58,975	117,950	01/11/2012.	07/01/2024.	
928172	UY	9	VIRGINIA ST PUB BLDG AUTH PUB FACS REV.....		1	1FE		7,173,530	101.669	7,116,830	7,000,000	7,012,023		(19,644)		4.750	4.449	FA	138,542	332,500	02/11/2010.	08/01/2020.	
92817S	D6	2	VIRGINIA ST PUB SCH AUTH.....		1	1FE		8,000,000	109.843	8,787,440	8,000,000	8,000,000				3.840	3.840	JD	13,653	307,200	10/12/2012.	12/15/2034.	
92817S	TB	4	VIRGINIA ST PUB SCH AUTH.....		1	1FE		6,492,420	122.479	7,348,740	6,000,000	6,351,325		(24,686)		5.512	4.800	FA	137,800	330,720	07/25/2013.	08/01/2030.	
92817S	VW	4	VIRGINIA ST PUB SCH AUTH.....		1	1FE		2,000,000	113.677	2,273,540	2,000,000	2,000,000				4.500	4.500	JD	4,000	90,000	06/16/2011.	06/15/2027.	
92817S	VW	4	VIRGINIA ST PUB SCH AUTH.....	SD	1	1FE		5,000,000	113.677	5,683,850	5,000,000	5,000,000				4.500	4.500	JD	10,000	225,000	06/16/2011.	06/15/2027.	
92817S	XW	3	VIRGINIA ST PUB SCH AUTH.....	SD	1	1FE		2,112,020	114.373	2,287,460	2,000,000	2,076,199		(5,490)		4.250	3.821	JD	3,778	85,000	08/31/2012.	12/15/2030.	
93730P	AA	4	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L.....		1	1FE		4,445,000	104.993	4,666,939	4,445,000	4,445,000				5.231	5.231	JJ	116,259	232,518	12/03/2010.	07/01/2021.	
93730P	AB	2	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L.....		1	1FE		1,665,000	108.489	1,806,342	1,665,000	1,665,000				5.431	5.431	JJ	45,213	90,426	12/02/2010.	07/01/2022.	
93730P	AH	9	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L.....		1	1FE		4,145,000	101.581	4,210,532	4,145,000	4,145,000				5.031	5.031	JJ	104,267	208,535	12/02/2010.	07/01/2020.	
93976A	AJ	1	WASHINGTON ST CONVENTION CTR PUB FACS DI.....		1	1FE		4,490,000	104.985	4,713,827	4,490,000	4,490,000				5.421	5.421	JJ	121,701	243,403	11/17/2010.	07/01/2021.	
940093	R4	1	WASHINGTON ST UNIV REVS.....		1	1FE		13,766,966	117.172	12,472,959	10,645,000	12,472,649		(202,377)		5.990	3.446	AO	159,409	637,636	11/29/2012.	10/01/2027.	
940839	AT	0	WASHOE CNTY NEV HWY REV.....		1,2	1FE		850,000	100.000	850,000	850,000	850,000				5.568	5.568	FA	19,727	47,345	02/25/2010.	02/01/2021.	
940839	AU	7	WASHOE CNTY NEV HWY REV.....		1,2	1FE		1,000,000	100.000	1,000,000	1,000,000	1,000,000				5.820	5.818	FA	24,250	58,200	02/25/2010.	02/01/2022.	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95639D	DV	9	WEST VA SCH BLDG AUTH EXCESS LOTTERY REV.....	@	..	..	1FE	2,592,650	...84.940	4,247,000	5,000,000	3,698,270	.....	.....168,792	.....	.....	.....	.....4.727	MAT	.....	.....	05/21/2012.	06/15/2026.
977100	CR	5	WISCONSIN ST GEN FD ANNUAL APPROPRIATION.....	..	..	..	21FE	3,000,000	...102.593	3,077,790	3,000,000	3,000,000	.....	.....	.....	.....	.....3.669	3.669	MN	18,345	110,070	11/06/2012.	05/01/2027.
977123	ZD	3	WISCONSIN ST TRANSN REV.....	..	..	..	21FE	6,345,000	...101.491	6,439,604	6,345,000	6,345,000	.....	.....	.....	.....	.....4.900	4.900	JJ	155,453	310,905	11/23/2010.	07/01/2023.
97712D	E5	1	WISCONSIN ST HEALTH & EDL FACS AUTH REV.....	..	..	..	21FE	2,476,202	...106.074	2,673,065	2,520,000	2,479,216	.....	.....1,586	.....	.....	.....3.500	3.620	FA	33,320	88,200	12/20/2017.	08/15/2038.
97712D	J6	4	WISCONSIN ST HEALTH & EDL FACS AUTH REV.....	..	..	..	21FE	6,176,028	...109.088	6,670,731	6,115,000	6,166,699	.....	.....(4,925)	.....	.....	.....4.000	3.881	MN	31,254	244,600	02/23/2018.	11/15/2043.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....			..	..	..	..	1,934,718,919	XXX	2,045,709,772	1,813,623,806	1,910,435,513	0	(4,622,338)	0	.....	XXX	XXX	XXX	...23,072,567	...84,461,704	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

312909	3W	2	FHR 1250 J - CMO/RMBS.....	..	..	..	41	2,342	...103.872	2,372	2,284	2,268	.....	.....(9)	.....	.....	.....7.000	7.589	MON	13	156	04/01/2004.	05/15/2022.
312915	QG	9	FHR 1491 I - CMO/RMBS.....	..	..	..	41	33,083	...105.907	33,047	31,204	31,376	.....	.....(66)	.....	.....	.....7.500	6.865	MON	195	2,290	04/01/2004.	04/15/2023.
313398	P7	8	FHR 2334F TD - CMO/RMBS.....	..	..	..	41	88,976	...108.630	92,389	85,049	86,486	.....	.....(479)	.....	.....	.....6.500	5.335	MON	461	5,430	04/01/2004.	07/15/2031.
313399	B9	7	FHR 2344I SN - CMO/RMBS.....	..	..	..	31	471,658	...19.194	2,634	.....	.....0	.....	.....	.....	.....	.....6.210	250.000	MON	38	863	01/14/2002.	08/15/2031.
313399	PS	0	FHR 2347C VP - CMO/RMBS.....	..	..	..	41	3,325	...100.119	3,152	3,148	3,144	.....	.....(11)	.....	.....	.....6.500	5.752	MON	17	172	04/01/2004.	03/15/2020.
31339D	2V	9	FHR 2418A MB - CMO/RMBS.....	..	..	..	41	44,298	...102.645	42,705	41,605	41,801	.....	.....(129)	.....	.....	.....6.000	5.279	MON	208	2,406	04/01/2004.	02/15/2022.
31339D	QZ	4	FHR 2416D PG - CMO/RMBS.....	..	..	..	41	192,379	...102.206	183,238	179,283	180,055	.....	.....(516)	.....	.....	.....6.000	5.297	MON	896	10,359	04/01/2004.	02/15/2022.
31339G	HQ	7	FHR 2367J SA - CMO/RMBS.....	..	..	..	31	954,886	...20.535	11,241	.....	.....0	.....	.....	.....	.....	.....6.235	250.000	MON	152	3,472	01/14/2002.	06/15/2031.
3133N3	U9	3	FH RE6008 - RMBS.....	..	..	..	41	34,544,222	...102.018	34,663,989	33,978,420	34,524,830	.....	.....(19,392)	.....	.....	.....3.500	3.044	MON	99,104	141,577	11/08/2019.	11/01/2049.
3133N3	VG	6	FH RE6015 - RMBS.....	..	..	..	41	26,536,121	...102.015	26,682,975	26,156,041	26,521,386	.....	.....(14,736)	.....	.....	.....3.500	3.092	MON	76,288	152,577	10/18/2019.	09/01/2049.
3133N3	VN	1	FH RE6021 - RMBS.....	..	..	..	41	38,026,438	...100.633	38,136,797	37,897,047	38,021,913	.....	.....(4,525)	.....	.....	.....3.000	2.926	MON	94,743	189,485	10/15/2019.	11/01/2049.
3133T2	JH	4	FHG G24 SY - CMO/RMBS.....	..	..	..	31	754,458	...10.998	3,233	.....	.....0	.....	.....	.....	.....	.....7.321	250.000	MON	36	2,442	02/14/1996.	11/25/2023.
3133T3	BU	1	FHR 1644 K - CMO/RMBS.....	..	..	..	41	32,386	...105.420	31,219	29,614	29,957	.....	.....(71)	.....	.....	.....6.750	5.747	MON	167	1,936	04/01/2004.	12/15/2023.
3133TB	4G	2	FHR 1991 PG - CMO/RMBS.....	..	..	..	41	74,378	...108.019	77,481	71,730	72,313	.....	.....(119)	.....	.....	.....6.000	5.617	MON	359	4,229	04/01/2004.	09/15/2027.
3133TC	HE	1	FHR 2018 PG - CMO/RMBS.....	..	..	..	41	38,045	...108.970	39,291	36,056	36,695	.....	.....(63)	.....	.....	.....6.350	5.622	MON	191	2,260	04/01/2004.	01/15/2028.
3133TD	3A	2	FHR 2037 HB - CMO/RMBS.....	..	..	..	41	73,152	...117.506	78,593	66,884	69,185	.....	.....(199)	.....	.....	.....9.000	7.664	MON	502	5,899	04/01/2004.	03/15/2028.
3133TH	S8	1	FHR 2118 PE - CMO/RMBS.....	..	..	..	41	210,893	...113.361	227,707	200,868	204,531	.....	.....(275)	.....	.....	.....6.500	5.864	MON	1,088	12,957	04/01/2004.	01/15/2029.
3133TK	EB	2	FHR 2145 S - CMO/RMBS.....	..	..	..	31	1,824,150	...17.136	23,264	.....	.....0	.....	.....	.....	.....	.....5.860	250.000	MON	354	8,150	02/23/2001.	04/15/2029.
3133TR	YA	7	FHR 2292B SI - CMO/RMBS.....	..	..	..	31	814,294	...17.318	3,429	.....	.....0	.....	.....	.....	.....	.....6.260	250.000	MON	55	1,516	03/01/2001.	11/15/2030.
3133TS	F2	4	FHR 2303A CK - CMO/RMBS.....	..	..	..	41	126,972	...108.830	133,811	122,954	124,573	.....	.....(120)	.....	.....	.....6.000	5.525	MON	615	7,355	04/01/2004.	04/15/2031.
3133TU	HJ	0	FHR 2322B SC - CMO/RMBS.....	..	..	..	31	478,009	...20.840	13,386	.....	.....0	.....	.....	.....	.....	.....6.860	250.000	MON	196	4,605	10/29/2003.	05/15/2031.
3133TU	S7	4	FHR 2357B QH - CMO/RMBS.....	..	..	..	41	79,303	...111.747	84,504	75,620	77,312	.....	.....(114)	.....	.....	.....6.500	5.791	MON	410	4,891	04/01/2004.	09/15/2031.
31358F	M5	5	FNR 9112 H - CMO/RMBS.....	..	..	..	41	376	...101.230	362	357	342	.....	.....(15)	.....	.....	.....7.000	16.738	MON	2	21	04/01/2004.	02/25/2021.
31358G	5J	2	FNR 9165 Z - CMO/RMBS.....	SD	..	..	41	3,460	...101.680	3,228	3,174	3,169	.....	.....(5)	.....	.....	.....6.500	6.127	MON	17	196	08/31/2012.	06/25/2021.
31358K	DY	1	FNR G36 ZB - CMO/RMBS.....	SD	..	..	41	1,575	...101.053	1,371	1,357	1,357	.....	.....(330)	.....	.....	.....7.000	5.920	MON	8	85	08/31/2012.	11/25/2021.
31358N	H3	9	FNR G9229 J - CMO/RMBS.....	..	..	..	41	23,336	...104.340	24,067	23,066	22,960	.....	.....(8)	.....	.....	.....8.000	8.037	MON	154	1,787	05/16/1997.	07/25/2022.
31358N	M5	8	FNR 92119 Z - CMO/RMBS.....	..	..	..	41	20,980	...105.263	21,896	20,801	21,480	.....	.....(287)	.....	.....	.....8.000	3.427	MON	139	1,628	12/31/2007.	07/25/2022.
31358P	EE	3	FNR 92117 M - CMO/RMBS.....	..	..	..	41	24,255	...103.509	23,396	22,603	22,533	.....	.....(149)	.....	.....	.....7.000	6.553	MON	132	1,539	04/01/2004.	07/25/2022.
31358Q	ZE	8	FNR G9259 D - CMO/RMBS.....	..	..	..	41	3,655	...102.869	3,518	3,420	3,410	.....	.....(4)	.....	.....	.....6.000	5.723	MON	17	200	04/01/2004.	10/25/2022.
31358R	Y7	2	FNR G9266 KB - CMO/RMBS.....	..	..	..	41	48,027	...105.096	46,514	44,259	44,373	.....	.....(108)	.....	.....	.....7.000	6.375	MON	258	3,016	04/01/2004.	12/25/2022.
31359D	H5	5	FNR 93155 PJ - CMO/RMBS.....	..	..	..	41	139,716	...106.402	134,278	126,199	127,609	.....	.....(451)	.....	.....	.....7.000	5.902	MON	736	8,680	04/01/2004.	09/25/2023.
31359H	NW	0	FNR 9463 PK - CMO/RMBS.....	..	..	..	41	35,627	...107.496	34,660	32,243	32,678	.....	.....(124)	.....	.....	.....7.000	5.916	MON	188	2,220	04/01/2004.	04/25/2024.
31359H	QP	2	FNR 9476 KA - CMO/RMBS.....	..	..	..	41	8,640	...104.767	8,978	8,570	8,008	.....	.....138	.....	.....	.....7.000	12.541	MON	50	581	04/01/2004.	04/25/2024.

Annual Statement for the year 2019 of the GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol					Actual Cost	Rate Used to Obtain Fair Value										Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31359L	ZF	5	FNR 9519 ED - CMO/RMBS.....	.....	..	.....4	1	.....	7,738	..103.155	7,470	7,241	7,241	.....	.....(13)	.....	.....	.....	6.500	6.021	MON...	39	456	04/01/2004.	01/25/2022.
31359N	2W	0	FNR 9719A PG - CMO/RMBS.....	.....	..	.....4	1	.....	73,934	..110.657	75,925	68,614	69,241	.....	.....(80)	.....	.....	.....	7.000	6.528	MON...	400	4,625	04/01/2004.	04/18/2027.
31359V	GF	4	FNR 991 PJ - CMO/RMBS.....	.....	..	.....4	1	.....	277,035	..108.962	283,847	260,501	266,152	.....	.....(456)	.....	.....	.....	6.500	5.605	MON...	1,411	16,702	04/01/2004.	02/25/2029.
3136AC	FK	2	FNR 134C GI - CMO/RMBS.....	.....	..	.....4	1	.....	1,655,380	..6.663	325,254	.....	.....357,204	.....	.....(162,501)	.....	.....	.....	3.000	1.216	MON...	12,203	181,163	04/29/2013.	02/25/2043.
3137A9	6Y	7	FHR 3850D LS - CMO/RMBS.....	.....	..	.....3	1	.....	4,245,655	..4.877	397,046	.....	.....291,491	.....	.....(84,705)	.....	.....	.....	2.103	18.142	MON...	28,673	163,432	10/07/2011.	05/15/2039.
3137AC	TN	9	FHR 3897 LI - CMO/RMBS.....	.....	..	.....3	1	.....	2,670,355	..4.945	525,599	.....	.....567,027	.....	.....(144,508)	.....	.....	.....	2.077	7.416	MON...	37,378	207,633	08/11/2011.	01/15/2037.
3137FA	NH	7	FHR 4709A WI - CMO/RMBS.....	.....	..	.....3	1	.....	1,334,516	..5.929	978,149	.....	.....1,197,319	.....	.....(322,530)	.....	.....	.....	2.545	2.617	MON...	70,384	351,364	03/02/2018.	10/15/2038.
313921	JK	5	FNR 0157B PD - CMO/RMBS.....	.....	..	.....4	1	.....	92,109	..111.396	97,303	87,349	89,492	.....	.....(131)	.....	.....	.....	6.500	5.698	MON...	473	5,624	04/01/2004.	10/25/2031.
31392B	SC	1	FNR 026D L - CMO/RMBS.....	.....	..	.....4	1	.....	64,805	..105.601	65,811	62,320	63,259	.....	.....(134)	.....	.....	.....	6.000	5.253	MON...	312	3,717	04/01/2004.	01/25/2032.
31392C	EM	2	FNW 02W2 AF5 - CMO/RMBS.....	.....	..	.....4	1	.....	159,399	..110.661	183,673	165,977	158,575	.....	.....372	.....	.....	.....	6.488	7.184	MON...	897	10,713	03/12/2002.	06/25/2032.
31392E	PC	8	FNR 0258F PG - CMO/RMBS.....	.....	..	.....4	1	.....	461,000	..114.154	499,305	437,398	447,498	.....	.....(550)	.....	.....	.....	6.000	5.309	MON...	2,187	26,066	04/01/2004.	09/25/2032.
31392H	FC	2	FNR 0297E SR - CMO/RMBS.....	.....	..	.....4	1	.....	1,244,637	..16.162	35,956	.....	.....6,683	.....	.....(3,608)	.....	.....	.....	5.208	204.557	MON...	193	11,689	03/13/2003.	12/25/2032.
31392K	5C	6	FHR 2455 GK - CMO/RMBS.....	.....	..	.....4	1	.....	426,951	..114.473	459,597	401,488	413,208	.....	.....(408)	.....	.....	.....	6.500	5.635	MON...	2,175	25,914	04/01/2004.	05/15/2032.
31392K	LR	5	FHR 2450A PH - CMO/RMBS.....	.....	..	.....4	1	.....	415,232	..102.542	398,968	389,078	390,744	.....	.....(978)	.....	.....	.....	6.000	5.384	MON...	1,945	22,665	04/01/2004.	05/15/2022.
31392M	5R	9	FHR 2448R TX - CMO/RMBS.....	.....	..	.....4	1	.....	479,399	..105.961	483,593	456,388	466,315	.....	.....(661)	.....	.....	.....	6.000	5.396	MON...	2,282	27,231	04/01/2004.	05/15/2032.
31393X	VH	7	FNW 04W3 A6 - CMO/RMBS.....	.....	..	.....4	1	.....	1,060,756	..100.399	1,111,530	1,107,116	1,096,924	.....	.....3,414	.....	.....	.....	5.500	6.723	MON...	5,074	58,313	05/21/2004.	05/25/2034.
31393Y	ED	3	FNR 0428B SB - CMO/RMBS.....	.....	..	.....4	1	.....	511,225	..19.471	171,509	.....	.....124,388	.....	.....(30,924)	.....	.....	.....	5.358	15.602	MON...	787	48,156	05/28/2013.	05/25/2034.
31394D	JU	5	FNW 05W2 A6 - CMO/RMBS.....	.....	..	.....3	1	.....	460,387	..5.081	99,034	.....	.....0	.....	.....	.....	.....	.....	3.118	250.000	MON...	1,013	61,467	04/16/2008.	05/25/2035.
31396W	BR	6	FNR 0756B SN - CMO/RMBS.....	.....	..	.....4	1	.....	1,755,180	..14.518	74,389	.....	.....	.....	.....(13,642)	.....	.....	.....	4.338	250.000	MON...	370	25,749	03/04/2008.	06/25/2037.
31397W	F3	4	FHR 3457B ES - CMO/RMBS.....	.....	..	.....3	1	.....	623,153	..13.641	14,282	.....	.....0	.....	.....	.....	.....	.....	4.260	250.000	MON...	198	4,647	12/03/2008.	06/15/2038.
31398M	EL	6	FNR 1014A SJ - CMO/RMBS.....	.....	..	.....4	1	.....	3,001,154	..10.945	172,375	.....	.....124,907	.....	.....(58,421)	.....	.....	.....	4.608	21.714	MON...	1,210	78,697	08/27/2010.	03/25/2040.
3140K0	EL	8	FN BO4638 - RMBS.....	.....	..	.....4	1	.....	10,001,628	..100.633	10,047,635	9,984,467	10,001,142	.....	.....(486)	.....	.....	.....	3.000	2.957	MON...	24,961	24,961	11/07/2019.	11/01/2049.
3140QB	N5	3	FN CA4011 - RMBS.....	.....	..	.....4	1	.....	19,341,143	..101.930	19,408,397	19,040,959	19,326,578	.....	.....(14,566)	.....	.....	.....	3.500	2.954	MON...	55,536	111,072	10/16/2019.	08/01/2049.
3140QC	DT	0	FN CA4613 - RMBS.....	.....	..	.....4	1	.....	23,945,313	..102.028	24,050,219	23,572,089	23,934,011	.....	.....(11,302)	.....	.....	.....	3.500	2.961	MON...	68,752	68,752	11/07/2019.	11/01/2049.
31418D	HY	1	FN MA3846 - RMBS.....	.....	..	.....4	1	.....	22,905,186	..100.633	22,980,930	22,836,460	22,903,057	.....	.....(2,129)	.....	.....	.....	3.000	2.935	MON...	57,091	94,325	10/25/2019.	11/01/2049.
31418D	JW	3	FN MA3876 - RMBS.....	.....	..	.....4	1	.....	15,012,442	..100.633	15,069,743	14,975,004	15,011,234	.....	.....(1,208)	.....	.....	.....	3.000	2.945	MON...	37,438	37,438	10/25/2019.	12/01/2049.
2699999		U.S. Special Revenue - Residential Mortgage-Backed Securities.....							.....	217,939,130	XXX	198,890,261	193,116,306	197,629,436	0	(892,324)	0	0	XXX	XXX	XXX	691,170	2,257,550	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																									
30295A	AN	8	FREMF 16K722 B - CMBS.....	.....	..	.....4	1FM	.....	3,070,142	103.453	3,362,210	3,250,000	3,153,211	.....	.....24,905	.....	.....	.....	3.843	4.871	MON...	10,407	126,592	06/22/2016.	07/26/2049.
2799999		U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							.....	3,070,142	XXX	3,362,210	3,250,000	3,153,211	0	24,905	0	0	XXX	XXX	XXX	10,407	126,592	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																									
041083	VB	9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M.....	.....	..	.....2	1FE	.....	1,949,584	100.100	1,951,534	1,949,584	1,949,584	.....	.....	.....	.....	.....	3.100	3.100	MON...	5,036	59,460	06/12/2013.	07/01/2043.
041083	VB	9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M.....	SD.	..	2	1FE	.....	487,396	100.100	487,883	487,396	487,396	.....	.....(0)	.....	.....	.....	3.100	3.100	MON...	1,259	14,865	06/12/2013.	07/01/2043.
130333	CA	3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	.....	..	.....2	1FE	.....	1,555,319	100.080	1,556,563	1,555,319	1,555,238	.....	.....(81)	.....	.....	.....	2.900	2.900	MON...	3,759	44,754	04/19/2013.	02/01/2042.
130333	CB	1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	.....	..	.....2	1FE	.....	2,293,468	100.018	2,299,629	2,299,216	2,294,633	.....	.....134	.....	.....	.....	2.900	2.912	MON...	5,556	66,153	05/01/2013.	02/01/2042.
130333	CB	1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	SD.	..	2	1FE	.....	650,629	100.018	652,377	652,260	650,960	.....	.....38	.....	.....	.....	2.900	2.912	MON...	1,576	18,767	05/01/2013.	02/01/2042.
13034P	UH	8	CALIFORNIA HSG FIN AGY REV.....	.....	..	.....2	1FE	.....	7,110,000	104.379	7,421,347	7,110,000	7,109,825	.....	.....16	.....	.....	.....	3.650	3.650	FA.....	108,131	283,867	04/08/2015.	08/01/2025.
196479	F9	5	COLORADO HSG & FIN AUTH - MBS.....	.....	..	.....2	1FE	.....	11,396,880	102.812	11,378,508	11,067,296	11,373,362	.....	.....(6,249)	.....	.....	.....	3.700	3.544	MON...	34,124	408,699	02/14/2018.	03/01/2048.
196479	UX	5	COLORADO HSG & FIN AUTH.....	.....	..	.....2	1FE	.....	900,000	103.458	1,034,580	1,000,000	911,535	.....	.....2,166	.....	.....	.....	4.200	4.846	AO.....	10,500	42,000	11/08/2013.	10/01/2042.
196479	V4	8	COLORADO HSG & FIN AUTH - MBS.....	.....	..	.....2	1FE	.....	18,173,016	106.709	18,839,310	17,654,846	18,154,397	.....	.....(9,030)	.....	.....	.....	4.200	4.033	MON...	61,792	741,419	10/19/2018.	11/01/2048.
196479	XM	6	COLORADO HSG & FIN AUTH.....	.....	..	.....2	1FE	.....	1,250,000	102.040	1,275,500	1,250,000	1,250,012	.....	.....11	.....	.....	.....	3.193	3.192	MN.....	6,838	39,374	01/16/2015.	11/01/2027.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.17

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol					Actual Cost	Rate Used to Obtain Fair Value										Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
196480	EX	1	COLORADO HSG & FIN AUTH.....	.....	..	.....	2	1FE	7,250,000	..97.057	7,036,633	7,250,000	7,250,000	.....	.....	.....	.....	2.907	2.907	MON...	7,025	.....	11/21/2019.	01/01/2050.
20775C	YE	8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	.....	..	.....	2	1FE	3,250,000	..106.224	3,452,280	3,250,000	3,249,938	.....	51	.....	.....	3.500	3.500	MN.....	14,535	113,750	02/07/2018.	05/15/2033.
20775C	YF	5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	.....	..	.....	2	1FE	1,750,000	..108.403	1,897,053	1,750,000	1,749,964	.....	30	.....	.....	3.625	3.625	MN.....	8,106	63,438	02/07/2018.	05/15/2035.
25477P	NF	8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL.....	.....	..	.....	4	1FE	7,376,312	..103.116	7,606,158	7,376,312	7,376,312	.....	0	.....	.....	3.875	3.875	MON...	12,704	285,605	05/19/2014.	06/15/2045.
296122	UT	9	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA.....	.....	..	.....	2	1FE	3,492,957	..102.619	3,584,438	3,492,957	3,492,957	.....	.....	.....	.....	2.850	2.850	MON...	8,296	98,435	04/08/2016.	11/01/2038.
3137BL	AR	9	FMMV M036 A - CMBS.....	.....	..	.....	4	1	5,255,663	..107.273	5,487,014	5,115,000	5,184,256	.....	(5,554)	.....	.....	4.160	3.995	MON...	17,732	212,160	09/11/2015.	12/15/2029.
3137BL	AR	9	FMMV M036 A - CMBS.....	SD..	..	.....	4	1	1,685,100	..107.273	1,759,277	1,640,000	1,662,205	.....	(1,781)	.....	.....	4.160	3.995	MON...	5,685	68,055	09/11/2015.	12/15/2029.
34074M	JB	8	FLORIDA HSG FIN CORP REV - MBS.....	.....	..	.....	2	1FE	5,145,245	..100.021	5,146,326	5,145,245	5,145,245	.....	(0)	.....	.....	2.800	2.800	MON...	12,006	142,910	04/24/2013.	07/01/2041.
34074M	JC	6	FLORIDA HSG FIN CORP REV - MBS.....	.....	..	.....	2	1FE	4,157,859	..100.021	4,158,732	4,157,859	4,157,859	.....	1	.....	.....	2.800	2.800	MON...	9,702	115,635	05/16/2013.	07/01/2041.
34074M	KA	8	FLORIDA HSG FIN CORP REV.....	.....	..	.....	2	1FE	1,110,000	..106.026	1,176,889	1,110,000	1,110,000	.....	.....	.....	.....	4.000	4.000	JJ.....	22,200	42,200	12/12/2013.	07/01/2027.
34074M	LW	9	FLORIDA HSG FIN CORP REV.....	.....	..	.....	2	1FE	1,630,000	..104.971	1,711,027	1,630,000	1,630,000	.....	.....	.....	.....	3.200	3.200	JJ.....	26,080	51,360	01/21/2015.	07/01/2030.
34074M	ND	9	FLORIDA HSG FIN CORP REV - MBS.....	.....	..	.....	2	1FE	7,625,512	..100.668	7,676,451	7,625,512	7,625,513	.....	1	.....	.....	3.125	3.125	MON...	19,858	236,579	03/23/2016.	07/01/2037.
34074M	PF	2	FLORIDA HSG FIN CORP REV - MBS.....	.....	..	.....	2	1FE	3,299,672	..99.005	3,266,840	3,299,672	3,299,849	.....	(13)	.....	.....	2.450	2.449	MON...	6,737	80,321	08/25/2016.	01/01/2043.
37353P	AH	2	GEORGIA ST HSG & FIN AUTH REV.....	.....	..	.....	2	1FE	8,470,000	..104.587	8,889,895	8,500,000	8,471,999	.....	1,159	.....	.....	3.500	3.524	JD.....	24,792	297,500	12/21/2017.	12/01/2038.
45201L	VE	2	ILLINOIS HSG DEV AUTH.....	.....	..	.....	2	1FE	525,000	..102.537	538,319	525,000	525,000	.....	.....	.....	.....	3.205	3.205	JJ.....	8,413	16,826	05/09/2013.	07/01/2022.
45201L	VF	9	ILLINOIS HSG DEV AUTH.....	.....	..	.....	2	1FE	2,130,000	..104.716	2,230,451	2,130,000	2,130,000	.....	.....	.....	.....	4.440	4.440	JJ.....	47,286	94,572	05/09/2013.	07/01/2033.
45201L	VM	4	ILLINOIS HSG DEV AUTH.....	.....	..	.....	2	1FE	840,000	..103.390	868,476	840,000	840,000	.....	.....	.....	.....	3.355	3.355	JJ.....	14,091	28,182	05/09/2013.	07/01/2023.
45201L	VN	2	ILLINOIS HSG DEV AUTH.....	.....	..	.....	2	1FE	775,000	..103.873	805,016	775,000	775,000	.....	.....	.....	.....	3.605	3.605	JJ.....	13,969	27,939	05/09/2013.	07/01/2024.
45201L	VP	7	ILLINOIS HSG DEV AUTH.....	.....	..	.....	2	1FE	2,250,000	..104.805	2,358,113	2,250,000	2,250,000	.....	.....	.....	.....	4.105	4.105	JJ.....	46,181	92,363	05/09/2013.	07/01/2027.
45201Y	E8	6	ILLINOIS HSG DEV AUTH REV.....	.....	..	.....	2	1FE	1,930,000	..106.352	2,052,594	1,930,000	1,930,000	.....	.....	.....	.....	3.830	3.830	FA.....	30,800	73,919	01/13/2016.	02/01/2026.
45201Y	E9	4	ILLINOIS HSG DEV AUTH REV.....	.....	..	.....	2	1FE	1,345,000	..106.081	1,426,789	1,345,000	1,345,000	.....	.....	.....	.....	3.880	3.880	FA.....	21,744	52,186	01/13/2016.	08/01/2026.
45201Y	F2	8	ILLINOIS HSG DEV AUTH REV.....	.....	..	.....	2	1FE	6,480,000	..105.328	6,825,254	6,480,000	6,480,013	.....	(14)	.....	.....	4.180	4.179	FA.....	112,860	270,864	01/13/2016.	08/01/2029.
45201Y	X6	9	ILLINOIS HSG DEV AUTH REV.....	.....	..	.....	2	1FE	2,500,000	..109.621	2,740,525	2,500,000	2,500,097	.....	122	.....	.....	4.125	4.125	AO.....	25,781	96,250	10/18/2018.	10/01/2038.
45201Y	YL	5	ILLINOIS HSG DEV AUTH REV - MBS.....	.....	..	.....	2	1FE	3,850,590	..100.149	3,980,726	3,974,803	3,863,823	.....	3,258	.....	.....	2.750	2.915	MON...	9,109	108,071	05/07/2015.	06/01/2043.
45203L	CT	8	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....	.....	..	.....	4	1FE	9,860,522	..107.694	10,619,191	9,860,522	9,853,578	.....	626	.....	.....	3.500	3.557	MON...	58,478	321,004	08/24/2018.	09/01/2034.
462467	NW	7	IOWA FIN AUTH SINGLE FAMILY MTG REV.....	.....	..	.....	2	1FE	3,736,181	..98.084	3,692,863	3,765,000	3,740,734	.....	765	.....	.....	2.900	2.940	FA.....	9,099	108,605	05/29/2013.	02/01/2042.
462467	VV	0	IOWA FIN AUTH SINGLE FAMILY MTG REV.....	.....	..	.....	2	1FE	1,865,000	..107.289	2,000,940	1,865,000	1,864,917	.....	(0)	.....	.....	3.850	3.850	JJ.....	35,901	51,857	09/12/2018.	07/01/2038.
49130T	PC	4	KENTUCKY HSG CORP HSG REV.....	SD..	..	.....	2	1FE	2,500,000	..101.272	2,531,800	2,500,000	2,500,000	.....	.....	.....	.....	3.368	3.368	JJ.....	42,100	84,200	06/06/2012.	01/01/2021.
49130T	PD	2	KENTUCKY HSG CORP HSG REV.....	.....	..	.....	2	1FE	500,000	..102.166	510,830	500,000	500,000	.....	.....	.....	.....	3.568	3.568	JJ.....	8,920	17,840	06/06/2012.	01/01/2022.
49130T	PP	5	KENTUCKY HSG CORP HSG REV.....	.....	..	.....	2	1FE	890,000	..102.115	908,824	890,000	890,000	.....	.....	.....	.....	3.618	3.618	JJ.....	16,100	32,200	06/06/2012.	07/01/2022.
49130T	PR	1	KENTUCKY HSG CORP HSG REV.....	.....	..	.....	2	1FE	825,945	..102.049	806,187	790,000	796,830	.....	(8,270)	.....	.....	4.250	3.652	JJ.....	16,788	32,081	06/11/2012.	07/01/2033.
49130T	PS	9	KENTUCKY HSG CORP HSG REV.....	.....	..	.....	2	1FE	3,045,000	..100.052	3,046,583	3,045,000	3,045,000	.....	.....	.....	.....	3.000	3.000	MON...	7,613	90,712	04/19/2013.	11/01/2041.
49130T	PT	7	KENTUCKY HSG CORP HSG REV.....	.....	..	.....	2	1FE	5,255,000	..100.049	5,257,575	5,255,000	5,255,000	.....	.....	.....	.....	3.000	3.000	MON...	13,138	156,519	04/19/2013.	11/01/2041.
49130T	UP	9	KENTUCKY HSG CORP HSG REV.....	.....	..	.....	2	1FE	1,000,000	..103.666	1,036,660	1,000,000	1,000,001	.....	(0)	.....	.....	3.499	3.499	JJ.....	17,495	34,990	06/09/2016.	07/01/2031.
49130T	UQ	7	KENTUCKY HSG CORP HSG REV.....	.....	..	.....	2	1FE	430,000	..102.930	442,599	430,000	430,015	.....	(2)	.....	.....	3.860	3.859	JJ.....	8,299	16,598	06/09/2016.	01/01/2034.
56052E	5W	4	MAINE ST HSG AUTH MTG PUR.....	.....	..	.....	2	1FE	4,750,000	..101.943	4,842,293	4,750,000	4,750,000	.....	.....	.....	.....	3.093	3.093	MN.....	18,773	146,918	03/07/2013.	11/15/2023.
56052E	5X	2	MAINE ST HSG AUTH MTG PUR.....	.....	..	.....	2	1FE	3,445,000	..103.153	3,553,621	3,445,000	3,445,000	.....	.....	.....	.....	3.843	3.843	MN.....	16,917	132,391	03/07/2013.	11/15/2027.
56052E	5Y	0	MAINE ST HSG AUTH MTG PUR.....	.....	..	.....	2	1FE	435,000	..103.949	452,178	435,000	435,000	.....	.....	.....	.....	4.319	4.319	MN.....	2,401	18,788	03/07/2013.	11/15/2030.
56052F	BC	8	MAINE ST HSG AUTH MTG PUR.....	.....	..	.....	2	1FE	13,000,000	..101.927	13,250,510	13,000,000	12,999,806	.....	202	.....	.....	3.589	3.589	MN.....	59,617	466,570	02/04/2015.	11/15/2030.
57419R	D5	1	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....	.....	..	.....	2	1FE	19,200,000	..101.754	19,536,768	19,200,000	19,198,784	.....	375	.....	.....	3.463	3.463	MS.....	221,632	664,896	08/25/2016.	09/01/2031.
57419R	D6	9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....	.....	..	.....	2	1FE	6,042,201	..101.976	5,950,300	5,835,000	5,919,325	.....	(31,096)	.....	.....	3.500	3.219	MS.....	68,075	219,040	08/25/2016.	09/01/2047.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.18

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57419R	L6	0	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....			2	1FE	24,950,000		106.612	26,599,694	24,950,000	24,949,533		543			4.103	4.103	MS.....	341,233	1,023,699	04/07/2017.	09/01/2032.
57419R	L7	8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....			2	1FE	18,345,000		106.037	19,452,488	18,345,000	18,344,580		465			4.416	4.416	MS.....	270,038	839,959	04/07/2017.	09/01/2037.
57419R	PL	3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....			2	1FE	2,425,000		100.482	2,436,689	2,425,000	2,425,000					2.857	2.857	MS.....	23,094	77,487	09/10/2014.	09/01/2040.
57419R	YY	5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....			2	1FE	3,600,000		106.884	3,847,824	3,600,000	3,599,902		96			4.515	4.515	MS.....	54,180	162,540	11/18/2015.	09/01/2032.
57586N	MT	5	MASSACHUSETTS ST HSG FIN AGY.....			2	1FE	55,000		103.875	57,131	55,000	55,000					3.629	3.628	JD.....	166	1,857	09/14/2012.	06/01/2023.
57586N	MU	2	MASSACHUSETTS ST HSG FIN AGY.....			2	1FE	55,000		103.954	57,175	55,000	55,000					3.729	3.729	JD.....	171	1,923	09/14/2012.	12/01/2023.
57586N	MW	8	MASSACHUSETTS ST HSG FIN AGY.....			2	1FE	230,000		104.077	239,377	230,000	230,000					4.029	4.029	JD.....	772	8,902	09/14/2012.	12/01/2027.
57586N	RP	8	MASSACHUSETTS ST HSG FIN AGY.....			2	1FE	275,000		103.844	285,571	275,000	275,000					3.495	3.495	JD.....	801	10,347	03/15/2013.	12/01/2023.
57586N	RQ	6	MASSACHUSETTS ST HSG FIN AGY.....			2	1FE	970,000		105.080	1,019,276	970,000	970,000					4.145	4.145	JD.....	3,351	43,300	03/15/2013.	12/01/2027.
57586N	RR	4	MASSACHUSETTS ST HSG FIN AGY.....			2	1FE	190,000		106.118	201,624	190,000	190,000					4.786	4.786	JD.....	758	9,787	03/15/2013.	12/01/2032.
57586N	UR	0	MASSACHUSETTS ST HSG FIN AGY - MBS.....			4	1FE	6,268,546		105.490	6,587,050	6,244,242	6,262,075		(317)			4.375	4.356	MON.....	12,142	252,888	01/13/2015.	01/15/2046.
57587A	XF	0	MASSACHUSETTS ST HSG FIN AGY HSG REV.....			2	1FE	3,749,845		106.551	3,953,042	3,710,000	3,742,971		(3,459)			3.750	3.620	JD.....	11,594	139,125	12/21/2017.	12/01/2042.
57587A	XH	6	MASSACHUSETTS ST HSG FIN AGY HSG REV.....			2	1FE	7,528,636		105.741	8,036,316	7,600,000	7,530,819		1,129			3.950	4.000	JD.....	25,017	300,200	12/20/2017.	12/01/2052.
59334H	FU	4	MIAMI-DADE CNTY FLA HSG FIN AUTH MULTIFA.....			2	1FE	1,646,497		100.834	1,660,229	1,646,497	1,646,546		49			2.875	2.892	FA.....	3,945	47,119	06/09/2016.	11/01/2038.
59465M	C8	6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV.....			2	1FE	3,500,000		106.733	3,735,655	3,500,000	3,500,000					5.372	5.371	AO.....	47,005	188,020	02/08/2012.	10/01/2028.
59465M	D2	8	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV.....				1FE	455,000		103.001	468,655	455,000	455,000					4.097	4.095	AO.....	4,660	15,876	02/08/2012.	04/01/2021.
59465M	F9	1	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV.....			2	1FE	835,000		103.245	1,032,450	1,000,000	860,708		4,785			3.950	5.158	AO.....	9,875	39,500	10/23/2013.	10/01/2037.
59465M	W9	2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV.....			2	1FE	3,705,000		103.645	3,840,047	3,705,000	3,705,068		150			3.736	3.736	AO.....	34,605	138,419	08/12/2016.	10/01/2033.
60416Q	FW	9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE	2,843,375		98.667	2,877,408	2,916,282	2,850,655		2,147			2.700	2.839	MON...	6,562	77,935	05/07/2015.	09/01/2041.
60416Q	GK	4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE	3,632,612		100.444	3,648,741	3,632,612	3,632,614		0			2.730	2.730	MON...	8,264	98,462	07/15/2016.	08/01/2046.
60416Q	GM	0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE	983,453		100.577	1,134,321	1,127,813	983,779		3,433			2.350	3.049	MON...	2,209	26,450	10/23/2018.	10/01/2046.
60416Q	HA	5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE	12,778,499		103.191	13,186,261	12,778,499	12,778,479		(27)			3.300	3.300	MON...	35,141	421,913	02/14/2018.	03/01/2048.
60416Q	HE	7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE	12,349,462		104.945	13,002,194	12,389,532	12,350,401		762			3.450	3.467	MON...	35,620	427,229	12/13/2018.	09/01/2048.
60416Q	HG	2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE	11,234,290		103.044	11,576,262	11,234,290	11,234,306		14			3.750	3.750	MON...	35,107	421,237	10/18/2018.	11/01/2048.
60416Q	HJ	6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE	7,391,252		105.511	7,798,584	7,391,252	7,391,241		(12)			3.600	3.599	MON...	22,174	246,868	12/14/2018.	01/01/2049.
60416Q	HL	1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE	10,052,805		104.530	10,508,197	10,052,805	10,052,805					3.450	3.450	MON...	28,902	269,750	02/08/2019.	03/01/2049.
60416Q	HN	7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE	1,944,220		101.048	1,964,595	1,944,220	1,944,220					3.150	3.150	JD.....	30,621	31,142	05/15/2019.	06/01/2049.
60416Q	HS	6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE	9,000,000		97.865	8,807,850	9,000,000	9,000,000					3.020	3.020	MON...	26,425		11/14/2019.	12/01/2049.
60636Y	HL	8	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS.....			2	1FE	1,735,000		102.639	1,780,787	1,735,000	1,735,000					3.723	3.723	JJ.....	32,297	64,594	10/17/2012.	07/01/2028.
60636Y	HM	6	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS.....			2	1FE	1,545,000		103.720	1,602,474	1,545,000	1,545,000					4.156	4.156	JJ.....	32,105	64,210	10/17/2012.	07/01/2033.
60636Y	MJ	7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS.....			2	1FE	1,322,742		105.306	1,392,927	1,322,742	1,322,732		(10)			4.200	4.199	MON...	4,630	55,362	04/16/2014.	01/01/2040.
60636Y	ML	2	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS.....			2	1FE	4,390,554		104.764	4,599,720	4,390,554	4,390,555		1			3.875	3.875	MON...	14,178	169,898	07/10/2015.	10/01/2036.
60637B	FA	3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....			2	1FE	1,095,355		101.951	1,116,725	1,095,355	1,095,355		0			2.970	2.970	MON...	2,711	31,954	11/20/2014.	08/01/2036.
60637B	ML	1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....			2	1FE	11,168,230		98.324	11,349,923	11,543,390	11,194,729		(4,059)			2.400	2.567	MON...	23,087	277,768	09/29/2017.	06/01/2044.
646108	MM	9	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA.....			2	1FE	740,000		102.919	761,601	740,000	740,000					3.608	3.607	MN.....	4,450	26,699	03/21/2013.	11/01/2024.
646108	MN	7	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA.....			2	1FE	1,185,000		103.849	1,230,611	1,185,000	1,185,000					4.208	4.207	MN.....	8,311	49,865	03/21/2013.	11/01/2028.
64613A	BC	5	NEW JERSEY ST HSG & MTG FIN AGY REV.....			2	1FE	3,350,000		106.915	3,581,653	3,350,000	3,350,005		149			3.800	3.800	AO.....	31,825	127,300	06/15/2018.	10/01/2032.
647200	2G	8	NEW MEXICO MTG FIN AUTH - MBS.....			2	1FE	2,149,094		99.647	2,141,504	2,149,091	2,101,652		(47,442)			2.750	2.926	MON...	4,925	58,660	06/13/2014.	08/01/2035.
647200	4S	0	NEW MEXICO MTG FIN AUTH.....			2	1FE	5,115,000		99.284	5,078,377	5,115,000	5,115,000					2.600	2.600	MON...	11,083	132,540	08/03/2016.	09/01/2040.
64966N	AA	5	NEW YORK N Y CITY HSG DEV CORP MILITARY.....			1	1FE	908,776		103.946	904,330	870,000	875,149		(2,454)			5.600	5.268	JD.....	4,060	44,394	01/04/2005.	12/01/2021.
64966T	FD	1	NYCMFH 148SPR A - MBS.....			2	1FE	27,573,696		104.700	28,269,000	27,000,000	27,302,256		(32,127)			3.709	3.454	MON...	50,072	1,001,430	10/24/2014.	02/15/2048.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.19

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F	B				R	F			U	C	C	T	R	E	W	A	A	A	
CUSIP Identification	Description		Code	n	CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64972B R2	3	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	.....	..	.....	.....1FE	4,000,000	...108.028	4,321,120	4,000,000	4,000,000	.....	.....	.....	.....	.....3.960	3.959	MN.....	26,400	158,400	06/20/2013.	05/01/2028.
64972B R3	1	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	.....	..	.....	.....1FE	2,500,000	...105.197	2,629,925	2,500,000	2,500,000	.....	.....	.....	.....	.....3.520	3.519	MN.....	14,667	88,000	06/20/2013.	11/01/2025.
64972B R4	9	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	.....	..	.....	.....1FE	9,057,090	...107.524	9,709,417	9,030,000	9,048,662	.....	.....(1,528)	.....	.....	.....3.780	3.751	MN.....	56,889	341,334	08/21/2014.	05/01/2028.
64972B SX	4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	.....	..	.....2	1FE	440,000	...102.155	449,482	440,000	440,000	.....	.....	.....	.....	.....3.320	3.319	MN.....	2,435	14,608	04/25/2012.	05/01/2022.
64972B SY	2	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	.....	..	.....2	1FE	650,000	...102.140	663,910	650,000	650,000	.....	.....	.....	.....	.....3.540	3.539	MN.....	3,835	23,010	04/25/2012.	05/01/2023.
64972B SZ	9	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	.....	..	.....2	1FE	750,000	...102.330	767,475	750,000	750,000	.....	.....	.....	.....	.....3.760	3.759	MN.....	4,700	28,200	04/25/2012.	05/01/2024.
64972B TC	9	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	.....	..	.....	.....1FE	665,000	...101.736	676,544	665,000	665,000	.....	.....	.....	.....	.....3.050	3.049	MN.....	3,380	20,283	04/25/2012.	11/01/2021.
64972B TE	5	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	.....	..	.....2	1FE	785,000	...102.019	800,849	785,000	785,000	.....	.....	.....	.....	.....3.540	3.539	MN.....	4,632	27,789	04/25/2012.	11/01/2023.
64972C BD	4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	.....	..	.....4	1FE	1,027,609	...100.140	1,029,048	1,027,609	1,027,613	.....	.....4	.....	.....	.....3.050	3.049	MON...	1,393	31,310	06/19/2014.	06/15/2036.
64972C FR	9	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	.....	..	.....2	1FE	7,000,000	...104.101	7,287,070	7,000,000	7,000,000	.....	.....	.....	.....	.....3.890	3.890	MN.....	45,383	272,300	12/11/2014.	11/01/2029.
64972C FS	7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	.....	..	.....2	1FE	4,767,840	...105.051	4,968,912	4,730,000	4,748,275	.....	.....(4,082)	.....	.....	.....4.320	4.210	MN.....	34,056	204,336	01/08/2015.	11/01/2035.
64972C M6	7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	.....	..	.....4	1FE	14,558,776	...96.120	13,993,896	14,558,776	14,577,394	.....	.....18,571	.....	.....	.....3.098	3.142	MON...	37,586	451,170	09/29/2017.	10/01/2046.
64972E ME	6	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	.....	..	.....2	1FE	10,000,000	...99.857	9,985,700	10,000,000	10,000,000	.....	.....	.....	.....	.....3.242	3.242	MN.....	9,906	.....	12/06/2019.	11/01/2034.
649883 3Y	9	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....	.....	..	.....2	1FE	6,000,000	...106.328	6,379,680	6,000,000	6,000,252	.....	.....178	.....	.....	.....3.350	3.349	AO.....	50,250	201,000	02/28/2018.	04/01/2029.
649883 QD	0	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....	.....	..	.....	.....1FE	5,000,000	...100.418	5,020,900	5,000,000	5,000,000	.....	.....	.....	.....	.....3.649	3.647	AO.....	45,613	182,450	11/03/2011.	04/01/2020.
649883 QE	8	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....	SD..	..	.....	.....1FE	1,652,345	...102.401	1,664,016	1,625,000	1,629,473	.....	.....(3,445)	.....	.....	.....3.999	3.770	AO.....	16,246	64,984	08/31/2012.	04/01/2021.
649883 QE	8	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....	.....	..	.....	.....1FE	4,255,000	...102.401	4,357,163	4,255,000	4,255,000	.....	.....	.....	.....	.....3.999	3.997	AO.....	42,539	170,157	11/03/2011.	04/01/2021.
649883 SJ	5	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....	.....	..	.....2	1FE	2,675,000	...102.134	2,732,085	2,675,000	2,675,000	.....	.....	.....	.....	.....3.400	3.399	AO.....	22,738	90,950	03/02/2012.	10/01/2022.
649883 TM	7	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....	.....	..	.....2	1FE	9,832,516	...102.805	10,064,610	9,790,000	9,799,699	.....	.....(5,087)	.....	.....	.....4.203	4.143	AO.....	102,868	412,600	07/16/2012.	10/01/2027.
649883 UM	5	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....	.....	..	.....2	1FE	5,000,000	...103.666	5,183,300	5,000,000	5,000,000	.....	.....	.....	.....	.....3.869	3.868	AO.....	48,363	193,450	08/24/2012.	10/01/2025.
658207 MA	0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....	.....	..	.....2	1FE	2,025,000	...101.414	2,053,634	2,025,000	2,025,000	.....	.....	.....	.....	.....4.000	4.000	JJ.....	40,500	80,251	10/27/2011.	01/01/2030.
658207 NZ	4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....	.....	..	.....2	1FE	1,925,000	...103.141	1,985,464	1,925,000	1,925,000	.....	.....	.....	.....	.....4.013	4.013	JJ.....	38,625	77,909	07/10/2012.	01/01/2026.
658909 SU	1	NORTH DAKOTA ST HSG FIN AGY.....	.....	..	.....2	1FE	3,988,800	...108.130	4,325,200	4,000,000	3,989,125	.....	.....395	.....	.....	.....3.850	3.871	JJ.....	77,000	120,633	08/15/2018.	07/01/2038.
658909 SU	1	NORTH DAKOTA ST HSG FIN AGY.....	SD..	..	2	1FE	3,988,800	...108.130	4,325,200	4,000,000	3,989,125	.....	.....395	.....	.....	.....3.850	3.871	JJ.....	77,000	120,633	08/15/2018.	07/01/2038.
677377 2P	7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV.....	.....	..	.....2	1FE	16,990,000	...101.187	17,191,671	16,990,000	16,990,003	.....	.....(0)	.....	.....	.....2.650	2.650	MON...	37,520	447,256	07/15/2016.	11/01/2041.
67756Q XK	8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....	.....	..	.....2	1FE	2,200,000	...106.714	2,347,708	2,200,000	2,200,009	.....	.....36	.....	.....	.....3.800	3.800	MS.....	27,867	78,122	09/12/2018.	09/01/2038.
686087 MP	9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....	.....	..	.....2	1FE	6,160,000	...101.986	6,282,338	6,160,000	6,160,000	.....	.....	.....	.....	.....2.891	2.891	JJ.....	89,043	187,589	05/31/2013.	07/01/2033.
686087 ZL	4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....	.....	..	.....2	1FE	4,950,000	...108.432	5,367,384	4,950,000	4,949,772	.....	.....2	.....	.....	.....3.900	3.900	JJ.....	96,525	148,488	08/14/2018.	07/01/2038.
708797 AN	5	PENNSYLVANIA HSG FIN AGY SPL LTD OBLIG M.....	.....	..	.....4	1FE	7,879,084	...110.989	8,744,917	7,879,084	7,878,012	.....	.....(2)	.....	.....	.....3.600	3.631	MON...	24,425	287,542	07/30/2018.	08/01/2035.
70879Q CC	5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....	.....	..	.....2	1FE	4,000,000	...106.474	4,258,960	4,000,000	4,000,179	.....	.....165	.....	.....	.....3.875	3.874	AO.....	38,750	158,014	08/15/2018.	10/01/2038.
70879Q DB	6	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....	.....	..	.....2	1FE	1,000,000	...106.423	1,064,230	1,000,000	1,000,000	.....	.....	.....	.....	.....3.650	3.650	AO.....	9,125	21,900	01/16/2019.	10/01/2032.
70879Q EW	9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....	.....	..	.....2	1FE	7,458,075	...99.949	7,616,114	7,620,000	7,459,241	.....	.....1,166	.....	.....	.....2.500	2.674	AO.....	50,271	.....	11/13/2019.	10/01/2034.
76221R QZ	9	RHODE ISLAND HSG & MTG FIN CORP.....	.....	..	.....2	1FE	3,728,000	...102.959	4,118,360	4,000,000	3,829,813	.....	.....18,508	.....	.....	.....3.500	4.148	AO.....	35,000	140,000	11/05/2013.	10/01/2027.
76221R UB	7	RHODE ISLAND HSG & MTG FIN CORP.....	.....	..	.....	.....1FE	1,040,000	...100.782	1,048,133	1,040,000	1,040,000	.....	.....	.....	.....	.....2.968	2.967	AO.....	7,717	30,867	01/31/2013.	04/01/2022.
76221R UC	5	RHODE ISLAND HSG & MTG FIN CORP.....	.....	..	.....	.....1FE	825,000	...101.134	834,356	825,000	825,000	.....	.....	.....	.....	.....3.068	3.067	AO.....	6,328	25,311	01/31/2013.	10/01/2022.
76221R UD	3	RHODE ISLAND HSG & MTG FIN CORP.....	.....	..	.....2	1FE	1,120,000	...101.207	1,133,518	1,120,000	1,120,000	.....	.....	.....	.....	.....3.118	3.117	AO.....	8,730	34,922	01/31/2013.	04/01/2023.
76221R UE	1	RHODE ISLAND HSG & MTG FIN CORP.....	.....	..	.....2	1FE	500,000	...102.600	513,000	500,000	500,000	.....	.....	.....	.....	.....3.218	3.217	AO.....	4,023	16,090	01/31/2013.	10/01/2023.
76221R UF	8	RHODE ISLAND HSG & MTG FIN CORP.....	.....	..	.....2	1FE	1,815,000	...100.655	1,826,888	1,815,000	1,815,000	.....	.....	.....	.....	.....3.768	3.767	AO.....	17,097	75,438	01/31/2013.	10/01/2027.
76221T AN	9	RHODE IS HSG & MTG FIN CORP REV.....	.....	..	.....2	1FE	7,685,000	...102.796	7,899,873	7,685,000	7,685,000	.....	.....	.....	.....	.....4.000	3.999	AO.....	76,850	311,257	11/22/2013.	10/01/2023.
76221T DF	3	RHODE IS HSG & MTG FIN CORP REV.....	.....	..	.....2	1FE	125,000	...105.805	132,256	125,000	125,000	.....	.....	.....	.....	.....4.236	4.235	AO.....	1,324	5,295	10/01/2014.	10/01/2029.
76221T DH	9	RHODE IS HSG & MTG FIN CORP REV.....	.....	..	.....2	1FE	965,000	...102.609	990,177	965,000	965,000	.....	.....	.....	.....	.....2.913	2.913	AO.....	7,028	27,041	10/01/2014.	10/01/2039.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.20

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22				
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol					Actual Cost	Rate Used to Obtain Fair Value										Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
76221T	EW	5	RHODE IS HSG & MTG FIN CORP REV.....	.....	..	.....2	1FE	3,010,000	104.236	3,137,504	3,010,000	3,010,000	.....	.....	.....	.....	.....3.823	3.822	AO.....	28,768	115,072	12/17/2014.	10/01/2027.			
76221T	KB	4	RHODE IS HSG & MTG FIN CORP REV.....	.....	..	.....2	1FE	4,525,652	107.375	4,799,663	4,470,000	4,515,042	.....	.....(5,162)	.....	.....	.....3.800	3.641	AO.....	42,465	169,860	12/20/2017.	10/01/2037.			
83755N	EY	4	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....	.....	..	.....2	1FE	2,000,000	103.020	2,060,400	2,000,000	2,000,000	.....	.....	.....	.....	.....3.434	3.434	MN.....	11,447	68,680	10/14/2016.	11/01/2031.			
83755N	FY	3	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....	.....	..	.....2	1FE	1,080,000	104.402	1,127,542	1,080,000	1,080,050	.....	.....(15)	.....	.....	.....3.770	3.769	MN.....	6,786	44,478	10/14/2016.	11/01/2035.			
83756C	HW	8	SOUTH DAKOTA HSG DEV AUTH.....	.....	..	.....2	1FE	3,455,000	103.764	3,585,046	3,455,000	3,455,000	.....	.....	.....	.....	.....3.996	3.995	MN.....	23,010	135,614	10/24/2014.	05/01/2029.			
83756C	ML	6	SOUTH DAKOTA HSG DEV AUTH.....	.....	..	.....2	1FE	95,000	105.312	100,046	95,000	95,001	.....	.....1	.....	.....	.....3.800	3.800	MN.....	602	3,610	05/18/2016.	05/01/2031.			
882750	NE	8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE.....	.....	..	.....2	1FE	3,132,008	100.688	3,156,569	3,135,000	3,132,496	.....	.....337	.....	.....	.....2.875	2.880	JJ.....	45,066	91,587	06/13/2013.	07/01/2041.			
88275F	NU	9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	.....	..	.....2	1FE	2,375,000	103.439	2,456,676	2,375,000	2,379,159	.....	.....(751)	.....	.....	.....3.200	3.159	MS.....	25,547	76,998	10/15/2015.	09/01/2039.			
88275F	PA	1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	.....	..	.....2	1FE	1,657,067	101.503	1,783,404	1,756,996	1,648,415	.....	.....(11,156)	.....	.....	.....3.100	3.446	MON.....	4,388	54,361	06/15/2018.	09/01/2047.			
88275F	PY	9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	.....	..	.....2	1FE	2,500,000	105.127	2,628,175	2,500,000	2,491,377	.....	.....569	.....	.....	.....3.350	3.382	MS.....	27,917	81,191	08/03/2018.	09/01/2033.			
92812Q	3T	2	VIRGINIA ST HSG DEV AUTH.....	.....	..	.....2	1FE	4,000,000	101.696	4,067,840	4,000,000	4,000,000	.....	.....	.....	.....	.....3.018	3.017	AO.....	30,180	120,720	09/25/2012.	10/01/2023.			
92812Q	3U	9	VIRGINIA ST HSG DEV AUTH.....	.....	..	.....2	1FE	2,000,000	102.215	2,044,300	2,000,000	2,000,000	.....	.....	.....	.....	.....3.218	3.217	AO.....	16,090	64,360	09/25/2012.	10/01/2024.			
92812Q	3V	7	VIRGINIA ST HSG DEV AUTH.....	.....	..	.....2	1FE	2,000,000	102.167	2,043,340	2,000,000	2,000,000	.....	.....	.....	.....	.....3.418	3.417	AO.....	17,090	68,360	09/25/2012.	10/01/2025.			
92812Q	U7	0	VIRGINIA ST HSG DEV AUTH.....	.....	..	.....	.....1FE	1,000,000	101.707	1,017,070	1,000,000	1,000,000	.....	.....	.....	.....	.....3.579	3.579	JJ.....	17,895	35,790	11/17/2011.	01/01/2021.			
92812U	K4	9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....	.....	..	.....2	1FE	8,748,485	103.547	10,354,700	10,000,000	8,949,114	.....	.....36,290	.....	.....	.....3.875	4.750	JJ.....	193,750	387,500	10/09/2013.	01/01/2038.			
92812U	Q3	5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....	.....	..	.....4	1FE	6,319,356	103.299	6,527,831	6,319,356	6,314,861	.....	.....(4,429)	.....	.....	.....4.300	4.304	MON.....	22,644	269,637	12/04/2013.	12/25/2043.			
92812U	Q4	3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....	.....	..	.....4	1FE	10,837,479	103.750	11,243,884	10,837,479	10,837,479	.....	.....(0)	.....	.....	.....3.500	3.482	MON.....	31,609	376,895	11/21/2014.	10/25/2037.			
92812U	Q6	8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....	.....	..	.....4	1FE	6,048,998	101.758	6,155,340	6,048,998	6,048,608	.....	.....(390)	.....	.....	.....3.100	3.087	MON.....	15,627	187,519	05/25/2016.	06/25/2041.			
92812U	Q7	6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....	.....	..	.....2	1FE	13,959,896	100.013	13,961,711	13,959,896	13,959,896	.....	.....	.....	.....	.....2.950	2.950	MON.....	6,864	34,318	10/22/2019.	10/25/2049.			
92812U	XA	1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....	.....	..	.....	.....1FE	2,110,448	106.274	2,081,539	1,958,653	2,073,441	.....	.....(3,589)	.....	.....	.....6.000	5.458	MON.....	9,793	117,159	04/07/2014.	03/25/2038.			
92812U	XB	9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R.....	.....	..	.....9	1FE	1,467,336	108.023	1,471,054	1,361,797	1,441,114	.....	.....(2,479)	.....	.....	.....6.000	5.461	MON.....	6,809	81,187	04/07/2014.	03/25/2038.			
92812V	CE	4	VIRGINIA ST HSG DEV AUTH.....	.....	..	.....2	1FE	13,225,000	103.719	13,716,838	13,225,000	13,225,000	.....	.....	.....	.....	.....3.846	3.846	MN.....	84,772	508,634	10/29/2014.	11/01/2029.			
92813T	EE	6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M.....	.....	..	.....4	1FE	14,653,039	100.611	14,748,558	14,658,991	14,645,780	.....	.....(7,558)	.....	.....	.....3.250	3.255	MON.....	39,701	476,417	03/21/2013.	08/25/2042.			
93978T	B8	1	WASHINGTON ST HSG FIN COMMN.....	.....	..	.....2	1FE	1,755,000	108.813	1,909,668	1,755,000	1,754,950	.....	.....7	.....	.....	.....3.800	3.800	JD.....	5,558	66,690	09/13/2018.	06/01/2037.			
93978X	EQ	9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI.....	.....	..	.....2	1FE	5,280,000	102.145	5,393,256	5,280,000	5,242,791	.....	.....1,274	.....	.....	.....3.000	3.046	MON.....	13,200	156,920	05/15/2015.	09/01/2040.			
93978X	ER	7	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI.....	.....	..	.....2	1FE	9,486,480	102.449	9,758,267	9,525,000	9,525,000	.....	.....	.....	.....	.....3.150	3.150	MON.....	25,003	298,306	05/20/2015.	05/01/2041.			
95662M	G5	3	WEST VIRGINIA ST HSG DEV FD.....	.....	..	.....1	1FE	1,200,000	100.466	1,205,592	1,200,000	1,200,000	.....	.....	.....	.....	.....3.322	3.320	MN.....	6,644	39,864	08/31/2011.	05/01/2020.			
95662M	G6	1	WEST VIRGINIA ST HSG DEV FD.....	.....	..	.....1	1FE	1,000,000	101.230	1,012,300	1,000,000	1,000,000	.....	.....	.....	.....	.....3.422	3.421	MN.....	5,703	34,220	08/31/2011.	11/01/2020.			
95662M	G7	9	WEST VIRGINIA ST HSG DEV FD.....	.....	..	.....1	1FE	1,285,000	101.524	1,304,583	1,285,000	1,285,000	.....	.....	.....	.....	.....3.522	3.521	MN.....	7,543	45,258	08/31/2011.	05/01/2021.			
95662M	G8	7	WEST VIRGINIA ST HSG DEV FD.....	.....	..	.....1	1FE	1,000,000	102.748	1,027,480	1,000,000	1,000,000	.....	.....	.....	.....	.....3.622	3.621	MN.....	6,037	36,220	08/31/2011.	11/01/2021.			
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....								722,132,171	XXX	746,461,217	722,745,610	721,705,324	0	(101,093)	0	0	XXX	XXX	XXX	4,806,901	24,028,608	XXX	XXX		
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....								2,877,860,362	XXX	2,994,423,460	2,732,735,722	2,832,923,483	0	(5,590,850)	0	0	XXX	XXX	XXX	28,581,045	110,874,454	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																										
00038A	AB	9	ABB TREASURY CENTER (USA) INC.....	.....	..	.....1	1FE	18,144,880	102.974	18,535,320	18,000,000	18,027,553	.....	.....(17,994)	.....	.....	.....4.000	3.890	JD.....	32,000	720,000	04/02/2012.	06/15/2021.			
00038A	AB	9	ABB TREASURY CENTER (USA) INC.....	SD.....	..	1	1FE	4,920,300	102.974	5,148,700	5,000,000	4,986,311	.....	.....9,057	.....	.....	.....4.000	4.196	JD.....	8,889	200,000	06/14/2011.	06/15/2021.			
00080Q	AF	2	ABN AMRO BANK NV.....	.....	C	.....	.....2FE	26,008,220	108.887	28,310,620	26,000,000	26,010,782	.....	.....(780)	.....	.....	.....4.750	4.741	JJ.....	524,875	1,235,000	11/30/2016.	07/28/2025.			
00084D	AL	4	ABN AMRO BANK NV.....	.....	C	.....	.....2FE	20,299,400	108.334	21,666,840	20,000,000	20,238,952	.....	.....(31,803)	.....	.....	.....4.800	4.576	AO.....	194,667	960,000	12/20/2017.	04/18/2026.			
001055	AJ	1	AFLAC INC.....	.....	..	.....1	1FE	3,991,320	104.303	4,172,132	4,000,000	3,997,970	.....	.....1,047	.....	.....	.....4.000	4.025	FA.....	60,444	160,000	02/09/2012.	02/15/2022.			
001055	AL	6	AFLAC INC.....	.....	..	.....1	1FE	23,999,330	105.190	25,245,480	24,000,000	23,999,753	.....	.....79	.....	.....	.....3.625	3.625	JD.....	38,667	870,000	06/03/2013.	06/15/2023.			
001055	AM	4	AFLAC INC.....	.....	..	.....1	1FE	9,989,900	106.929	10,692,860	10,000,000	9,994,939	.....	.....1,246	.....	.....	.....3.625	3.636	MN.....	46,319	362,500	11/04/2014.	11/15/2024.			

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates						
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22					
	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized			Total Foreign Exchange Change in B./A.C.V.	Rate of												Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code			Actual Cost	Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value																	
001055	AP	7	AFLAC INC.....		1	1FE	14,940,300	104.999	15,749,790	15,000,000	14,966,945		6.225			3.250	3.296	MS	143,542	487,500	03/09/2015.	03/17/2025.						
0010EP	AN	8	AEP TEXAS CENTRAL CO.....		1,2	1FE	4,951,050	105.128	5,256,415	5,000,000	4,969,890		4.827			3.850	3.968	AO	48,125	192,500	09/15/2015.	10/01/2025.						
00131L	AH	8	AIA GROUP LTD.....	C	2	1FE	23,205,840	105.271	24,212,353	23,000,000	23,207,563		1.723			3.600	3.478	AO	188,600	324,000	11/07/2019.	04/09/2029.						
00182E	BF	5	ANZ NEW ZEALAND (INT'L) LTD.....	C		1FE	7,983,200	105.151	8,412,072	8,000,000	7,986,887		1.595			3.450	3.475	JJ	125,733	276,000	07/11/2017.	07/17/2027.						
00182E	BJ	7	ANZ NEW ZEALAND (INTL) LTD (LONDON BRANC.....	C		1FE	6,975,990	105.275	7,369,250	7,000,000	6,980,111		2.211			3.450	3.491	JJ	107,333	241,500	01/16/2018.	01/21/2028.						
00184@	AA	4	AMAZON (EUCLID OH) CONTROL PASS-THRU TRU.....			1	4,382,944	105.000	4,602,092	4,382,944	4,380,456		.83			4.095	4.099	MON	499	190,679	09/15/2018.	06/30/2039.						
00185A	AK	0	AON PLC.....	C	1,2	2FE	7,997,760	107.321	8,585,704	8,000,000	7,998,410		.354			3.875	3.879	JD	13,778	310,000	02/23/2016.	12/15/2025.						
00191#	AA	3	AMAZON (TUCSON AZ) CONTROL PASS-THRU TRU.....			1	4,884,729	105.000	5,128,966	4,884,729	4,880,352		.279			4.095	4.102	MON	17,256	183,361	10/16/2018.	08/31/2039.						
00191@	AA	5	AMAZON (OKLAHOMA CITY OK) CONTROL PASS-T.....			1	9,495,485	106.000	10,065,214	9,495,485	9,494,561		.171			4.233	4.234	MON	1,117	401,944	11/01/2018.	09/30/2039.						
00193*	AA	5	AMAZON (TULSA OK) CONTROL PASS-THRU TRUS.....			1	9,928,585	106.000	10,524,300	9,928,585	9,928,022		.20			4.233	4.233	MON	36,255	420,277	11/01/2018.	09/30/2039.						
00195#	AA	9	AMAZON TOLEDO CTL.....			1Z	16,567,521	99.750	16,526,102	16,567,521	16,567,521					3.570	3.553	MON	40,252	110,077	12/15/2019.	10/31/2040.						
00203Q	AB	3	AP MOELLER MAERSK A/S.....	C	1,2	2FE	4,983,050	103.121	5,156,035	5,000,000	4,991,388		1.860			3.750	3.790	MS	51,563	187,500	09/15/2014.	09/22/2024.						
00203Q	AE	7	AP MOELLER - MAERSK A/S.....	C	1,2	2FE	14,908,200	105.750	15,862,500	15,000,000	14,912,117		3.917			4.500	4.577	JD	20,625	337,500	06/17/2019.	06/20/2029.						
00205G	AB	3	APT PIPELINES LTD.....	C	1,2	2FE	6,992,650	106.033	7,422,275	7,000,000	6,996,107		1.036			4.200	4.212	MS	80,033	294,000	03/16/2015.	03/23/2025.						
00205G	AD	9	APT PIPELINES LTD.....	C	1,2	2FE	6,951,350	107.176	7,502,320	7,000,000	6,962,218		4.276			4.250	4.335	JJ	137,181	297,500	03/16/2017.	07/15/2027.						
00206R	CE	0	AT&T INC.....		1,2	2FE	3,987,840	106.031	4,241,236	4,000,000	3,994,475		1.375			3.900	3.936	MS	47,667	156,000	03/05/2014.	03/11/2024.						
00206R	DC	3	AT&T INC.....		1,2	2FE	4,981,500	108.317	5,415,830	5,000,000	4,988,617		2.697			4.450	4.509	AO	55,625	222,500	03/17/2014.	04/01/2024.						
00206R	DD	1	AT&T INC.....		1,2	2FE	6,951,910	107.174	7,502,145	7,000,000	6,969,734		5.421			3.950	4.046	JJ	127,497	276,500	12/02/2014.	01/15/2025.						
00206R	DQ	2	AT&T INC.....		1,2	2FE	9,994,000	109.693	10,969,310	10,000,000	9,996,149		.950			4.250	4.256	MS	141,667	425,000	01/31/2017.	03/01/2027.						
00206R	GL	0	AT&T INC.....		1,2	2FE	5,336,507	108.617	5,793,647	5,334,000	5,336,041		(3)			4.100	4.095	FA	82,618	218,694	12/01/2017.	02/15/2028.						
00206R	GQ	9	AT&T INC.....		1,2	2FE	19,213,549	111.211	21,269,066	19,125,000	19,200,502		(5,161)			4.300	4.251	FA	310,675	822,375	12/01/2017.	02/15/2030.						
00206R	GQ	9	AT&T INC.....	SD		1,2	1,010,658	111.211	1,118,781	1,006,000	1,009,972		(271)			4.300	4.251	FA	16,342	43,258	12/01/2017.	02/15/2030.						
00206R	HJ	4	AT&T INC.....		1,2	2FE	9,950,800	110.984	11,098,390	10,000,000	9,954,418		3.618			4.350	4.411	MS	145,000	232,000	02/13/2019.	03/01/2029.						
00206R	HL	9	AT&T INC.....		1	2FE	982,970	103.758	1,037,575	1,000,000	996,040		1.091			4.000	4.205	JJ	18,444	20,000	10/12/2011.	01/15/2022.						
00206R	HT	2	AT&T INC.....		1,2	2FE	14,992,650	107.138	16,070,685	15,000,000	14,996,603		.757			3.875	3.879	JJ	268,021	290,625	11/17/2015.	01/15/2026.						
00206R	HW	5	AT&T INC.....		1,2	2FE	9,961,500	106.690	10,669,030	10,000,000	9,972,924		2.284			3.800	3.844	FA	143,556	190,000	11/29/2016.	02/15/2027.						
00225#	AA	3	AMAZON (GRAND RAPIDS, MI) CONTROL PASS.....			1	4,592,828	105.000	4,822,470	4,592,828	4,588,811		.131			4.095	4.101	MON	522	203,927	11/16/2018.	09/30/2039.						
002824	BB	5	ABBOTT LABORATORIES.....		1,2	1FE	6,985,510	103.753	7,262,710	7,000,000	6,992,110		1.572			2.950	2.974	MS	60,803	206,500	03/05/2015.	03/15/2025.						
002824	BF	6	ABBOTT LABORATORIES.....		1,2	1FE	4,500,267	109.204	4,951,323	4,534,000	4,509,441		3.171			3.750	3.840	MN	14,641	101,324	11/17/2016.	11/30/2026.						
002824	BM	1	ABBOTT LABORATORIES.....		1,2	1FE	1,992,320	108.915	2,178,298	2,000,000	1,991,789		1.356			3.875	3.956	MS	22,819	77,500	09/14/2015.	09/15/2025.						
00287Y	AQ	2	ABBVIE INC.....		1,2	2FE	9,940,450	105.594	10,559,430	10,000,000	9,964,074		6.273			3.600	3.674	MN	47,000	360,000	12/23/2015.	05/14/2025.						
00287Y	BF	5	ABBVIE INC.....		1,2	2FE	14,777,950	110.620	16,593,060	15,000,000	14,803,021		20,076			4.250	4.431	MN	83,229	736,667	10/03/2018.	11/14/2028.						
00287Y	BW	8	ABBVIE INC.....		1,2	2FE	6,998,250	101.880	7,131,579	7,000,000	6,998,267		.17			3.200	3.203	MN	24,889		11/12/2019.	11/21/2029.						
00440E	AR	8	CHUBB INA HOLDINGS INC.....		1	1FE	9,985,000	105.149	10,514,870	10,000,000	9,992,985		1.735			3.350	3.367	MN	42,806	335,000	05/21/2014.	05/15/2024.						
00440E	AS	6	CHUBB INA HOLDINGS INC.....		1	1FE	9,998,300	105.043	10,504,300	10,000,000	9,999,300		.421			3.150	3.151	MS	92,750	315,000	03/09/2015.	03/15/2025.						
00440E	AV	9	CHUBB INA HOLDINGS INC.....		1,2	1FE	4,984,650	106.213	5,310,665	5,000,000	4,990,234		1.516			3.350	3.385	MN	26,986	167,500	10/27/2015.	05/03/2026.						
00440F	AA	2	ACE CAPITAL TRUST II.....		1	2FE	9,429,351	150.000	9,421,500	6,281,000	8,917,445		(197,905)			9.700	4.533	AO	152,314	609,257	04/20/2017.	04/01/2030.						
00507U	AF	8	ACTAVIS FUNDING SCS.....	C	1,2	2FE	4,981,150	104.816	5,240,795	5,000,000	4,990,749		1.947			3.850	3.896	JD	8,556	192,500	06/10/2014.	06/15/2024.						
00507U	AS	0	ALLERGAN FUNDING SCS.....	C	1,2	2FE	5,978,700	104.811	6,288,678	6,000,000	5,988,158		2.289			3.800	3.842	MS	67,133	228,000	03/03/2015.	03/15/2025.						
00507V	AK	5	ACTIVISION BLIZZARD INC.....		1,2	2FE	7,969,120	104.865	8,389,224	8,000,000	7,978,376		3.113			3.400	3.446	MS	80,089	272,000	09/14/2016.	09/15/2026.						
00724F	AC	5	ADOBE SYSTEMS INC.....		1,2	1FE	7,914,240	105.517	8,441,352	8,000,000	7,953,030		8.484			3.250	3.377	FA	108,333	260,000	01/21/2015.	02/01/2025.						

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.22

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00751Y	AB	2	ADVANCE AUTO PARTS INC.....			1,2	2FE	2,999,040	...	103.814	3,114,414	3,000,000	2,999,803		144			4.500	4.503	JJ	62,250	135,000	01/11/2012	01/15/2022.
00817Y	AQ	1	AETNA INC.....			1,2	2FE	6,970,670	...	104.475	7,313,271	7,000,000	6,984,637		3,053			3.500	3.549	MN	31,306	245,000	11/03/2014.	11/15/2024.
008252	AM	0	AFFILIATED MANAGERS GROUP INC.....			1	1FE	14,745,970	...	106.525	15,765,730	14,800,000	14,779,832		4,933			4.250	4.286	FA	237,622	629,000	02/05/2016.	02/15/2024.
008252	AN	8	AFFILIATED MANAGERS GROUP INC.....			1	1FE	18,461,933	...	104.473	19,458,115	18,625,000	18,529,926		15,487			3.500	3.602	FA	271,615	651,875	09/03/2015.	08/01/2025.
00846U	AJ	0	AGILENT TECHNOLOGIES EUROPE BV.....			1,2	2FE	16,922,480	...	104.868	17,827,526	17,000,000	16,969,613		8,097			3.875	3.930	JJ	303,757	658,750	06/18/2013.	07/15/2023.
00846U	AL	5	AGILENT TECHNOLOGIES INC.....			1,2	2FE	6,952,120	...	99.000	6,930,007	7,000,000	6,953,346		1,226			2.750	2.829	MS	56,146		09/05/2019.	09/15/2029.
009088	AA	3	AIR CANADA - ABS.....		C	1	1FE	5,818,575	...	104.000	6,051,320	5,818,577	5,819,098		519			3.750	3.748	JD	9,698	215,121	12/01/2015.	06/15/2029.
009088	AB	1	AIR CANADA - ABS.....		C	1	1FE	3,740,508	...	105.125	3,932,204	3,740,504	3,740,915		403			4.125	4.123	JD	6,858	152,121	12/01/2015.	06/15/2029.
009089	AA	1	AIR CANADA - ABS.....		C	1	1FE	2,141,502	...	104.468	2,237,184	2,141,502	2,141,774		272			4.125	4.121	MN	11,288	86,861	04/24/2013.	11/15/2026.
009090	AA	9	AIR CANADA 2015-1 PASS THROUGH TRUST - A.....		C	1	1FE	11,009,202	...	102.460	11,280,028	11,009,202	11,010,305		1,170			3.600	3.597	MS	116,698	390,469	03/11/2015.	09/15/2028.
009090	AB	7	AIR CANADA 2015-1 PASS THROUGH TRUST - A.....		C	1	2FE	1,892,757	...	100.322	1,898,852	1,892,757	1,892,960		214			3.875	3.869	MS	21,596	71,334	03/11/2015.	09/15/2024.
009098	A*	5	CTL - AMAZON FORT WORTH FUNDED.....				1	4,443,648	...	108.940	4,840,910	4,443,648	4,443,650		4			4.494	4.494	MON	11,649	170,606	05/10/2019.	11/10/2039.
00912X	AM	6	AIR LEASE CORP.....			1,2	2FE	7,984,160	...	101.965	8,157,208	8,000,000	7,997,125		2,587			3.875	3.905	AO	77,500	310,000	03/04/2014.	04/01/2021.
00912X	BF	0	AIR LEASE CORP.....			1,2	2FE	12,813,440	...	110.407	14,352,858	13,000,000	12,833,940		16,163			4.625	4.806	AO	150,313	624,632	09/19/2018.	10/01/2028.
009158	AV	8	AIR PRODUCTS AND CHEMICALS INC.....			1,2	1FE	12,926,950	...	105.290	13,687,687	13,000,000	12,963,635		7,459			3.350	3.416	JJ	182,668	435,500	07/31/2014.	07/31/2024.
00928Q	AR	2	AIRCASTLE LTD.....			1,2	2FE	9,983,100	...	106.015	10,601,480	10,000,000	9,987,537		3,622			4.400	4.437	MS	117,333	440,000	09/20/2018.	09/25/2023.
009363	AQ	5	AIRGAS INC.....			1,2	1FE	4,990,250	...	106.100	5,305,005	5,000,000	4,990,933		1,866			3.650	3.694	JJ	84,153	182,500	06/12/2014.	07/15/2024.
00981@	AA	9	AKRON CHILDREN'S HOSPITAL CTL 3.965 08/1.....			4	1Z	8,585,000	...	101.000	8,585,000	8,500,000	8,584,519		(481)			3.965	3.909	MON	14,979	106,725	08/22/2019.	08/15/2050.
01273P	AA	0	ALBEMARLE CORP.....		C	1,2	2FE	6,980,120	...	99.962	6,997,333	7,000,000	6,980,280		160			3.450	3.484	MN	24,150		11/19/2019.	11/15/2029.
013078	AA	8	ALBERTO CULVER CO.....			1	1FE	4,997,950	...	101.236	5,061,780	5,000,000	4,999,966		306			5.150	5.152	JD	21,458	257,500	05/18/2010.	06/01/2020.
013817	AU	5	ALCOA INC.....			1	3FE	3,994,840	...	102.272	4,090,888	4,000,000	3,999,729		762			6.150	6.161	FA	92,933	246,000	07/26/2010.	08/15/2020.
01446U	AA	1	ALERUS FINL CORP.....			2,5	2FE	9,500,000	...	101.135	9,607,825	9,500,000	9,500,000					5.750	5.750	JD	1,517	546,250	12/10/2015.	12/30/2025.
015271	AN	9	ALEXANDRIA REAL ESTATE EQUITIES INC.....			1,2	2FE	4,995,800	...	114.816	5,740,775	5,000,000	4,996,283		268			4.700	4.709	JJ	117,500	241,528	06/12/2018.	07/01/2030.
015271	AR	0	ALEXANDRIA REAL ESTATE EQUITIES INC.....			1,2	2FE	8,987,310	...	104.147	9,373,221	9,000,000	8,987,892		582			3.375	3.389	FA	140,063		07/08/2019.	08/15/2031.
015271	AT	6	ALEXANDRIA REAL ESTATE EQUITIES INC.....			1,2	2FE	6,988,940	...	98.595	6,901,664	7,000,000	6,989,418		478			2.750	2.767	JD	58,285		09/03/2019.	12/15/2029.
01609W	AQ	5	ALIBABA GROUP HOLDING LTD.....		C	1,2	1FE	23,900,630	...	105.089	25,221,432	24,000,000	23,945,903		10,486			3.600	3.651	MN	79,200	864,000	05/05/2015.	11/28/2024.
017175	AB	6	ALLEGHANY CORP.....			1	2FE	7,970,480	...	102.479	8,198,328	8,000,000	7,997,663		3,951			5.625	5.668	MS	132,500	450,000	09/15/2010.	09/15/2020.
017175	AC	4	ALLEGHANY CORP.....			1	2FE	3,995,920	...	106.276	4,251,028	4,000,000	3,998,813		465			4.950	4.963	JD	2,200	198,000	06/21/2012.	06/27/2022.
01741R	AF	9	ALLEGHENY TECHNOLOGIES INC.....			1,2	4FE	4,510,745	...	112.000	5,040,000	4,500,000	4,505,378		(661)			7.875	7.834	FA	133,875	354,375	07/09/2013.	08/15/2023.
01748D	AZ	9	ALLEGIANCE BANCSHARES INC.....			2,5	2FE	8,000,000	...	104.667	8,373,368	8,000,000	8,000,009		(3)			5.250	5.249	JD	18,667	420,000	12/11/2017.	12/15/2027.
01748T	AB	7	ALLEGION PLC.....		C	1,2	2FE	10,155,110	...	102.030	10,203,030	10,000,000	10,152,339		(2,771)			3.500	3.312	AO	91,389		10/15/2019.	10/01/2029.
018490	AN	2	ALLERGAN INC.....			1	2FE	7,975,760	...	100.921	8,073,712	8,000,000	7,998,135		2,865			3.375	3.409	MS	79,500	270,000	09/07/2010.	09/15/2020.
01882Y	AB	2	ALLIANT ENERGY FINANCE LLC.....			1,2	2FE	14,970,900	...	106.743	16,011,405	15,000,000	14,974,952		2,692			4.250	4.274	JD	28,333	637,500	06/06/2018.	06/15/2028.
021441	AF	7	ALTERA CORP.....			1	1FE	9,874,300	...	107.741	10,774,140	10,000,000	9,945,592		13,116			4.100	4.254	MN	52,389	410,000	10/29/2013.	11/15/2023.
023135	BN	5	AMAZON.COM INC.....			1,2	1FE	10,001,760	...	116.136	11,613,550	10,000,000	9,993,808		1,309			5.200	5.212	JD	40,444	520,000	12/03/2015.	12/03/2025.
02315Q	AA	6	AMBAC LSNi LLC.....			2	5GI	65,423	...	101.250	66,076	65,260	65,260		(0)			6.945	7.568	MJSD	13	4,802	02/12/2018.	02/12/2023.
02343U	AC	9	AMCOR FINANCE (USA) INC.....			1,2	2FE	4,998,750	...	103.088	5,154,385	5,000,000	4,999,181		(88)			3.625	3.627	AO	31,719	67,969	04/19/2016.	04/28/2026.
02343U	AE	5	AMCOR FINANCE (USA) INC.....			1,2	2FE	7,984,720	...	107.230	8,578,424	8,000,000	7,986,874		445			4.500	4.523	MN	46,000	152,000	05/07/2018.	05/15/2028.
023608	AG	7	AMEREN CORP.....			1,2	2FE	7,992,880	...	104.613	8,369,016	8,000,000	7,995,431		900			3.650	3.660	FA	110,311	292,000	11/17/2015.	02/15/2026.
02364W	BD	6	AMERICA MOVIL SAB DE CV.....		C	1	1FE	4,477,050	...	102.023	4,591,049	4,500,000	4,493,497		2,465			3.125	3.185	JJ	64,453	140,625	07/09/2012.	07/16/2022.
02364W	BH	7	AMERICA MOVIL SAB DE CV.....		C	1,2	1FE	6,952,960	...	106.093	7,426,524	7,000,000	6,955,701		2,741			3.625	3.706	AO	48,635	126,875	04/15/2019.	04/22/2029.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.23

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
02376X	AA	7	AMERICAN AIRLINES INC - ABS.....			1	2FE	1,505,730	102.674	1,545,994	1,505,730	1,505,960		230			4.375	4.365	AO	16,469	63,551	09/02/2014.	04/01/2024.	
02377A	AA	6	AMERICAN AIRLINES PASS THROUGH TRUST SER.....			1	1FE	6,538,765	104.509	6,833,624	6,538,765	6,539,495		730			3.700	3.697	AO	60,484	237,562	09/02/2014.	04/01/2028.	
02377B	AB	2	AMERICAN AIRLINES INC - ABS.....			1	1FE	6,673,878	104.989	7,006,831	6,673,878	6,674,581		712			3.600	3.597	MS	66,071	236,849	09/10/2015.	03/22/2029.	
02377B	AB	2	AMERICAN AIRLINES INC - ABS.....	SD		1	1FE	4,171,174	104.989	4,379,269	4,171,174	4,171,613		445			3.600	3.597	MS	41,295	148,031	09/10/2015.	03/22/2029.	
02377U	AB	0	AMERICAN AIRLINES INC - ABS.....			1	2FE	2,979,655	104.585	3,116,275	2,979,655	2,980,074		419			4.950	4.941	JJ	68,011	142,817	07/24/2013.	07/15/2024.	
024836	AD	0	AMERICAN CAMPUS COMMUNITIES OPERATING PA.....			1,2	2FE	9,991,200	104.060	10,406,000	10,000,000	9,993,458		1,018			3.625	3.635	MN	46,319	362,500	10/02/2017.	11/15/2027.	
024836	AE	8	AMERICAN CAMPUS COMMUNITIES OPERATING PA.....			1,2	2FE	9,970,400	103.386	10,338,620	10,000,000	9,972,559		2,159			3.300	3.347	JJ	174,167		06/12/2019.	07/15/2026.	
025816	CA	5	AMERICAN EXPRESS CO.....			2	1FE	9,977,800	110.123	11,012,310	10,000,000	9,981,438		3,217			4.200	4.236	MN	64,167	420,000	11/01/2018.	11/06/2025.	
0258M0	EL	9	AMERICAN EXPRESS CREDIT CORP.....			2	1FE	9,877,400	106.472	10,647,240	10,000,000	9,906,357		11,369			3.300	3.446	MN	53,167	330,000	04/27/2017.	05/03/2027.	
02666Q	G7	2	AMERICAN HONDA FINANCE CORP.....				1FE	8,973,080	101.323	9,119,034	9,000,000	8,997,878		3,284			3.875	3.909	MS	96,875	348,750	09/15/2010.	09/21/2020.	
02666Q	J7	9	AMERICAN HONDA FINANCE CORP.....				1FE	10,204,200	103.176	10,317,560	10,000,000	10,042,153		(23,184)			3.800	3.544	MS	106,611	380,000	03/30/2012.	09/20/2021.	
02666T	AA	5	AMERICAN HOMES 4 RENT LP.....			1,2	2FE	24,757,059	106.144	26,570,952	25,033,000	24,799,278		24,440			4.250	4.387	FA	401,919	1,063,903	06/26/2018.	02/15/2028.	
026874	DD	6	AMERICAN INTERNATIONAL GROUP INC.....			1,2	2FE	19,867,700	107.008	21,401,660	20,000,000	19,920,782		12,804			3.750	3.830	JJ	356,250	750,000	07/13/2015.	07/10/2025.	
03027W	AJ	1	AMTT 132A 2A - ABS.....			1,2	1FE	45,699,359	101.359	46,979,813	46,350,000	46,026,201		94,501			3.070	3.322	MON	63,242	1,422,945	06/11/2018.	03/15/2048.	
03027X	AA	8	AMERICAN TOWER CORP.....			1	2FE	3,992,400	105.342	4,213,688	4,000,000	3,998,197		1,028			4.700	4.722	MS	55,356	188,000	03/07/2012.	03/15/2022.	
03073E	AJ	4	AMERISOURCEBERGEN CORP.....			1,2	1FE	4,998,580	102.424	5,121,190	5,000,000	4,999,740		273			3.500	3.503	MN	22,361	175,000	11/08/2011.	11/15/2021.	
03073E	AL	9	AMERISOURCEBERGEN CORP.....			1,2	2FE	3,988,600	103.682	4,147,268	4,000,000	3,994,611		1,237			3.400	3.433	MN	17,378	136,000	05/19/2014.	05/15/2024.	
03073E	AM	7	AMERISOURCEBERGEN CORP.....			1,2	2FE	2,983,950	103.385	3,101,547	3,000,000	2,991,170		1,637			3.250	3.312	MS	32,500	97,500	02/17/2015.	03/01/2025.	
03076C	AF	3	AMERIPRISE FINANCIAL INC.....			1	1FE	41,068,828	106.734	43,625,388	40,873,000	40,959,393		(19,062)			4.000	3.939	AO	345,150	1,634,920	11/07/2013.	10/15/2023.	
03076C	AG	1	AMERIPRISE FINANCIAL INC.....			1	1FE	7,972,480	106.824	8,545,952	8,000,000	7,986,051		2,957			3.700	3.740	AO	62,489	296,000	09/15/2014.	10/15/2024.	
03076C	AH	9	AMERIPRISE FINANCIAL INC.....			1,2	1FE	20,238,002	102.239	20,887,407	20,430,000	20,293,966		18,526			2.875	2.985	MS	172,946	587,363	11/10/2016.	09/15/2026.	
03076K	AA	6	AMERIS BANCORP.....			2,5	2FE	9,000,000	104.132	9,371,844	9,000,000	9,000,646		619			5.750	5.746	MS	152,375	517,500	03/08/2017.	03/15/2027.	
031162	BG	4	AMGEN INC.....			1,2	2FE	4,987,100	102.545	5,127,240	5,000,000	4,997,813		1,519			4.100	4.131	JD	9,111	205,000	06/27/2011.	06/15/2021.	
032095	AH	4	AMPHENOL CORP.....			1,2	2FE	9,990,400	111.137	11,113,670	10,000,000	9,990,777		377			4.350	4.362	JD	36,250	389,083	01/07/2019.	06/01/2029.	
032095	AJ	0	AMPHENOL CORP.....			1,2	2FE	17,985,600	98.538	17,736,822	18,000,000	17,985,825		225			2.800	2.809	FA	155,400		09/04/2019.	02/15/2030.	
032654	AJ	4	ANALOG DEVICES INC.....			1,2	2FE	9,977,000	107.087	10,708,730	10,000,000	9,985,391		2,297			3.900	3.928	JD	17,333	390,000	12/03/2015.	12/15/2025.	
035240	AQ	3	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....			1,2	2FE	19,937,000	115.891	23,178,140	20,000,000	19,941,739		4,739			4.750	4.790	JJ	416,944	475,000	01/10/2019.	01/23/2029.	
03666H	AA	9	ANTARES HOLDINGS LP.....		C	1,2	2FE	18,999,050	105.750	20,092,500	19,000,000	19,001,440		1,645			6.000	5.998	FA	430,667	1,200,167	07/19/2018.	08/15/2023.	
03674X	AC	0	ANTERO RESOURCES CORP.....			1,2	3FE	5,110,000	89.500	4,922,500	5,500,000	5,219,646		49,642			5.125	7.092	JD	23,490	179,375	07/19/2019.	12/01/2022.	
03674X	AF	3	ANTERO RESOURCES CORP.....			1,2	3FE	2,268,000	80.250	1,926,000	2,400,000	2,281,053		13,053			5.625	7.291	JD	11,250	67,500	07/26/2019.	06/01/2023.	
036752	AL	7	ANTHEM INC.....			1,2	2FE	6,991,530	99.473	6,963,082	7,000,000	6,991,775		245			2.875	2.889	MS	62,611		09/04/2019.	09/15/2029.	
037389	AW	3	AON CORP.....			1	2FE	11,002,320	102.146	11,236,093	11,000,000	11,000,615		49			5.000	4.992	MS	139,028	550,000	09/08/2010.	09/30/2020.	
037411	AZ	8	APACHE CORP.....			1,2	2FE	2,907,111	101.517	2,961,242	2,917,000	2,914,521		1,125			3.250	3.289	AO	20,014	94,803	04/03/2012.	04/15/2022.	
037411	BE	4	APACHE CORP.....			1,2	2FE	17,972,100	104.309	18,775,584	18,000,000	17,978,169		4,465			4.375	4.392	AO	166,250	901,250	08/14/2018.	10/15/2028.	
037411	BF	1	APACHE CORP.....			1,2	2FE	19,963,800	103.114	20,622,800	20,000,000	19,965,918		2,118			4.250	4.271	JJ	453,333		06/05/2019.	01/15/2030.	
03761U	AG	1	APOLLO INVESTMENT CORP.....			1	2FE	2,228,468	103.573	2,330,395	2,250,000	2,237,611		2,213			5.250	5.373	MS	38,719	118,125	02/24/2015.	03/03/2025.	
03765H	AA	9	APOLLO MANAGEMENT HOLDINGS LP.....			1	1FE	20,324,294	105.588	21,540,034	20,400,000	20,361,849		8,348			4.000	4.047	MN	70,267	816,000	12/29/2015.	05/30/2024.	
03765H	AB	7	APOLLO MANAGEMENT HOLDINGS LP.....			1,2	1FE	12,295,318	106.746	13,117,955	12,289,000	12,293,923		(231)			4.400	4.393	MN	51,068	540,716	11/21/2016.	05/27/2026.	
03765H	AD	3	APOLLO MANAGEMENT HOLDINGS LP.....			1,2	1FE	4,999,950	112.229	5,611,445	5,000,000	5,000,015		65			4.872	4.872	FA	92,027	127,213	02/04/2019.	02/15/2029.	
037833	AK	6	APPLE INC.....			1	1FE	18,106,800	101.673	20,334,580	20,000,000	19,260,742		205,857			2.400	3.585	MN	77,333	480,000	11/05/2013.	05/03/2023.	
037833	AS	9	APPLE INC.....			1	1FE	11,989,920	106.312	12,757,476	12,000,000	11,995,505		1,321			3.450	3.459	MN	63,250	414,000	04/29/2014.	05/06/2024.	

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5						12	13	14	15	16	17	18	19	20	21	22
	Description			Code	n	Bond CHAR		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
037833	BG	4	APPLE INC.....			1	1FE	14,947,800	...105.610	15,841,545	15,000,000	14,970,249	5,388	.....	.....	.....3.200	3.241	MN.....	64,000	480,000	05/06/2015.	05/13/2025.
037833	BY	5	APPLE INC.....			1,2	1FE	7,982,400	...105.830	8,466,368	8,000,000	7,988,711	1,853	.....	.....	.....3.250	3.276	FA.....	92,444	260,000	02/16/2016.	02/23/2026.
038222	AF	2	APPLIED MATERIALS INC.....			1	1FE	12,972,570	...103.393	13,441,064	13,000,000	12,995,424	3,236	.....	.....	.....4.300	4.325	JD.....	24,844	559,000	06/01/2011.	06/15/2021.
038222	AJ	4	APPLIED MATERIALS INC.....			1,2	1FE	2,989,140	...108.922	3,267,657	3,000,000	2,993,396	1,150	.....	.....	.....3.900	3.943	AO.....	29,250	117,000	09/21/2015.	10/01/2025.
03835V	AD	8	DELPHI AUTOMOTIVE PLC.....		C	1,2	2FE	9,994,200	...107.750	10,774,950	10,000,000	9,996,975	592	.....	.....	.....4.250	4.256	JJ.....	195,972	425,000	11/09/2015.	01/15/2026.
03835V	AG	1	APTIV PLC.....		C	1,2	2FE	4,993,950	...108.497	5,424,870	5,000,000	4,994,350	400	.....	.....	.....4.350	4.365	MS.....	64,042	109,354	02/28/2019.	03/15/2029.
03838W	AA	9	AQUARION CO.....			1,2	2FE	11,949,360	...104.966	12,595,908	12,000,000	11,974,311	5,409	.....	.....	.....4.000	4.051	FA.....	181,333	480,000	08/19/2014.	08/15/2024.
038923	AD	0	ARBOR REALTY TRUST INC.....			1,2	1PL	12,982,050	...100.746	13,096,941	13,000,000	12,989,665	3,877	.....	.....	.....5.625	5.651	MN.....	121,875	731,250	05/10/2018.	05/01/2023.
038923	AJ	7	ARBOR REALTY TRUST INC.....			1	1PL	7,500,000	...102.917	7,718,747	7,500,000	7,500,000	.....	.....	.....	.....5.750	5.750	AO.....	107,813	226,406	03/22/2019.	04/01/2024.
038923	AL	2	ARBOR REALTY TRUST INC.....			1	1PL	5,600,000	...99.093	5,549,219	5,600,000	5,600,000	.....	.....	.....	.....4.750	4.751	AO.....	56,156	.....	10/10/2019.	10/15/2024.
038923	AN	8	ARBOR REALTY TRUST INC.....			1Z		5,000,000	...99.639	4,981,940	5,000,000	5,000,000	.....	.....	.....	.....4.750	4.751	MN.....	32,326	.....	11/07/2019.	11/01/2022.
03939C	AA	1	ARCH CAPITAL FINANCE LLC.....			1,2	2FE	12,513,325	...110.208	13,776,013	12,500,000	12,509,881	3,998	(1,050)	.....	.....4.011	3.998	JD.....	22,283	501,375	11/30/2016.	12/15/2026.
039483	BB	7	ARCHER-DANIELS-MIDLAND CO.....			1	1FE	1,133,201	...102.900	1,157,621	1,125,000	1,126,195	(922)	.....	.....	.....4.479	4.380	MS.....	16,796	50,389	03/30/2011.	03/01/2021.
04010L	AR	4	ARES CAPITAL CORP.....			1,2	2FE	8,967,510	...101.772	9,159,435	9,000,000	8,986,724	6,271	.....	.....	.....3.625	3.700	JJ.....	146,813	326,250	09/14/2016.	01/19/2022.
04010L	AU	7	ARES CAPITAL CORP.....			1,2	2FE	17,985,780	...101.679	18,302,292	18,000,000	17,991,992	2,865	.....	.....	.....3.500	3.515	FA.....	246,750	630,000	08/07/2017.	02/10/2023.
04010L	AV	5	ARES CAPITAL CORP.....			1,2	2FE	5,977,260	...104.415	6,264,906	6,000,000	5,983,493	3,108	.....	.....	.....4.250	4.310	MS.....	85,000	255,000	01/08/2018.	03/01/2025.
04015C	AA	6	ARES FINANCE CO LLC.....			1,2	2FE	16,705,560	...100.102	17,017,391	17,000,000	16,845,121	29,732	.....	.....	.....4.000	4.213	AO.....	156,778	680,000	10/01/2014.	10/08/2024.
040555	CQ	5	ARIZONA PUBLIC SERVICE CO.....			1,2	1FE	6,993,560	...104.010	7,280,679	7,000,000	6,996,922	711	.....	.....	.....3.350	3.361	JD.....	10,422	234,500	06/09/2014.	06/15/2024.
04249@	AD	3	THE ARMY & AIR FORCE EXCHANGE SERVICE.....			1		811,673	...100.000	811,672	811,672	811,674	1	.....	.....	.....4.950	4.950	MON...	1,786	39,902	10/06/2009.	10/15/2024.
042735	BC	3	ARROW ELECTRONICS INC.....			1,2	2FE	2,976,060	...104.803	3,144,096	3,000,000	2,991,395	2,651	.....	.....	.....4.500	4.598	MS.....	45,000	135,000	02/12/2013.	03/01/2023.
042735	BF	6	ARROW ELECTRONICS INC.....			1,2	2FE	7,966,000	...102.617	8,209,360	8,000,000	7,973,280	2,870	.....	.....	.....3.875	3.924	JJ.....	145,528	310,000	06/01/2017.	01/12/2028.
045054	AD	5	ASHTeAD CAPITAL INC.....			1,2	2FE	8,299,500	...102.750	8,836,500	8,600,000	8,339,713	36,474	.....	.....	.....4.125	4.742	FA.....	134,017	272,250	04/08/2019.	08/15/2025.
045054	AH	6	ASHTeAD CAPITAL INC.....			1,2	2FE	2,000,000	...106.875	2,137,500	2,000,000	2,000,997	83	.....	.....	.....5.250	5.249	FA.....	43,750	106,458	07/23/2018.	08/01/2026.
045054	AL	7	ASHTeAD CAPITAL INC.....			1,2	2FE	500,000	...102.125	510,625	500,000	500,000	.....	.....	.....	.....4.250	4.250	MN.....	3,365	.....	10/28/2019.	11/01/2029.
04539W	AB	7	ASSABET VY BANCORP.....			9	2PL	4,250,000	...102.145	4,341,158	4,250,000	4,249,691	253	.....	.....	.....5.500	5.501	FA.....	97,396	233,750	07/24/2017.	08/01/2027.
045487	AB	1	ASSOCIATED BANC-CORP.....			2	2FE	18,932,930	...105.458	20,036,982	19,000,000	18,964,505	6,503	.....	.....	.....4.250	4.292	JJ.....	372,347	807,500	11/05/2014.	01/15/2025.
04621W	AC	4	ASSURED GUARANTY US HOLDINGS INC.....			1	2FE	5,987,700	...111.250	6,674,976	6,000,000	5,993,782	1,203	.....	.....	.....5.000	5.026	JJ.....	150,000	300,000	06/17/2014.	07/01/2024.
04621X	AF	5	ASSURANT INC.....			1	2FE	4,981,750	...104.330	5,216,505	5,000,000	4,993,490	2,117	.....	.....	.....4.000	4.044	MS.....	58,889	200,000	03/25/2013.	03/15/2023.
04621X	AJ	7	ASSURANT INC.....			1,2	2FE	7,969,360	...109.850	8,787,968	8,000,000	7,974,289	3,083	.....	.....	.....4.900	4.948	MS.....	102,356	392,000	03/22/2018.	03/27/2028.
04621X	AM	0	ASSURANT INC.....			1,2	2FE	9,996,500	...101.335	10,133,520	10,000,000	9,996,599	99	.....	.....	.....3.700	3.704	FA.....	132,583	.....	08/15/2019.	02/22/2030.
046265	AG	9	ASTORIA FINANCIAL CORP.....			2	2FE	18,000,000	...100.221	18,039,798	18,000,000	18,000,000	.....	.....	.....	.....3.500	3.499	JD.....	40,250	630,000	06/05/2017.	06/08/2020.
046353	AL	2	ASTRAZENeca PLC.....		C	1	2FE	39,721,604	...106.013	42,263,143	39,866,000	39,776,410	14,629	.....	.....	.....3.375	3.418	MN.....	168,185	1,345,478	01/20/2016.	11/16/2025.
046353	AT	5	ASTRAZENeca PLC.....		C	1,2	2FE	9,766,700	...110.875	11,087,500	10,000,000	9,789,782	18,812	.....	.....	.....4.000	4.283	JJ.....	182,222	366,667	10/04/2018.	01/17/2029.
04685A	2B	6	ATHENE GLOBAL FUNDING.....			1FE		22,017,580	...103.332	22,732,996	22,000,000	22,007,996	(3,167)	.....	.....	.....4.000	3.981	JJ.....	381,333	880,000	01/23/2017.	01/25/2022.
04685A	2E	0	ATHENE GLOBAL FUNDING.....			1FE		9,972,400	...101.682	10,168,220	10,000,000	9,985,669	5,453	.....	.....	.....3.000	3.060	JJ.....	148,333	300,000	06/26/2017.	07/01/2022.
04686J	AA	9	ATHENE HOLDING LTD.....		C	1,2	2FE	46,190,421	...103.345	51,017,342	49,366,000	46,520,218	278,752	.....	.....	.....4.125	4.998	JJ.....	955,952	2,036,348	12/04/2018.	01/12/2028.
048269	AA	2	ATLANTIC CAPITAL BANCSHARES INC.....			2,5	2FE	5,000,000	...101.014	5,050,715	5,000,000	5,000,004	(6)	.....	.....	.....6.250	6.244	MS.....	78,993	312,500	09/14/2015.	09/30/2025.
048303	CE	9	ATLANTIC CITY ELECTRIC CO.....			1,2	1FE	1,996,960	...102.261	2,045,212	2,000,000	1,999,610	416	.....	.....	.....4.350	4.366	AO.....	21,750	87,000	03/29/2011.	04/01/2021.
048303	CF	6	ATLANTIC CITY ELECTRIC CO.....			1,2	1FE	6,996,990	...104.298	7,300,860	7,000,000	6,998,674	479	.....	.....	.....3.375	3.379	MS.....	78,750	236,250	08/18/2014.	09/01/2024.
048677	AA	6	ATLANTIC MARINE CORPS CMNTYS LLC.....			1FE		446,355	...102.735	420,700	409,500	421,384	(9,050)	.....	.....	.....5.535	4.258	JD.....	1,889	20,969	04/27/2012.	06/01/2022.
05178R	AA	3	AURORA MILITARY HSG II LLC.....			1FE		505,791	...101.873	504,273	495,000	496,432	(1,423)	.....	.....	.....5.320	5.005	JD.....	1,170	21,365	07/01/2010.	12/15/2020.

Annual Statement for the year 2019 of the GREAT AMERICAN LIFE INSURANCE COMPANY																						
SCHEDULE D - PART 1																						
Showing all Long-Term BONDS Owned December 31 of Current Year																						
1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05178T	AA	9	AURMIL 11A I1 - ABS.....	.....	..	.....1	1FE	917,746	...117.416	1,077,580	917,746	917,772	.....	.....26	.....	.....5.820	5.819	JJ.....	24,629	53,266	06/28/2011.	07/15/2034.
052113	AB	3	AUSGRID FINANCE PTY LTD.....	.....	C	1,2	2FE	6,993,490	...108.718	7,610,246	7,000,000	6,994,220	.....	.....773	.....	.....4.350	4.362	FA.....	126,875	304,500	04/23/2018.	08/01/2028.
052528	AH	9	AUSTRALIA AND NEW ZEALAND BANKING GROUP.....	.....	C	.....	2FE	8,987,760	...106.055	9,544,923	9,000,000	8,994,632	.....	.....1,692	.....	.....4.500	4.516	MS.....	114,750	405,000	03/12/2014.	03/19/2024.
052528	AK	2	AUSTRALIA AND NEW ZEALAND BANKING GROUP.....	.....	C	.....	2FE	9,995,200	...106.152	10,615,200	10,000,000	9,997,079	.....	.....817	.....	.....4.400	4.405	MN.....	51,333	440,000	05/12/2016.	05/19/2026.
05252A	BK	6	AUSTRALIA AND NEW ZEALAND BANKING GROUP.....	.....	C	.....	1FE	8,978,130	...102.795	9,251,577	9,000,000	8,997,308	.....	.....2,644	.....	.....4.875	4.905	JJ.....	205,969	438,750	01/05/2011.	01/12/2021.
052769	AD	8	AUTODESK INC.....	.....	..	.....1,2	2FE	2,989,110	...108.909	3,267,258	3,000,000	2,993,567	.....	.....1,083	.....	.....4.375	4.420	JD.....	5,833	131,250	06/02/2015.	06/15/2025.
052769	AE	6	AUTODESK INC.....	.....	..	.....1,2	2FE	7,949,760	...104.699	8,375,904	8,000,000	7,961,111	.....	.....4,590	.....	.....3.500	3.575	JD.....	12,444	280,000	06/05/2017.	06/15/2027.
05279@	AA	9	AUTOLIV CONTROL LEASE-BACKED PASS-THRU T.....	.....	..	.....	1	4,954,472	...101.490	5,028,294	4,954,472	4,954,473	.....	.....1	.....	.....4.101	4.101	MON...	9,030	203,183	11/15/2018.	05/15/2034.
053015	AE	3	AUTOMATIC DATA PROCESSING INC.....	.....	..	.....1,2	1FE	6,992,370	...106.206	7,434,448	7,000,000	6,995,547	.....	.....939	.....	.....3.375	3.387	MS.....	69,563	236,250	09/08/2015.	09/15/2025.
05329W	AM	4	AUTONATION INC.....	SD..	..	1,2	2FE	3,986,520	...107.503	4,300,124	4,000,000	3,991,800	.....	.....1,479	.....	.....4.500	4.541	AO.....	45,000	180,000	09/16/2015.	10/01/2025.
05348E	AV	1	AVALONBAY COMMUNITIES INC.....	.....	..	.....1,2	1FE	4,950,500	...105.482	5,274,090	5,000,000	4,970,054	.....	.....5,045	.....	.....3.450	3.573	JD.....	14,375	172,500	11/06/2015.	06/01/2025.
05348E	AW	9	AVALONBAY COMMUNITIES INC.....	.....	..	.....1,2	1FE	4,983,700	...106.121	5,306,040	5,000,000	4,989,870	.....	.....1,676	.....	.....3.500	3.539	MN.....	22,361	175,000	11/04/2015.	11/15/2025.
05348E	BA	6	AVALONBAY COMMUNITIES INC.....	.....	..	.....1,2	1FE	15,944,640	...105.337	16,853,904	16,000,000	15,957,891	.....	.....5,390	.....	.....3.350	3.391	MN.....	68,489	536,000	05/03/2017.	05/15/2027.
05351W	AB	9	AVANGRID INC.....	.....	..	.....1,2	2FE	8,987,220	...105.838	9,525,411	9,000,000	8,988,020	.....	.....800	.....	.....3.800	3.817	JD.....	28,500	185,250	05/14/2019.	06/01/2029.
05352G	AA	5	AVANA BONHON, LLC.....	.....	..	.....9	1PL	16,000,000	...99.865	15,978,464	16,000,000	16,000,000	.....	.....	.....	.....6.125	6.125	MJSD.	43,556	250,444	09/13/2019.	09/15/2024.
05367A	AD	5	AVIATION CAPITAL GROUP CORP.....	.....	..	.....1	2FE	9,000,000	...105.220	9,469,755	9,000,000	9,000,000	.....	.....	.....	.....6.750	6.744	AO.....	143,438	607,500	03/30/2011.	04/06/2021.
05367A	AH	6	AVIATION CAPITAL GROUP CORP.....	.....	..	.....1,2	2FE	3,983,880	...107.802	4,312,076	4,000,000	3,990,146	.....	.....1,751	.....	.....4.875	4.925	AO.....	48,750	195,000	09/14/2015.	10/01/2025.
05369A	AD	3	AVIATION CAPITAL GROUP LLC.....	.....	..	.....1,2	2FE	17,754,660	...104.355	18,783,918	18,000,000	17,799,025	.....	.....31,717	.....	.....4.125	4.352	FA.....	309,375	742,500	07/25/2018.	08/01/2025.
05379B	AP	2	AVISTA CORP.....	.....	..	.....1	1FE	3,990,800	...106.499	4,259,956	4,000,000	3,998,138	.....	.....1,090	.....	.....5.125	5.147	AO.....	51,250	205,000	09/15/2009.	04/01/2022.
053807	AQ	6	AVNET INC.....	.....	..	.....1	2FE	4,973,650	...101.591	5,079,535	5,000,000	4,998,493	.....	.....3,371	.....	.....5.875	5.943	JD.....	13,056	293,750	06/17/2010.	06/15/2020.
053807	AS	2	AVNET INC.....	.....	..	.....1,2	2FE	11,921,820	...106.034	12,724,080	12,000,000	11,947,810	.....	.....7,795	.....	.....4.625	4.706	AO.....	117,167	555,000	03/23/2016.	04/15/2026.
05409Q	AA	6	AVON INTERNATIONAL OPERATIONS INC.....	.....	..	.....1,2	3FE	3,000,000	...104.250	3,127,500	3,000,000	3,000,000	.....	.....	.....	.....7.875	7.871	FA.....	89,250	236,250	08/04/2016.	08/15/2022.
054303	BA	9	AVON PRODUCTS INC.....	.....	C	1	4FE	5,989,680	...108.750	6,525,000	6,000,000	5,996,728	.....	.....1,753	.....	.....7.000	7.014	MS.....	123,667	435,000	03/08/2013.	03/15/2023.
054561	AJ	4	AXA EQUITABLE HOLDINGS INC.....	.....	..	.....1,2	2FE	43,745,080	...108.559	49,937,278	46,000,000	43,933,547	.....	.....188,467	.....	.....4.350	5.018	AO.....	394,642	2,001,000	01/23/2019.	04/20/2028.
05490L	AA	7	BCBSM INC.....	.....	..	.....1,2	1FE	2,999,730	...102.487	3,074,610	3,000,000	2,999,958	.....	.....126	.....	.....3.790	3.790	MN.....	18,950	113,700	04/21/2015.	05/01/2025.
05523R	AB	3	BAE SYSTEMS PLC.....	.....	C	1	2FE	10,988,780	...104.314	11,474,584	11,000,000	10,998,102	.....	.....1,763	.....	.....4.750	4.760	AO.....	116,111	522,500	10/05/2011.	10/11/2021.
05523U	AK	6	BAE SYSTEMS (HOLDINGS) LTD.....	.....	..	.....1	2FE	6,979,210	...105.226	7,365,813	7,000,000	6,989,377	.....	.....2,316	.....	.....3.800	3.835	AO.....	62,067	266,000	09/30/2014.	10/07/2024.
05523U	AP	5	BAE SYSTEMS HOLDINGS INC.....	.....	..	.....1,2	2FE	6,917,400	...105.907	7,413,462	7,000,000	6,947,134	.....	.....7,848	.....	.....3.850	3.994	JD.....	11,978	269,500	12/03/2015.	12/15/2025.
05531F	BJ	1	BB&T CORP.....	.....	..	.....2	1FE	6,994,820	...100.636	7,044,513	7,000,000	6,995,241	.....	.....421	.....	.....2.200	2.222	MS.....	44,917	.....	09/09/2019.	03/16/2023.
05541T	AM	3	BGC PARTNERS INC.....	.....	..	.....1,2	2FE	9,956,100	...99.839	9,983,930	10,000,000	9,958,326	.....	.....2,226	.....	.....3.750	3.846	AO.....	97,917	.....	09/25/2019.	10/01/2024.
05541V	AE	6	BG ENERGY CAPITAL PLC.....	.....	C	1	1FE	7,338,170	...103.385	7,236,915	7,000,000	7,072,103	.....	.....(38,345)	.....	.....4.000	3.401	AO.....	59,111	280,000	04/02/2012.	10/15/2021.
055451	AX	6	BHP BILLITON LTD.....	.....	C	2	2FE	5,000,000	...117.250	5,862,500	5,000,000	5,000,000	.....	.....	.....	.....6.750	6.749	AO.....	67,500	337,500	10/14/2015.	10/19/2075.
05565E	BE	4	BMW US CAPITAL LLC.....	.....	..	.....1,2	1FE	16,973,480	...109.303	18,581,442	17,000,000	16,976,553	.....	.....2,241	.....	.....3.950	3.969	FA.....	255,543	671,500	08/07/2018.	08/14/2028.
05565E	BJ	3	BMW US CAPITAL LLC.....	.....	..	.....1,2	1FE	9,983,400	...107.550	10,755,000	10,000,000	9,984,386	.....	.....986	.....	.....3.625	3.645	AO.....	73,507	181,250	04/15/2019.	04/18/2029.
05565Q	BU	1	BP CAPITAL MARKETS PLC.....	.....	C	1	1FE	3,000,000	...103.039	3,091,179	3,000,000	3,000,000	.....	.....	.....	.....3.561	3.560	MN.....	17,805	106,830	10/27/2011.	11/01/2021.
05565Q	BU	1	BP CAPITAL MARKETS PLC.....	SD..	C	1	1FE	1,085,985	...103.039	1,030,393	1,000,000	1,018,802	.....	.....(9,900)	.....	.....3.561	2.504	MN.....	5,935	35,610	08/31/2012.	11/01/2021.
05565Q	CJ	5	BP CAPITAL MARKETS PLC.....	.....	C	1	1FE	5,000,000	...106.706	5,335,280	5,000,000	5,000,000	.....	.....	.....	.....3.994	3.993	MS.....	52,699	199,700	09/23/2013.	09/26/2023.
05565Q	CP	1	BP CAPITAL MARKETS PLC.....	.....	C	1	1FE	8,000,000	...106.761	8,540,912	8,000,000	8,000,000	.....	.....	.....	.....3.814	3.813	FA.....	119,505	305,120	02/05/2014.	02/10/2024.
05565Q	CS	5	BP CAPITAL MARKETS PLC.....	.....	C	1	1FE	5,000,000	...106.463	5,323,155	5,000,000	5,000,000	.....	.....	.....	.....3.535	3.534	MN.....	27,985	176,750	10/30/2014.	11/04/2024.
05565Q	DA	3	BP CAPITAL MARKETS PLC.....	.....	C	1	1FE	5,000,000	...106.468	5,323,410	5,000,000											

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.26

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
05568D	AA	2	BNSF 063 CTF - ABS.....	.....	.....	4	1FE	737,910	105.097	802,316	763,408	743,648	.....	1,581	.....	.....	5.342	6.983	AO.....	10,195	40,746	05/26/2009.	04/01/2024.	
05578D	AG	7	BPCE SA.....	.....	C	.....	1FE	11,999,040	107.053	12,846,336	12,000,000	12,000,010	.....	575	.....	.....	4.000	4.000	AO.....	101,333	480,000	04/09/2014.	04/15/2024.	
05578Q	AE	3	BPCE SA.....	.....	C	.....	2FE	7,919,600	109.962	8,796,960	8,000,000	7,945,774	.....	7,852	.....	.....	4.875	5.003	AO.....	97,500	390,000	03/29/2016.	04/01/2026.	
05580M	40	5	B. RILEY FINANCIAL INC.....	.....	..	.....	2PL	10,000,000	25.679	10,271,480	10,000,000	10,000,000	.....	.....	.....	.....	7.250	7.431	JAJO..	122,847	725,000	12/06/2017.	12/31/2027.	
05580M	50	4	B. RILEY FINANCIAL INC.....	.....	..	.....	2PL	21,000,000	25.900	21,756,000	21,000,000	21,000,000	.....	.....	.....	.....	7.375	7.593	JAJO..	262,427	1,548,750	05/14/2018.	05/31/2023.	
05580M	60	3	B. RILEY FINANCIAL INC.....	.....	..	.....	2PL	12,000,000	25.700	12,336,000	12,000,000	11,888,845	.....	(111,155)	.....	.....	6.875	7.160	JAJO..	139,792	685,209	09/06/2018.	09/30/2023.	
05580M	70	2	B. RILEY FINANCIAL, INC.....	.....	..	.....	2PL	5,000,000	25.660	5,132,000	5,000,000	5,000,000	.....	.....	.....	.....	6.750	6.755	JAJO..	57,188	163,125	05/02/2019.	05/31/2024.	
05581J	AA	2	BNSF RAILWAY CO 2015-1 PASS THROUGH TRUS.....	.....	.....	.....	1FE	4,153,704	104.980	4,360,555	4,153,704	4,154,006	.....	307	.....	.....	3.442	3.441	JD.....	5,957	141,388	06/11/2015.	06/16/2028.	
05584@	AA	9	BGS HUNTSVILLE 2016 CONTROL PASS-THRU TR.....	.....	.....	.....	1PL	13,910,493	98.330	13,678,188	13,910,493	13,910,502	.....	14	.....	.....	3.470	3.470	MON...	21,453	482,028	05/15/2017.	08/15/2035.	
05586*	AA	9	BGS SPARTANBURG 2017 CONTROL PASS-THRU T.....	.....	.....	.....	1FE	10,532,159	102.440	10,789,143	10,532,159	10,532,164	.....	7	.....	.....	3.970	3.970	MON...	18,583	417,784	07/15/2017.	07/15/2032.	
05587*	AA	8	PVTPF FEDEX SPARKS - ABS.....				4	1PL	9,215,238	104.320	9,613,337	9,215,238	9,215,338		99			4.260	4.260	MON...	17,940	392,037	09/15/2017.	03/15/2037.
05588*	AA	7	BGS HUNTERSVILLE 2017 CONTROL PASS-THRU.....	.....	.....	.....	1FE	14,446,485	101.830	14,710,855	14,446,485	14,446,508	.....	23	.....	.....	4.430	4.430	MON...	28,444	639,559	05/15/2018.	05/15/2038.	
05590#	AA	9	BPHQ 2017 CONTROL PASS-THROUGH TRUST.....	.....	.....	.....	1	3,370,564	102.250	3,446,401	3,370,564	3,370,562	.....	0	.....	.....	3.540	3.540	MON...	5,303	119,108	11/21/2017.	11/15/2032.	
05596*	AA	7	BTC HOLDINGS FUND I, LLC - CDO.....	.....	.....	.....	4,5	1FE	40,000,000	100.000	40,000,000	40,000,000	40,000,000	.....	.....	.....	5.280	5.356	JAJO..	440,000	1,180,667	03/25/2019.	03/25/2027.	
05600L	AC	0	BMW FINANCE NV.....	.....	C	.....	1FE	27,000,000	100.900	27,242,919	27,000,000	27,000,000	.....	.....	.....	.....	2.850	2.850	FA.....	292,838	.....	08/07/2019.	08/14/2029.	
05607M	AA	5	HEATHROW FUNDING LTD.....	.....	C	.....	1FE	9,919,000	103.500	10,350,000	10,000,000	9,985,063	.....	9,353	.....	.....	4.875	4.977	JJ.....	224,792	487,500	06/22/2011.	07/15/2023.	
056752	AN	8	BAIDU INC.....	.....	C	.....	1FE	9,954,600	112.520	11,252,010	10,000,000	9,959,234	.....	4,168	.....	.....	4.875	4.932	MN.....	63,646	487,500	11/08/2018.	11/14/2028.	
05723K	AG	5	BAKER HUGHES A GE COMPANY LLC.....	.....	.....	.....	1FE	10,000,000	102.570	10,256,960	10,000,000	10,000,000	.....	.....	.....	.....	3.138	3.138	MN.....	47,070	.....	11/04/2019.	11/07/2029.	
05971J	AA	0	BANCORPSOUTH BANK.....	.....	.....	.....	2FE	10,000,000	99.549	9,954,880	10,000,000	10,000,000	.....	.....	.....	.....	4.125	4.125	MN.....	46,979	.....	11/13/2019.	11/20/2029.	
05990K	AC	0	BANC OF CALIFORNIA INC.....	.....	.....	.....	2FE	37,782,500	103.510	38,816,363	37,500,000	37,725,394	.....	(36,376)	.....	.....	5.250	5.111	AO.....	415,625	1,968,750	12/14/2017.	04/15/2025.	
06051G	FB	0	BANK OF AMERICA CORP.....	.....	.....	.....	1FE	6,994,890	107.617	7,533,204	7,000,000	6,997,802	.....	642	.....	.....	4.125	4.133	JJ.....	127,531	288,750	01/15/2014.	01/22/2024.	
06051G	FF	1	BANK OF AMERICA CORP.....	.....	.....	.....	1FE	4,845,760	107.083	5,208,512	4,864,000	4,855,557	.....	2,036	.....	.....	4.000	4.045	AO.....	48,640	194,560	03/27/2014.	04/01/2024.	
06051G	FH	7	BANK OF AMERICA CORP.....	.....	.....	.....	2FE	12,990,510	107.327	13,952,484	13,000,000	12,995,602	.....	1,445	.....	.....	4.200	4.208	FA.....	189,583	546,000	08/21/2014.	08/26/2024.	
06051G	FU	8	BANK OF AMERICA CORP.....	.....	.....	.....	2FE	7,024,720	109.613	7,672,896	7,000,000	7,016,676	.....	(2,098)	.....	.....	4.450	4.405	MS.....	102,103	311,500	02/29/2016.	03/03/2026.	
06051G	GC	7	BANK OF AMERICA CORP.....	.....	.....	.....	2FE	17,981,890	108.301	19,494,108	18,000,000	17,985,941	.....	1,521	.....	.....	4.183	4.191	MN.....	75,294	752,940	01/19/2017.	11/25/2027.	
06051G	GL	7	BANK OF AMERICA CORP.....	.....	.....	.....	1,2,5	3,000,000	106.796	3,203,892	3,000,000	3,000,000	.....	.....	.....	.....	3.705	3.705	AO.....	20,686	111,150	04/19/2017.	04/24/2028.	
06051G	HD	4	BANK OF AMERICA CORP.....	.....	.....	.....	1,2,5	17,036,766	104.812	17,981,512	17,156,000	17,055,766	.....	9,656	.....	.....	3.419	3.496	JD.....	17,923	586,564	12/20/2017.	12/20/2028.	
06051G	HG	7	BANK OF AMERICA CORP.....	.....	.....	.....	1,2,5	16,864,690	108.810	18,497,700	17,000,000	16,883,536	.....	11,241	.....	.....	3.970	4.061	MS.....	217,468	674,900	04/19/2018.	03/05/2029.	
06051G	HM	4	BANK OF AMERICA CORP.....	.....	.....	.....	1,2	24,918,050	110.827	27,706,725	25,000,000	24,925,245	.....	6,336	.....	.....	4.271	4.310	JJ.....	468,624	1,067,750	11/16/2018.	07/23/2029.	
06368B	GS	1	BANK OF MONTREAL.....	.....	C	.....	2FE	26,873,440	104.375	29,225,000	28,000,000	26,986,223	.....	78,196	.....	.....	3.803	4.163	JD.....	47,326	1,064,840	05/17/2018.	12/15/2032.	
06368B	Q6	8	BANK OF MONTREAL.....	.....	C	.....	2FE	17,000,000	105.500	17,935,000	17,000,000	17,000,000	.....	.....	.....	.....	4.338	4.337	AO.....	176,171	737,460	10/02/2018.	10/05/2028.	
063904	AA	4	BANK OF THE OZARKS INC.....	.....	.....	.....	2,5	17,000,000	103.431	17,583,219	17,000,000	17,000,106	.....	(66)	.....	.....	5.500	5.500	JJ.....	467,500	935,000	06/16/2016.	07/01/2026.	
06406G	AA	9	BANK OF NEW YORK MELLON CORP.....	.....	.....	.....	2	12,767,300	102.799	13,363,844	13,000,000	12,819,516	.....	17,631	.....	.....	3.000	3.180	AO.....	66,083	390,000	11/18/2016.	10/30/2028.	
06406H	BY	4	BANK OF NEW YORK MELLON CORP.....	.....	.....	.....	2	6,995,310	102.692	7,188,468	7,000,000	6,999,244	.....	691	.....	.....	3.550	3.557	MS.....	67,647	248,500	09/16/2011.	09/23/2021.	
06406H	CQ	0	BANK OF NEW YORK MELLON CORP.....	.....	.....	.....	2	27,631,221	109.305	29,880,681	27,337,000	27,505,189	.....	(24,973)	.....	.....	3.950	3.829	MN.....	128,977	1,079,812	07/31/2014.	11/18/2025.	
06406H	CX	5	BANK OF NEW YORK MELLON CORP.....	.....	.....	.....	2	8,968,770	104.972	9,447,489	9,000,000	8,984,318	.....	3,336	.....	.....	3.250	3.290	MS.....	89,375	292,500	09/04/2014.	09/11/2024.	
06406H	DA	4	BANK OF NEW YORK MELLON CORP.....	.....	.....	.....	2	9,978,600	103.963	10,396,260	10,000,000	9,988,388	.....	2,292	.....	.....	3.000	3.025	FA.....	105,833	300,000	02/19/2015.	02/24/2025.	
06406Y	AA	0	BANK OF NEW YORK MELLON CORP.....	.....	.....	.....	2	8,000,000	104.320	8,345,632	8,000,000	8,000,000	.....	.....	.....	.....	3.300	3.300	FA.....	93,867	264,000	08/16/2017.	08/23/2029.	
064159	HB	5	BANK OF NOVA SCOTIA.....	.....	C	.....	2FE	30,111,000	109.464	32,839,320	30,000,000	30,079,761	.....	(11,098)	.....	.....	4.500	4.448	JD.....	56,250	1,350,000	11/30/2016.	12/16/2025.	
06424@	AA	1	BANK OF TEXAS (HOUSTON, TX).....	.....	.....	.....	1Z	7,617,513	101.330	7,671,692	7,570,998	7,616,547	.....	(965)	.....	.....	3.460	3.367	MON...	11,643	53,847	10/01/2019.	12/31/2029.	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.27

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
064255 AR 3	BANK OF TOKYO-MITSUBISHI UFJ LTD.....	C			1FE	18,925,900	106.412	20,218,356	19,000,000	18,969,859	8,386					4.100	4.147	MS.....	242,356	779,000	09/03/2013.	09/09/2023.
064255 AW 2	BANK OF TOKYO MITSUBISHI UFJ LTD.....	C			1FE	11,974,200	105.407	12,648,828	12,000,000	11,988,422	3,012					3.750	3.775	MS.....	138,750	450,000	03/04/2014.	03/10/2024.
06652K AA 1	BANKUNITED NA.....			1,2	2FE	14,853,900	109.146	16,371,960	15,000,000	14,906,329	14,274					4.875	4.999	MN.....	89,375	731,250	11/12/2015.	11/17/2025.
06654A AB 9	BANKWELL FINANCIAL GROUP INC.....			2	2FE	5,000,000	97.644	4,882,210	5,000,000	5,000,044	60					5.750	5.750	FMAN.....	36,736	287,500	08/13/2015.	08/15/2025.
066836 AA 5	BAPTIST HEALTH SOUTH FLORIDA INC.....			1	1FE	5,011,320	104.103	5,205,165	5,000,000	5,002,193	(1,182)					4.590	4.561	FA.....	86,700	229,500	05/10/2011.	08/15/2021.
066836 AB 3	BAPTIST HEALTH SOUTH FLORIDA INC.....			1	1FE	15,145,200	112.781	16,917,195	15,000,000	15,136,555	(3,129)					4.342	4.277	MN.....	83,222	651,300	07/06/2017.	11/15/2041.
06738E AE 5	BARCLAYS PLC.....	C			2FE	14,870,050	104.139	15,620,820	15,000,000	14,926,197	13,242					3.650	3.755	MS.....	159,688	547,500	05/05/2015.	03/16/2025.
06738E AN 5	BARCLAYS PLC.....	C			2FE	19,918,400	108.333	21,666,580	20,000,000	19,946,841	7,819					4.375	4.426	JJ.....	410,764	875,000	01/06/2016.	01/12/2026.
06738E AU 9	BARCLAYS PLC.....	C		1,2	2FE	17,000,000	107.218	18,227,128	17,000,000	17,000,000						4.337	4.337	JJ.....	350,213	737,290	01/03/2017.	01/10/2028.
06738E BD 6	BARCLAYS PLC.....	C		1,2,5	2FE	24,973,500	112.447	28,111,625	25,000,000	24,977,244	2,569					4.972	4.985	MN.....	155,375	1,243,000	05/16/2018.	05/16/2029.
06739G BP 3	BARCLAYS BANK PLC.....	C			2FE	946,370	102.182	1,021,820	1,000,000	994,445	6,859					5.140	5.877	AO.....	10,994	51,400	03/30/2011.	10/14/2020.
06739G BP 3	BARCLAYS BANK PLC.....	SD..	C		2FE	1,014,931	102.182	1,021,820	1,000,000	1,001,748	(2,070)					5.140	4.910	AO.....	10,994	51,400	08/31/2012.	10/14/2020.
07177M AB 9	BAXALTA INC.....			1,2	2FE	1,478,934	107.352	1,598,471	1,489,000	1,483,001	975					4.000	4.083	JD.....	1,324	63,283	06/18/2015.	06/23/2025.
07274E AG 8	BAYER US FINANCE LLC.....			1	2FE	3,960,440	103.027	4,121,076	4,000,000	3,979,559	4,032					3.375	3.492	AO.....	31,125	135,000	10/01/2014.	10/08/2024.
07274N AL 7	BAYER US FINANCE II LLC.....			1,2	2FE	8,686,080	109.082	9,817,335	9,000,000	8,715,112	25,147					4.375	4.814	JD.....	17,500	393,750	11/20/2018.	12/15/2028.
07274N AX 1	BAYER US FINANCE II LLC.....			1,2	2FE	3,984,545	96.794	3,871,760	4,000,000	3,783,560	36,348					2.850	3.996	AO.....	24,067	114,000	04/07/2015.	04/15/2025.
072863 AE 3	BAYLOR SCOTT & WHITE HOLDINGS.....			1,2	1FE	10,000,000	102.807	10,280,740	10,000,000	10,000,000						2.650	2.650	MN.....	33,861	265,000	04/06/2016.	11/15/2026.
07330M AA 5	BRANCH BANKING AND TRUST CO.....			2	1FE	11,970,720	107.249	12,869,856	12,000,000	11,982,534	2,691					3.800	3.824	AO.....	77,267	456,000	09/22/2014.	10/30/2026.
07330M AA 5	BRANCH BANKING AND TRUST CO.....	SD..		2	1FE	4,987,800	107.249	5,362,440	5,000,000	4,992,722	1,121					3.800	3.824	AO.....	32,194	190,000	09/22/2014.	10/30/2026.
07330M AB 3	BRANCH BANKING AND TRUST CO.....			2	1FE	37,974,540	106.425	40,441,310	38,000,000	37,985,671	3,737					3.625	3.632	MS.....	401,771	1,377,500	09/09/2015.	09/16/2025.
07330M AC 1	BRANCH BANKING AND TRUST CO.....			2	1FE	18,000,000	100.250	18,045,000	18,000,000	18,000,000						2.636	2.636	MS.....	138,390		09/09/2019.	09/17/2029.
075887 BF 5	BECTON DICKINSON AND CO.....			1,2	2FE	2,310,000	105.995	2,448,491	2,310,000	2,310,000						3.734	3.734	JD.....	3,834	86,255	12/04/2014.	12/15/2024.
081437 AM 7	BEMIS COMPANY INC.....			1,2	2FE	3,974,120	102.958	4,118,324	4,000,000	3,994,506	1,395					4.500	4.576	AO.....	38,000	61,000	09/27/2011.	10/15/2021.
084423 AP 7	W. R. BERKLEY CORP.....			1	2FE	12,667,810	125.141	13,765,477	11,000,000	12,516,217	(54,019)					6.250	5.039	FA.....	259,722	687,500	01/27/2017.	02/15/2037.
084664 BQ 3	BERKSHIRE HATHAWAY FINANCE CORP.....			1	1FE	14,946,750	102.416	15,362,445	15,000,000	14,993,508	6,242					4.250	4.293	JJ.....	293,958	637,500	01/03/2011.	01/15/2021.
084664 BT 7	BERKSHIRE HATHAWAY FINANCE CORP.....			1	1FE	6,946,170	102.797	7,195,769	7,000,000	6,985,823	5,844					3.000	3.089	MN.....	26,833	210,000	05/08/2012.	05/15/2022.
084670 BS 6	BERKSHIRE HATHAWAY FINANCE CORP.....			1,2	1FE	7,992,480	105.559	8,444,704	8,000,000	7,995,271	918					3.125	3.136	MS.....	73,611	250,000	03/08/2016.	03/15/2026.
08888# AA 4	BIDTELLECT, INC.....				5GI	1,608,841	300.000	4,826,524	1,608,841	1,608,841	8					10.000	10.001	MON.....	13,407	141,486	12/01/2019.	07/16/2020.
09062X AF 0	BIOGEN INC.....			1,2	1FE	9,976,400	108.690	10,868,980	10,000,000	9,985,822	2,670					4.050	4.078	MS.....	119,250	405,000	09/10/2015.	09/15/2025.
09247X AH 4	BLACKROCK INC.....			1	1FE	15,122,745	103.298	15,494,625	15,000,000	15,020,849	(13,841)					4.250	4.146	MN.....	65,521	637,500	09/08/2011.	05/24/2021.
09247X AH 4	BLACKROCK INC.....	SD..		1	1FE	5,208,800	103.298	5,164,875	5,000,000	5,035,778	(24,440)					4.250	3.719	MN.....	21,840	212,500	12/20/2011.	05/24/2021.
09247X AP 6	BLACKROCK INC.....			1,2	1FE	9,919,000	106.871	10,687,110	10,000,000	9,923,674	4,674					3.250	3.346	AO.....	55,069	163,403	04/17/2019.	04/30/2029.
09256B AD 9	BLACKSTONE HOLDINGS FINANCE CO LLC.....			1	1FE	35,723,610	107.542	36,806,284	34,225,000	34,804,815	(169,579)					4.750	4.165	FA.....	614,149	1,625,688	05/12/2014.	02/15/2023.
09256B AJ 6	BLACKSTONE HOLDINGS FINANCE CO LLC.....			1,2	1FE	3,983,680	104.021	4,160,832	4,000,000	3,987,027	1,582					3.150	3.198	AO.....	31,150	126,000	09/25/2017.	10/02/2027.
09256B AL 1	BLACKSTONE HOLDINGS FINANCE CO LLC.....			1,2	1FE	32,443,070	98.436	32,484,012	33,000,000	32,454,961	11,891					2.500	2.689	JJ.....	254,375		10/11/2019.	01/10/2030.
09257W AC 4	BLACKSTONE MORTGAGE TRUST INC.....				1FE	7,880,000	107.303	8,584,240	8,000,000	7,919,632	23,224					4.750	5.094	MS.....	111,889	380,000	03/23/2018.	03/15/2023.
09260M AA 5	BLACKSTONE DIVERSIFIED ALTERNATIVES ISSU.....				1FE	20,489,000	106.726	21,867,090	20,489,000	20,489,000						5.250	5.250	MN.....	137,447	516,920	05/21/2019.	05/15/2029.
09260M AC 1	BLACKSTONE DIVERSIFIED ALTERNATIVES ISSU.....				2FE	6,139,000	106.008	6,507,831	6,139,000	6,139,000						6.250	6.250	MN.....	49,027	184,383	05/21/2019.	05/15/2039.
093662 AG 9	BLOCK FINANCIAL LLC.....			1,2	2FE	8,973,000	109.477	9,852,957	9,000,000	8,983,483	3,179					5.250	5.287	AO.....	118,125	472,500	09/25/2015.	10/01/2025.
096311 ZA 6	BLUE TOURCH (BTC) REV L 265 01/05/2021.....				5	3,356,250	100.000	3,356,250	3,356,250	3,356,250						5.030	5.029	JJ.....	76,438	3,360	12/12/2019.	01/05/2021.
09659W 2C 7	BNP PARIBAS SA.....	C			1FE	43,573,900	104.261	46,917,315	45,000,000	43,791,792	128,902					3.500	3.896	MN.....	196,875	1,575,000	05/18/2018.	11/16/2027.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.28

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
09659W	2G	8	BNP PARIBAS SA.....	.....	C	.....	2.5	.....	1FE	.....	5,000,000	.....	108.328	.....	5,416,420	.....	5,000,000	.....	5,000,000	.....	.....	.....	.....	.....
096630	AE	8	BOARDWALK PIPELINES LP.....	.....	..	.....	1.2	.....	2FE	.....	4,943,000	.....	111.927	.....	5,596,325	.....	5,000,000	.....	4,960,177	.....	.....	.....	.....	.....
096630	AF	5	BOARDWALK PIPELINES LP.....	.....	..	.....	1.2	.....	2FE	.....	2,989,770	.....	102.899	.....	3,086,970	.....	3,000,000	.....	2,992,254	.....	.....	.....	.....	.....
096630	AG	3	BOARDWALK PIPELINES LP.....	.....	..	.....	1.2	.....	2FE	.....	8,992,170	.....	106.493	.....	9,584,334	.....	9,000,000	.....	8,992,582	.....	.....	.....	.....	.....
097023	CP	8	BOEING CO.....	.....	..	.....	1.2	.....	1FE	.....	30,400,756	.....	102.000	.....	30,314,400	.....	29,720,000	.....	30,386,850	.....	.....	.....	.....	.....
10112R	AS	3	BOSTON PROPERTIES LP.....	.....	..	.....	1.2	.....	1FE	.....	5,955,600	.....	102.323	.....	6,139,380	.....	6,000,000	.....	5,993,187	.....	.....	.....	.....	.....
10112R	BA	1	BOSTON PROPERTIES LP.....	.....	..	.....	1.2	.....	2FE	.....	6,974,870	.....	112.647	.....	7,885,269	.....	7,000,000	.....	6,977,375	.....	.....	.....	.....	.....
10112R	BB	9	BOSTON PROPERTIES LP.....	.....	..	.....	1.2	.....	2FE	.....	4,990,750	.....	104.211	.....	5,210,530	.....	5,000,000	.....	4,991,166	.....	.....	.....	.....	.....
10112R	BC	7	BOSTON PROPERTIES LP.....	.....	..	.....	1.2	.....	2FE	.....	4,997,700	.....	99.610	.....	4,980,505	.....	5,000,000	.....	4,997,784	.....	.....	.....	.....	.....
10240#	AA	3	BOWHUNTER HOLDINGS, LLC.....	.....	..	.....	5	.....	.....	6,674,429	.....	100.000	.....	6,674,429	.....	6,674,429	.....	6,674,429	.....	.....	.....	.....	.....	
10510K	AC	1	BRAMBLES USA INC.....	.....	..	.....	1.2	.....	2FE	.....	24,774,003	.....	105.703	.....	26,108,690	.....	24,700,000	.....	24,746,383	.....	.....	.....	.....	.....
107015	AA	7	BREMER FINL CORP.....	.....	..	.....	2FE	.....	.....	22,000,000	.....	102.753	.....	22,605,544	.....	22,000,000	.....	22,000,000	.....	.....	.....	.....	.....	
10922N	AC	7	BRIGHTHOUSE FINANCIAL INC.....	.....	..	.....	1.2	.....	2FE	.....	22,980,910	.....	99.480	.....	22,880,492	.....	23,000,000	.....	22,985,260	.....	.....	.....	.....	.....
10948W	AA	1	BRIGHTSPHERE INVESTMENT GROUP INC.....	.....	..	.....	1	.....	2FE	.....	44,398,750	.....	103.437	.....	46,546,740	.....	45,000,000	.....	44,559,892	.....	.....	.....	.....	.....
109641	AG	5	BRINKER INTERNATIONAL INC.....	.....	..	.....	1	.....	3FE	.....	5,038,898	.....	101.489	.....	5,328,194	.....	5,250,000	.....	5,144,957	.....	.....	.....	.....	.....
110122	BD	9	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....	1	.....	1FE	.....	4,987,250	.....	101.349	.....	5,067,465	.....	5,000,000	.....	4,998,945	.....	.....	.....	.....	.....
110122	BG	2	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....	1	.....	1FE	.....	7,995,920	.....	103.112	.....	8,248,984	.....	8,000,000	.....	7,999,068	.....	.....	.....	.....	.....
110122	BM	9	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....	1.2	.....	1FE	.....	9,965,900	.....	105.279	.....	10,527,900	.....	10,000,000	.....	9,983,841	.....	.....	.....	.....	.....
110122	BN	7	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....	1.2	.....	1FE	.....	13,644,890	.....	108.043	.....	15,126,076	.....	14,000,000	.....	13,712,173	.....	.....	.....	.....	.....
110122	BQ	0	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....	1.2	.....	1FE	.....	9,553,300	.....	109.063	.....	10,906,320	.....	10,000,000	.....	9,602,811	.....	.....	.....	.....	.....
110122	CB	2	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....	1.2	.....	1FE	.....	13,884,500	.....	106.906	.....	14,966,798	.....	14,000,000	.....	13,891,417	.....	.....	.....	.....	.....
11042A	AA	2	BRITISH AIRWAYS PLC - ABS.....	.....	C	.....	1	.....	1FE	.....	9,345,464	.....	105.628	.....	9,860,059	.....	9,334,693	.....	9,339,837	.....	.....	.....	.....	.....
11042B	AA	0	BRITISH AIRWAYS PLC - ABS.....	.....	C	.....	1	.....	1FE	.....	394,235	.....	100.830	.....	397,509	.....	394,236	.....	394,271	.....	.....	.....	.....	.....
111013	AK	4	SKY PLC.....	.....	C	.....	1	.....	1FE	.....	3,484,810	.....	102.575	.....	3,590,118	.....	3,500,000	.....	3,495,143	.....	.....	.....	.....	.....
111013	AL	2	SKY PLC.....	.....	C	.....	1	.....	1FE	.....	4,981,000	.....	107.019	.....	5,350,955	.....	5,000,000	.....	4,990,352	.....	.....	.....	.....	.....
111021	AL	5	BRITISH TELECOMMUNICATIONS PLC.....	.....	C	.....	1.2	.....	2FE	.....	9,959,000	.....	114.996	.....	11,499,570	.....	10,000,000	.....	9,962,864	.....	.....	.....	.....	.....
111021	AM	3	BRITISH TELECOMMUNICATIONS PLC.....	.....	C	.....	1.2	.....	2FE	.....	4,998,650	.....	107.714	.....	5,385,700	.....	5,000,000	.....	4,998,916	.....	.....	.....	.....	.....
11102A	AE	1	BRITISH TELECOMMUNICATIONS PLC.....	.....	C	.....	1.2	.....	2FE	.....	12,889,240	.....	99.915	.....	12,988,976	.....	13,000,000	.....	12,890,637	.....	.....	.....	.....	.....
11133T	AC	7	BROADRIDGE FINANCIAL SOLUTIONS INC.....	.....	..	.....	1.2	.....	2FE	.....	6,971,230	.....	104.175	.....	7,292,257	.....	7,000,000	.....	6,980,259	.....	.....	.....	.....	.....
11134L	AH	2	BROADCOM CORP.....	.....	..	.....	1.2	.....	2FE	.....	16,639,960	.....	103.797	.....	17,645,473	.....	17,000,000	.....	16,692,656	.....	.....	.....	.....	.....
112585	AH	7	BROOKFIELD ASSET MANAGEMENT INC.....	.....	C	.....	1.2	.....	1FE	.....	8,000,000	.....	107.295	.....	8,583,600	.....	8,000,000	.....	8,000,000	.....	.....	.....	.....	.....
11271L	AA	0	BROOKFIELD FINANCE INC.....	.....	C	.....	1.2	.....	1FE	.....	6,932,520	.....	108.515	.....	7,596,071	.....	7,000,000	.....	6,953,618	.....	.....	.....	.....	.....
11271L	AC	6	BROOKFIELD FINANCE INC.....	.....	C	.....	1.2	.....	1FE	.....	43,023,390	.....	107.430	.....	47,216,647	.....	43,951,000	.....	43,132,825	.....	.....	.....	.....	.....
11271L	AD	4	BROOKFIELD FINANCE INC.....	.....	C	.....	1.2	.....	1FE	.....	14,973,150	.....	114.649	.....	17,197,395	.....	15,000,000	.....	14,976,849	.....	.....	.....	.....	.....
11271R	AA	7	BROOKFIELD FINANCE LLC.....	.....	..	.....	1.2	.....	1FE	.....	6,483,230	.....	107.289	.....	6,973,753	.....	6,500,000	.....	6,489,723	.....	.....	.....	.....	.....
11373M	AA	5	BROOKLINE BANCORP INC.....	.....	..	.....	2.5	.....	2FE	.....	2,500,000	.....	104.643	.....	2,616,078	.....	2,500,000	.....	2,500,000	.....	.....	.....	.....	.....
114259	AN	4	BROOKLYN UNION GAS CO.....	.....	..	.....	1.2	.....	1FE	.....	10,000,000	.....	103.709	.....	10,370,880	.....	10,000,000	.....	10,000,000	.....	.....	.....	.....	.....
114259	AT	1	BROOKLYN UNION GAS CO.....	.....	..	.....	1.2	.....	1FE	.....	10,000,000	.....	108.141	.....	10,814,060	.....	10,000,000	.....	10,000,000	.....	.....	.....	.....	.....
115236	AA	9	BROWN & BROWN INC.....	.....	..	.....	1.2	.....	2FE	.....	4,984,250	.....	105.696	.....	5,284,780	.....	5,000,000	.....	4,991,982	.....	.....	.....	.....	.....
115236	AB	7	BROWN & BROWN INC.....	.....	..	.....	1.2	.....	2FE	.....	9,984,000	.....	109.174	.....	10,917,380	.....	10,000,000	.....	9,985,097	.....	.....	.....	.....	.....
117665	AC	3	BRYN MAWR BANK CORP.....	.....	..	.....	2.5	.....	2FE	.....	5,000,000	.....	100.473	.....	5,023,670	.....	5,000,000	.....	5,000,121	.....	.....	.....	.....	.....

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.29

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol					Actual Cost	Rate Used to Obtain Fair Value										Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
117665	AD	1	BRYN MAWR BANK CORP.....	.....	..	2.5	2FE	5,000,000	...101.443	5,072,135	5,000,000	5,000,076	.....	.....66	.....	.....	.....4.250	4.249	JD.....	9,444	212,500	12/08/2017.	12/15/2027.	
118230	AJ	0	BUCKEYE PARTNERS LP.....	.....	..	1.2	3FE	3,984,800	...101.875	4,075,000	4,000,000	3,998,088	.....	.....1,843	.....	.....	.....4.875	4.921	FA.....	81,250	195,000	01/04/2011.	02/01/2021.	
118230	AN	1	BUCKEYE PARTNERS LP.....	.....	..	1.2	3FE	4,636,095	...100.250	4,938,315	4,926,000	4,749,500	.....	.....30,947	.....	.....	.....4.350	5.185	AO.....	45,237	214,281	12/15/2015.	10/15/2024.	
120568	AZ	3	BUNGE LIMITED FINANCE CORP.....	.....	..	1.2	2FE	14,867,400	...102.849	15,427,350	15,000,000	14,892,267	.....	.....12,467	.....	.....	.....3.750	3.858	MS.....	150,000	562,500	12/18/2017.	09/25/2027.	
120568	BA	7	BUNGE LIMITED FINANCE CORP.....	.....	..	1.2	2FE	12,941,190	...105.058	13,657,514	13,000,000	12,954,422	.....	.....10,499	.....	.....	.....4.350	4.442	MS.....	166,508	573,354	09/20/2018.	03/15/2024.	
12189L	AB	7	BURLINGTON NORTHERN SANTA FE LLC.....	.....	..	1.2	1FE	989,659	...100.750	992,389	985,000	985,265	.....	.....(585)	.....	.....	.....3.600	3.537	MS.....	11,820	35,460	08/25/2011.	09/01/2020.	
12189L	AT	8	BURLINGTON NORTHERN SANTA FE LLC.....	.....	..	1.2	1FE	13,967,940	...105.757	14,805,952	14,000,000	13,984,196	.....	.....3,533	.....	.....	.....3.400	3.426	MS.....	158,667	476,000	08/11/2014.	09/01/2024.	
12189L	AY	7	BURLINGTON NORTHERN SANTA FE LLC.....	.....	..	1.2	1PL	9,978,200	...107.515	10,751,500	10,000,000	9,987,108	.....	.....2,388	.....	.....	.....3.650	3.675	MS.....	121,667	365,000	08/13/2015.	09/01/2025.	
12189P	AE	2	BNSF RAILWAY CO PASS THROUGH TRUST - ABS.....	.....	..	4	1FE	198,193	...100.013	178,962	178,938	178,939	.....	.....(2)	.....	.....	.....7.160	6.909	JJ.....	6,370	12,096	06/14/2004.	01/02/2020.	
12189P	AJ	1	BNSF RAILWAY CO PASS THROUGH TRUST - ABS.....	.....	..	4	1FE	244,926	...105.062	218,457	207,931	218,510	.....	.....4,441	.....	.....	.....6.727	3.381	JJ.....	6,450	12,404	04/01/2004.	07/15/2022.	
12189P	AL	6	BNSF RAILWAY CO PASS THROUGH TRUST - ABS.....	.....	..	4	1FE	84,545	...101.641	85,932	84,545	85,786	.....	.....1,035	.....	.....	.....5.943	3.001	JJ.....	2,317	5,019	06/21/2002.	01/15/2022.	
12201P	AN	6	BURLINGTON RESOURCES FINANCE COMPANY.....	.....	C	1	1FE	5,349,559	...142.421	5,775,163	4,055,000	5,146,515	.....	.....(68,026)	.....	.....	.....7.400	4.463	JD.....	25,006	300,070	11/10/2016.	12/01/2031.	
12325J	AA	9	BUSINESS DEV CORP OF AMER.....	.....	..	1.2	2PL	10,990,000	...101.110	11,122,128	11,000,000	10,998,720	.....	.....2,931	.....	.....	.....6.000	6.018	MS.....	220,000	660,000	10/05/2015.	09/01/2020.	
12325J	AB	7	BUSINESS DEVELOPMENT CORPORATION OF AMER.....	.....	..	1.2	2PL	22,375,350	...100.051	22,511,389	22,500,000	22,422,478	.....	.....23,594	.....	.....	.....4.750	4.875	JD.....	2,969	1,068,750	12/14/2017.	12/30/2022.	
12325J	AD	3	BUSINESS DEVELOPMENT CORPORATION OF AMER.....	.....	..	1.2	2PL	11,188,463	...101.304	11,396,701	11,250,000	11,207,242	.....	.....11,720	.....	.....	.....5.375	5.499	MN.....	52,070	604,688	05/11/2018.	05/30/2023.	
124857	AE	3	CBS CORP.....	.....	..	1.2	2FE	997,320	...101.818	1,018,175	1,000,000	999,666	.....	.....327	.....	.....	.....4.300	4.331	FA.....	16,244	43,000	10/04/2010.	02/15/2021.	
124857	AQ	6	CBS CORP.....	.....	..	1.2	2FE	9,818,800	...107.135	10,713,480	10,000,000	9,886,546	.....	.....16,353	.....	.....	.....4.000	4.215	JJ.....	184,444	400,000	07/07/2015.	01/15/2026.	
124857	AT	0	CBS CORP.....	.....	..	1.2	2FE	12,873,510	...103.062	13,398,021	13,000,000	12,899,962	.....	.....10,846	.....	.....	.....3.375	3.485	FA.....	165,750	438,750	06/26/2017.	02/15/2028.	
124857	AX	1	CBS CORP.....	.....	..	1.2	2FE	9,830,000	...104.360	10,436,030	10,000,000	9,859,332	.....	.....14,154	.....	.....	.....3.700	3.898	JD.....	30,833	370,000	11/13/2017.	06/01/2028.	
124857	AZ	6	CBS CORP.....	.....	..	1.2	2FE	9,903,300	...108.954	10,895,380	10,000,000	9,911,061	.....	.....7,761	.....	.....	.....4.200	4.316	JD.....	35,000	310,333	02/20/2019.	06/01/2029.	
12505B	AC	4	CBRE SERVICES INC.....	.....	..	1.2	2FE	8,257,680	...112.009	8,960,720	8,000,000	8,171,027	.....	.....(29,360)	.....	.....	.....5.250	4.762	MS.....	123,667	420,000	12/01/2016.	03/15/2025.	
12505B	AD	2	CBRE SERVICES INC.....	.....	..	1.2	2FE	17,863,200	...111.842	20,131,470	18,000,000	17,913,090	.....	.....13,019	.....	.....	.....4.875	4.967	MS.....	292,500	877,500	08/06/2015.	03/01/2026.	
12527G	AC	7	CF INDUSTRIES INC.....	.....	..	1	3FE	3,694,704	...102.875	4,145,863	4,030,000	3,891,488	.....	.....36,885	.....	.....	.....3.450	4.548	JD.....	11,586	139,035	01/09/2014.	06/01/2023.	
12527G	AH	6	CF INDUSTRIES INC.....	.....	..	1	2FE	18,138,440	...109.016	19,840,821	18,200,000	18,155,682	.....	.....5,989	.....	.....	.....4.500	4.541	JD.....	68,250	819,000	01/06/2017.	12/01/2026.	
12541W	AA	8	C.H. ROBINSON WORLDWIDE INC.....	.....	..	1.2	2FE	11,928,240	...109.262	13,111,404	12,000,000	11,939,195	.....	.....6,669	.....	.....	.....4.200	4.273	AO.....	106,400	504,000	04/09/2018.	04/15/2028.	
125509	BM	0	CIGNA CORP.....	.....	..	1	2FE	1,989,480	...101.386	2,027,712	2,000,000	1,999,425	.....	.....1,279	.....	.....	.....5.125	5.190	JD.....	4,556	102,500	05/12/2010.	06/15/2020.	
125523	AH	3	CIGNA CORP.....	.....	..	1.2	2FE	22,778,710	...110.765	25,475,858	23,000,000	22,803,528	.....	.....7,305	.....	.....	.....4.375	4.493	AO.....	212,431	503,125	11/02/2018.	10/15/2028.	
125523	BY	5	CIGNA CORP.....	.....	..	1.2	2FE	16,912,540	...108.282	18,407,991	17,000,000	16,942,929	.....	.....2,271	.....	.....	.....4.500	4.563	FA.....	267,750	.....	02/23/2016.	02/25/2026.	
125523	CA	6	CIGNA CORP.....	.....	..	1.2	2FE	8,996,310	...103.543	9,318,906	9,000,000	8,997,560	.....	.....194	.....	.....	.....3.400	3.404	MS.....	102,000	.....	06/29/2016.	03/01/2027.	
125523	CG	3	CIGNA CORP.....	.....	..	1	2FE	3,991,200	...101.656	4,066,256	4,000,000	3,999,377	.....	.....236	.....	.....	.....4.125	4.146	MS.....	48,583	.....	09/07/2010.	09/15/2020.	
12563D	AA	3	CK HUTCHISON INTERNATIONAL (19) (II) LTD.....	.....	C	2	1FE	17,900,280	...97.635	17,574,300	18,000,000	17,903,078	.....	.....2,798	.....	.....	.....2.750	2.814	MS.....	158,125	.....	09/03/2019.	09/06/2029.	
12564C	AB	2	CK HUTCHISON INTERNATIONAL (19) LTD.....	.....	C	2	1FE	9,923,700	...105.019	10,501,940	10,000,000	9,928,338	.....	.....4,638	.....	.....	.....3.625	3.717	AO.....	80,556	181,250	04/08/2019.	04/11/2029.	
12572Q	AE	5	CME GROUP INC.....	.....	..	1	1FE	7,975,280	...102.869	8,229,536	8,000,000	7,992,750	.....	.....2,764	.....	.....	.....3.000	3.035	MS.....	70,667	240,000	09/05/2012.	09/15/2022.	
12572Q	AG	0	CME GROUP INC.....	.....	..	1.2	1FE	7,984,880	...103.514	8,281,088	8,000,000	7,991,786	.....	.....1,660	.....	.....	.....3.000	3.021	MS.....	70,667	240,000	03/04/2015.	03/15/2025.	
12585@	AA	4	CHP (FRESNO CA) CONTROL PASS-THRU TRUST.....	.....	..	1		13,072,187	...100.690	13,162,385	13,072,187	13,072,192	.....	.....11	.....	.....	.....3.190	3.190	MON.....	18,533	415,326	10/21/2016.	02/15/2028.	
126117	AR	1	CNA FINANCIAL CORP.....	.....	..	1	2FE	2,988,780	...105.673	3,170,187	3,000,000	2,997,948	.....	.....1,404	.....	.....	.....5.750	5.795	FA.....	65,167	172,500	02/09/2011.	08/15/2021.	
126117	AT	7	CNA FINANCIAL CORP.....	.....	..	1.2	2FE	7,037,590	...109.698	7,678,825	7,000,000	7,024,904	.....	.....(3,173)	.....	.....	.....4.500	4.432	MS.....	105,000	315,000	02/22/2016.	03/01/2026.	
126117	AV	2	CNA FINANCIAL CORP.....	.....	..	1.2	2FE	9,990,200	...107.566	10,756,580	10,000,000	9,990,686	.....	.....486	.....	.....	.....3.900	3.912	MN.....	65,000	189,583	05/01/2019.	05/01/2029.	
12626P	AL	7	CRH AMERICA INC.....	.....	..	1	2FE	4,195,800	...103.527	4,141,072	4,000,000	4,026,246	.....	.....(23,957)	.....	.....	.....5.750	5.093	JJ.....	106,056	230,000	07/07/2011.	01/15/2021.	
12636Y	AA	0	CRH AMERICA FINANCE INC.....	.....	..	1.2	2FE	6,948,970	...103.821	7,267,442	7,000,000	6,961,001	.....	.....4,799	.....	.....	.....3.400	3.487	MN.....	34,378	238,000	05/02/2017.	05/09/2027.	
12636Y	AC	6	CRH AMERICA FINANCE INC.....	.....	..	1.2	2FE																	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.30

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126650	AN	0	CVS CORPORATION - ABS.....			1	2FE	1,942,262	107.870	2,048,468	1,899,010	1,907,736		(798)			6.204	6.102	MON...	6,873	117,116	09/09/2003.	10/10/2025.
126650	AW	0	CVSPAS 041 CTF - ABS.....			4	2FE	1,814,346	105.572	1,915,439	1,814,347	1,814,372		25			5.298	5.356	MON...	5,607	95,681	12/09/2004.	01/11/2027.
126650	BQ	2	CVSPAS 07 CTF - ABS.....			1	2FE	5,280,819	116.281	5,229,551	4,497,338	5,016,816		(33,416)			6.943	4.575	MON...	18,215	311,445	12/02/2013.	01/10/2030.
126650	BV	1	CVSPAS 10B CTF - ABS.....			4	2FE	3,767,888	113.159	4,162,440	3,678,393	3,736,098		(6,424)			5.773	5.512	MON...	12,387	211,938	12/20/2011.	01/10/2033.
126650	BY	5	CVSPAS 11 CTF - ABS.....			4	2FE	9,316,587	115.314	10,743,365	9,316,587	9,316,752		165			5.926	5.999	MON...	32,206	551,623	12/07/2011.	01/10/2034.
126650	BY	5	CVSPAS 11 CTF - ABS.....	SD..		4	2FE	917,520	115.314	895,280	776,382	874,889		(4,605)			5.926	4.035	MON...	2,684	45,969	08/31/2012.	01/10/2034.
126650	CL	2	CVS HEALTH CORP.....			1,2	2FE	6,133,668	106.582	6,603,802	6,196,000	6,158,483		6,047			3.875	3.998	JJ.....	107,376	240,095	07/13/2015.	07/20/2025.
126650	CX	6	CVS HEALTH CORP.....			1,2	2FE	13,803,160	109.067	15,269,380	14,000,000	13,833,617		17,287			4.300	4.474	MS.....	160,533	602,000	03/06/2018.	03/25/2028.
126650	CX	6	CVS HEALTH CORP.....	SD..		1,2	2FE	4,929,700	109.067	5,453,350	5,000,000	4,940,577		6,174			4.300	4.474	MS.....	57,333	215,000	03/06/2018.	03/25/2028.
126650	DG	2	CVS HEALTH CORP.....			1,2	2FE	13,873,580	101.580	14,221,158	14,000,000	13,877,638		4,058			3.250	3.357	FA.....	171,889		08/08/2019.	08/15/2029.
12665V	AA	0	CVSPAS 14 A2 - CMBS.....			4	2FE	6,672,210	102.686	6,851,425	6,672,210	6,672,268		58			4.163	4.163	MON...	16,203	277,312	07/14/2014.	08/11/2036.
12673P	AE	5	CA INC.....			1,2	2FE	14,923,740	105.041	15,756,180	15,000,000	14,968,856		8,446			4.500		FA.....	255,000	675,000	08/15/2013.	08/15/2023.
12673P	AJ	4	CA INC.....			1,2	2FE	10,276,700	107.024	10,702,430	10,000,000	10,210,843		(25,265)			4.700	4.343	MS.....	138,389	470,000	04/28/2017.	03/15/2027.
12694*	AA	4	CVS CONTROL PASS-THROUGH TRUST.....				2	5,737,839	108.140	6,204,899	5,737,839	5,737,843		13			5.140	5.140	MON...	13,108	294,624	12/22/2015.	01/15/2041.
12697#	AA	7	PVTPL THORNTONS - CMO.....			4	1	7,782,177	102.890	8,007,082	7,782,177	7,782,165		1			4.560	4.560	MON...	29,572	354,715	12/29/2016.	03/15/2042.
127055	AK	7	CABOT CORP.....			1,2	2FE	4,992,450	100.914	5,045,710	5,000,000	4,994,818		854			3.400	3.417	MS.....	50,056	170,000	09/06/2016.	09/15/2026.
127055	AL	5	CABOT CORP.....			1,2	2FE	9,970,400	104.865	10,486,450	10,000,000	9,971,808		1,408			4.000	4.036	JJ.....	212,222		06/17/2019.	07/01/2029.
12707*	AA	9	CVS (NC SC PENNSYLVANIA & VIRGINIA) CON.....				2	13,804,247	107.450	14,832,664	13,804,247	13,804,268		28			4.880		MON...	29,940	672,781	05/17/2018.	01/15/2044.
127387	AL	2	CADENCE DESIGN SYSTEMS INC.....			1,2	2FE	2,988,420	107.243	3,217,281	3,000,000	2,993,997		1,282			4.375	4.422	AO.....	27,708	131,250	10/06/2014.	10/15/2024.
13177*	AA	8	CAMARGO INVESTMENTS LLC.....				1PL	9,174,524	100.000	9,174,524	9,174,524	9,174,524					6.250	6.250	MON...	25,485	291,024	06/14/2019.	05/31/2023.
133131	AS	1	CAMDEN PROPERTY TRUST.....			1,2	1FE	4,943,900	108.131	5,406,560	5,000,000	4,980,504		5,187			4.875	4.999	JD.....	10,833	243,750	05/31/2011.	06/15/2023.
133131	AW	2	CAMDEN PROPERTY TRUST.....			1,2	1FE	5,993,580	111.144	6,668,652	6,000,000	5,994,634		893			4.100	4.112	AO.....	51,933	253,517	10/02/2018.	10/15/2028.
133131	AX	0	CAMDEN PROPERTY TRUST.....			1,2	1FE	8,977,590	104.128	9,371,484	9,000,000	8,978,709		1,119			3.150	3.179	JJ.....	152,775		06/06/2019.	07/01/2029.
133434	AA	8	CAMERON LNG LLC.....			1,2	1FE	9,000,000	99.975	8,997,705	9,000,000	9,000,000					2.902		JJ.....	13,059		12/05/2019.	07/15/2031.
134429	BG	3	CAMPBELL SOUP CO.....			1,2	2FE	15,276,579	108.238	17,956,751	16,590,000	15,403,461		114,715			4.150	5.234	MS.....	202,721	688,485	11/27/2018.	03/15/2028.
134999	ZD	6	CRANEMERE UK HLDGS.....		D		5GI	2,145,789	100.000	2,145,789	2,145,789	2,145,789					12.500	12.573	DEC.....	733	143,887	12/31/2019.	06/30/2024.
136385	AV	3	CANADIAN NATURAL RESOURCES LTD.....		C	1,2	2FE	6,742,135	105.362	7,501,760	7,120,000	6,896,720		38,378			3.900	4.599	FA.....	115,700	277,680	08/21/2015.	02/01/2025.
136385	AX	9	CANADIAN NATURAL RESOURCES LTD.....		C	1,2	2FE	7,975,680	106.508	8,520,672	8,000,000	7,981,296		2,348			3.850	3.887	JD.....	25,667	308,000	05/23/2017.	06/01/2027.
13645R	AK	0	CANADIAN PACIFIC RAILWAY CO.....		C	1,2	2FE	7,989,610	106.102	8,488,168	8,000,000	7,997,072		1,276			4.450		MS.....	104,822	356,000	09/21/2010.	03/15/2023.
138616	AE	7	CANTOR FITZGERALD LP.....			1,2	2FE	9,970,600	106.505	10,650,520	10,000,000	9,974,130		3,530			4.875	4.942	MN.....	81,250	246,458	04/24/2019.	05/01/2024.
14040H	AY	1	CAPITAL ONE FINANCIAL CORP.....				2FE	9,944,790	103.959	10,395,920	10,000,000	9,989,816		6,445			4.750	4.820	JJ.....	219,028	475,000	07/21/2011.	07/15/2021.
14040H	BG	9	CAPITAL ONE FINANCIAL CORP.....			2	2FE	3,990,160	103.077	4,123,084	4,000,000	3,994,662		1,028			3.200	3.229	FA.....	51,911	128,000	02/02/2015.	02/05/2025.
14040H	BJ	3	CAPITAL ONE FINANCIAL CORP.....			2	2FE	19,998,400	107.530	21,505,960	20,000,000	19,999,845		1,008			4.200	4.200	AO.....	144,667	840,000	10/26/2015.	10/29/2025.
14040H	BK	0	CAPITAL ONE FINANCIAL CORP.....			2	2FE	28,413,130	104.901	30,421,145	29,000,000	28,573,030		56,305			3.750	4.006	JJ.....	462,188	1,087,500	02/07/2017.	07/28/2026.
14040H	BN	4	CAPITAL ONE FINANCIAL CORP.....			2	2FE	8,592,749	106.209	9,153,057	8,618,000	8,598,953		2,630			3.750		MS.....	100,543	323,175	07/06/2017.	03/09/2027.
14040H	BW	4	CAPITAL ONE FINANCIAL CORP.....			2	2FE	9,538,700	107.497	10,749,730	10,000,000	9,605,853		40,126			3.800	4.385	JJ.....	159,389	380,000	04/19/2018.	01/31/2028.
14042E	3Y	4	CAPITAL ONE NA.....			2	2FE	6,481,670	101.399	6,590,942	6,500,000	6,495,641		2,796			2.950	2.994	JJ.....	84,157	191,750	07/21/2014.	07/23/2021.
140501	20	6	CAPITAL SOUTHWEST CORP.....			2	1PL	5,000,000	26.120	5,224,080	5,000,000	5,000,000					5.950	6.011	MUSD.	13,222	297,500	12/12/2017.	12/15/2022.
14149Y	BE	7	CARDINAL HEALTH INC.....			1,2	2FE	4,996,400	105.913	5,295,650	5,000,000	4,997,879		540			3.750	3.758	MS.....	55,208	187,500	06/16/2015.	09/15/2025.
14149Y	BJ	6	CARDINAL HEALTH INC.....			1,2	2FE	5,000,000	102.283	5,114,140	5,000,000	5,000,061		51			3.410	3.410	JD.....	7,578	170,500	06/01/2017.	06/15/2027.
141545	9Z	8	CARDINAL STATUTORY TRST I L+240 9/15/34.....			9	1FE	7,050,000	92.500	6,937,500	7,500,000	7,077,312		17,920			4.294	4.897	MUSD.	14,312	370,104	02/01/2018.	09/15/2034.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.31

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14162V AB 2	CARE CAPITAL PROPERTIES LP.....				1,2	2FE	4,000,000	108.192	4,327,688	4,000,000	4,000,395		191			5.125	5.124	FA	77,444	205,000	07/07/2016	08/15/2026
141781 AY 0	CARGILL INC.....				1	1FE	12,281,000	103.167	12,669,878	12,281,000	12,281,000					4.307	4.305	MN	69,056	528,943	05/25/2011	05/14/2021
141781 AY 0	CARGILL INC.....	SD			1	1FE	5,000,000	103.167	5,158,325	5,000,000	5,000,000					4.307	4.305	MN	28,115	215,350	05/16/2011	05/14/2021
141781 G# 5	CARGILL, INCORPORATED.....				1		1,849,042	106.495	1,681,500	1,578,947	1,647,665		(17,277)			7.280	5.884	JD	319	172,421	10/29/2004	06/30/2023
142339 AE 0	CARLISLE CO INC.....				1,2	2FE	7,964,000	102.106	8,168,496	8,000,000	7,995,845		4,370			5.125	5.182	JD	18,222	410,000	12/06/2010	12/15/2020
142339 AH 3	CARLISLE COMPANIES INC.....				1,2	2FE	7,968,080	104.637	8,370,976	8,000,000	7,974,154		2,952			3.750	3.798	JD	25,000	300,000	11/13/2017	12/01/2027
14309U AA 0	CARLYLE HOLDINGS FINANCE LLC.....				1	2FE	5,338,395	103.231	5,627,116	5,451,000	5,409,784		12,435			3.875	4.139	FA	88,011	211,226	07/17/2013	02/01/2023
14314D AA 1	CARLYLE FINANCE SUBSIDIARY LLC.....				1,2	2FE	33,822,675	99.510	33,783,475	33,950,000	33,825,279		2,604			3.500	3.545	MS	336,671		10/11/2019	09/19/2029
149123 BV 2	CATERPILLAR INC.....				1	1FE	7,962,640	102.650	8,211,960	8,000,000	7,993,976		4,339			3.900	3.956	MN	29,467	312,000	05/24/2011	05/27/2021
149123 CC 3	CATERPILLAR INC.....				1,2	1FE	3,999,320	105.725	4,229,000	4,000,000	3,999,776		156			3.400	3.401	MN	17,378	136,000	05/05/2014	05/15/2024
14912L SQ 0	CATERPILLAR FINANCIAL SERVICES CORP.....				1	1FE	2,982,990	102.056	3,061,677	3,000,000	2,994,171		1,805			2.625	2.689	MS	26,250	78,750	02/25/2013	03/01/2023
14912L SX 5	CATERPILLAR FINANCIAL SERVICES CORP.....				1	1FE	4,995,900	106.606	5,330,275	5,000,000	4,998,330		534			3.750	3.759	MN	19,271	187,500	11/19/2013	11/24/2023
14912L 6C 0	CATERPILLAR FINANCIAL SERVICES CORP.....				1	1FE	2,991,390	105.204	3,156,126	3,000,000	2,995,864		897			3.300	3.334	JD	6,050	99,000	06/02/2014	06/09/2024
14916R AC 8	CATHOLIC HEALTH INITIATIVES.....				1	2FE	10,472,070	101.679	10,676,306	10,500,000	10,491,162		3,208			2.950	2.981	MN	51,625	309,750	10/25/2012	11/01/2022
14916R AF 1	CATHOLIC HEALTH INITIATIVES.....				1	2FE	6,598,860	105.174	6,620,672	6,295,000	6,442,533		(37,830)			4.200	3.498	FA	110,163	264,390	08/14/2015	08/01/2023
14979# AA 2	CAZENOVIA CREEK TAX LIEN FUND LLC.....					2Z	19,530,646	100.000	19,579,595	19,579,595	19,554,078		15,849			6.500	6.682	MON	109,591	1,290,350	05/08/2018	05/08/2021
14987B AE 3	CC HOLDINGS GS V LLC.....				1	2FE	3,000,000	104.725	3,141,750	3,000,000	3,000,000					3.849	3.848	AO	24,377	115,470	12/11/2012	04/15/2023
15089Q AJ 3	CELANESE US HOLDINGS LLC.....				1,2	2FE	6,992,650	103.349	7,234,395	7,000,000	6,993,533		883			3.500	3.523	MN	36,069	122,500	04/29/2019	05/08/2024
15135U AM 1	CENOVUS ENERGY INC.....		C		1,2	2FE	6,998,810	105.530	7,387,121	7,000,000	6,999,484		441			4.250	4.251	AO	62,806	297,500	04/04/2017	04/15/2027
156777 ZZ 0	CERBERUS.....					1Z	15,833,553	100.000	15,921,053	15,921,053	15,834,786		1,233			4.149	4.240	FMAN	75,222		11/20/2019	11/20/2026
161175 AY 0	CHARTER COMMUNICATIONS INC.....				1,2	2FE	13,000,000	110.074	14,309,555	13,000,000	13,000,000					4.908	4.907	JJ	280,029	638,040	07/09/2015	07/23/2025
161175 BJ 2	CHARTER COMMUNICATIONS OPERATING LLC.....				1,2	2FE	9,916,600	103.433	10,343,250	10,000,000	9,933,917		7,148			3.750	3.846	FA	141,667	375,000	06/27/2017	02/15/2028
161175 BQ 6	CHARTER COMMUNICATIONS OPERATING LLC.....				1,2	2FE	7,991,440	107.621	8,609,688	8,000,000	7,993,796		1,404			4.500	4.521	FA	150,000	388,000	06/28/2018	02/01/2024
161175 BR 4	CHARTER COMMUNICATIONS OPERATING LLC.....				1,2	2FE	9,993,500	113.149	11,314,930	10,000,000	9,995,599		2,099			5.050	5.058	MS	127,653	354,903	01/14/2019	03/30/2029
16372# AA 0	TCF NATIONAL BANK.....					1Z	6,750,000	101.330	6,839,775	6,750,000	6,750,000					4.589	4.589	MON	18,069	87,765	08/28/2019	06/10/2044
166754 AP 6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC.....				1,2	1FE	2,992,140	104.692	3,140,757	3,000,000	2,994,369		772			3.400	3.431	JD	8,500	102,000	11/17/2016	12/01/2026
166764 AH 3	CHEVRON CORP.....				1,2	1FE	5,000,000	104.053	5,202,665	5,000,000	5,000,000					3.191	3.191	JD	3,102	159,550	06/17/2013	06/24/2023
16876A AB 0	CHILDREN'S HOSPITAL MEDICAL CENTER.....				1,2	1FE	6,000,000	101.199	6,071,964	6,000,000	6,000,117		100			2.853	2.853	MN	21,873	171,180	11/02/2016	11/15/2026
16877# AA 0	CHILDRESS KLIEN-CAMBRIDGE HEALTHCARE SOL.....					1	14,244,655	102.910	14,640,845	14,226,844	14,241,232		(747)			3.652	3.638	MON	37,524	518,814	01/05/2017	01/05/2036
16877# AB 8	CHILDRESS KLIEN-CAMBRIDGE HEALTHCARE SOL.....					1	16,157,396	100.000	16,160,521	16,160,521	16,157,763		116			5.438	5.440	MON	63,470	878,809	01/05/2017	01/05/2036
171232 AE 1	CHUBB INA HOLDINGS INC.....				1	1FE	3,616,792	136.784	3,768,405	2,755,000	3,387,465		(39,977)			6.800	4.309	MN	23,938	187,340	08/01/2014	11/15/2031
171232 AS 0	CHUBB INA HOLDINGS INC.....				1	1FE	6,195,434	146.410	6,843,213	4,674,000	6,051,632		(48,841)			6.500	4.185	MN	38,820	303,810	12/02/2016	05/15/2038
172062 AF 8	CINCINNATI FINANCIAL CORPORATION.....					1FE	40,123,092	129.194	42,507,311	32,902,000	39,113,991		(607,537)			6.920	4.217	MN	290,927	2,276,818	12/07/2018	05/15/2028
17252M AN 0	CINTAS CORPORATION NO 2.....				1,2	1FE	8,965,440	108.376	9,753,831	9,000,000	8,974,281		3,430			3.700	3.745	AO	83,250	333,000	03/09/2017	04/01/2027
17275R AH 5	CISCO SYSTEMS INC.....					1	4,945,400	100.087	5,004,340	5,000,000	4,999,749		6,619			4.450	4.585	JJ	102,597	222,500	12/22/2009	01/15/2020
17275R AW 2	CISCO SYSTEMS INC.....				1	1FE	4,986,650	107.459	5,372,955	5,000,000	4,992,190		1,342			3.500	3.532	JD	7,778	175,000	06/10/2015	06/15/2025
17275R BC 5	CISCO SYSTEMS INC.....				1	1FE	6,994,680	105.034	7,352,345	7,000,000	6,996,682		649			2.950	2.947	FA	70,554	206,500	02/22/2016	02/28/2026
17288X AA 2	CITADEL LP.....				1,2	2FE	20,991,510	105.397	22,133,391	21,000,000	20,995,411		975			5.375	5.382	JJ	517,344	1,128,750	10/11/2018	01/17/2023
17288X AB 0	CITADEL LP.....				1,2	2FE	9,472,830	104.829	9,958,765	9,500,000	9,473,267		437			4.875	4.923	JJ	135,078		09/11/2019	01/15/2027
172967 GK 1	CITIGROUP INC.....					2FE	7,000,000	104.503	7,315,189	7,000,000	7,000,000					4.050	4.049	JJ	118,913	283,500	02/05/2013	07/30/2022

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.32

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
172967	GT	2	CITIGROUP INC.....				2FE	...994,570	...103.696	1,036,963	1,000,000	997,976	.....	.....586			...3.500	...3.564	MN.....	4,472	35,000	05/07/2013.	05/15/2023.
172967	GT	2	CITIGROUP INC.....	SD..			2FE	...994,570	...103.696	1,036,963	1,000,000	997,976	.....	.....586			...3.500	...3.564	MN.....	4,472	35,000	05/07/2013.	05/15/2023.
172967	HB	0	CITIGROUP INC.....				2FE	...6,000,000	...114.225	6,853,524	6,000,000	6,000,000	.....	.....			...5.500	...5.498	MS.....	99,000	330,000	09/10/2013.	09/13/2025.
172967	HB	0	CITIGROUP INC.....	SD..			2FE	...1,000,000	...114.225	1,142,254	1,000,000	1,000,000	.....	.....			...5.500	...5.498	MS.....	16,500	55,000	09/10/2013.	09/13/2025.
172967	JL	6	CITIGROUP INC.....				2FE	...4,992,600	...105.438	5,271,895	5,000,000	4,995,974	.....	.....916			...3.875	...3.892	MS.....	51,128	193,750	03/19/2015.	03/26/2025.
172967	JT	9	CITIGROUP INC.....				2FE	...4,979,600	...108.676	5,433,780	5,000,000	4,987,910	.....	.....2,053			...4.400	...4.451	JD.....	12,833	220,000	06/03/2015.	06/10/2025.
172967	KA	8	CITIGROUP INC.....				2FE	...2,986,200	...110.042	3,301,263	3,000,000	2,990,450	.....	.....1,200			...4.450	...4.499	MS.....	34,117	133,500	09/23/2015.	09/29/2027.
172967	KU	4	CITIGROUP INC.....				2FE	44,525,560	...108.585	48,863,295	45,000,000	44,630,293	.....	.....36,205			...4.125	...4.240	JJ.....	804,375	1,856,250	01/19/2017.	07/25/2028.
172967	LD	1	CITIGROUP INC.....			1,2,5	1FE	...5,000,000	...107.249	5,362,465	5,000,000	5,000,000	.....	.....			...3.887	...3.888	JJ.....	92,316	194,350	01/04/2017.	01/10/2028.
174610	AJ	4	CITIZENS FINANCIAL GROUP INC.....			2	2FE	...10,000,000	...107.335	10,733,500	10,000,000	9,999,560	.....	.....394			...4.350	...4.351	FA.....	181,250	435,000	07/28/2015.	08/01/2025.
174610	AK	1	CITIZENS FINANCIAL GROUP INC.....			2	2FE	17,981,100	...107.397	19,331,460	18,000,000	17,988,327	.....	.....2,241			...4.300	...4.313	JD.....	60,200	774,000	11/30/2015.	12/03/2025.
177376	AE	0	CITRIX SYSTEMS INC.....			1,2	2FE	...15,965,120	...108.000	17,280,000	16,000,000	15,972,089	.....	.....3,438			...4.500	...4.526	JD.....	60,000	720,000	11/13/2017.	12/01/2027.
178566	AC	9	RBC USA HOLDCO CORP.....			1	1FE	...7,979,040	...102.284	8,182,728	8,000,000	7,998,432	.....	.....2,809			...5.250	...5.279	MS.....	123,667	420,000	09/08/2010.	09/15/2020.
18551P	AC	3	CLECO CORPORATE HOLDINGS LLC.....			1,2	2FE	...8,000,000	...103.314	8,265,136	8,000,000	8,000,196	.....	.....281			...3.743	...3.743	MN.....	49,907	299,440	05/12/2016.	05/01/2026.
189754	AA	2	COACH INC.....			1,2	2FE	...6,685,080	...105.340	7,373,793	7,000,000	6,808,045	.....	.....31,952			...4.250	...4.848	AO.....	74,375	297,500	10/26/2015.	04/01/2025.
189754	AC	8	COACH INC.....			1,2	2FE	...15,574,572	...101.892	15,955,284	15,659,000	15,593,030	.....	.....7,532			...4.125	...4.191	JJ.....	297,847	645,934	07/06/2017.	07/15/2027.
190897	AA	6	COBIZ FINANCIAL INC.....			2,5	2FE	...7,000,000	...103.201	7,224,049	7,000,000	7,000,000	.....	.....			...5.625	...5.626	JD.....	6,563	393,750	06/22/2015.	06/25/2030.
191098	AK	8	COCA COLA BOTTLING CO CONSOLIDATED.....			1,2	2FE	...9,997,500	...104.785	10,478,500	10,000,000	9,998,662	.....	.....485			...3.800	...3.803	MN.....	38,000	380,000	11/20/2015.	11/25/2025.
19123M	AB	9	COCA-COLA EUROPEAN PARTNERS PLC.....		C	1,2	2FE	...2,947,380	...101.294	3,038,811	3,000,000	2,987,975	.....	.....7,127			...3.250	...3.505	FA.....	35,750	97,500	08/16/2011.	08/19/2021.
191241	AD	0	COCA-COLA FEMSA SAB DE CV.....		C	1	1FE	...3,979,640	...100.250	4,010,000	4,000,000	3,999,716	.....	.....2,481			...4.625	...4.684	FA.....	69,889	185,000	02/02/2010.	02/15/2020.
191241	AE	8	COCA-COLA FEMSA SAB DE CV.....		C	1	1FE	...22,658,680	...105.705	24,312,173	23,000,000	22,850,970	.....	.....35,380			...3.875	...4.056	MN.....	86,649	891,250	11/19/2013.	11/26/2023.
19567P	AH	2	COLONIAL GAS COMPANY.....			9	1FE	...14,276,000	...117.303	14,662,875	12,500,000	13,352,086	.....	.....(103,018)			...7.120	...6.059	FA.....	336,222	921,250	01/22/2003.	04/07/2028.
19567P	AH	2	COLONIAL GAS COMPANY.....	SD..		9	1FE	...1,925,360	...117.303	1,759,545	1,500,000	1,756,582	.....	.....(31,021)			...7.120	...4.608	FA.....	40,347	110,550	08/31/2012.	04/07/2028.
195869	AP	7	COLONIAL PIPELINE CO.....	SD..		1,2	1FE	...4,986,300	...106.409	5,320,445	5,000,000	4,991,743	.....	.....1,486			...3.750	...3.782	AO.....	46,875	187,500	09/16/2015.	10/01/2025.
19624R	AA	4	COLONY FINANCIAL INC.....				1FE	...22,180,700	...99.428	21,377,020	21,500,000	21,923,276	.....	.....(116,365)			...5.000	...4.350	AO.....	226,944	1,075,000	10/06/2017.	04/15/2023.
19624R	AB	2	COLONY FINANCIAL INC.....				3	...9,657,500	...98.300	9,830,030	10,000,000	9,869,059	.....	.....118,696			...3.875	...5.184	JJ.....	178,681	387,500	03/01/2018.	01/15/2021.
198280	AF	6	COLUMBIA PIPELINE GROUP INC.....			1,2	1FE	...9,984,700	...109.247	10,924,700	10,000,000	9,991,272	.....	.....1,745			...4.500	...4.518	JD.....	37,500	450,000	05/19/2015.	06/01/2025.
19828J	AA	4	COLUMBIA PROPERTY TRUST OPERATING PARTNE.....			1,2	2FE	...13,980,260	...104.872	14,682,080	14,000,000	13,989,522	.....	.....2,505			...4.150	...4.166	AO.....	145,250	581,000	03/09/2015.	04/01/2025.
19828J	AB	4	COLUMBIA PROPERTY TRUST OPERATING PARTNE.....			1,2	2FE	...8,966,340	...101.955	9,175,914	9,000,000	8,976,646	.....	.....3,341			...3.650	...3.695	FA.....	124,100	328,500	08/03/2016.	08/15/2026.
20030N	BL	4	COMCAST CORP.....			1,2	1FE	...18,983,280	...105.399	20,025,810	19,000,000	18,991,563	.....	.....1,983			...3.375	...3.385	FA.....	242,250	641,250	08/05/2014.	02/15/2025.
20030N	BM	2	COMCAST CORP.....			1,2	1FE	...4,981,200	...114.186	5,709,315	5,000,000	4,985,038	.....	.....931			...4.200	...4.228	FA.....	79,333	210,000	08/05/2014.	08/15/2034.
20030N	BP	5	COMCAST CORP.....			1,2	1FE	...7,365,330	...117.139	8,199,702	7,000,000	7,320,539	.....	.....(14,917)			...4.400	...3.994	FA.....	116,356	308,000	11/15/2016.	08/15/2035.
20030N	BS	9	COMCAST CORP.....			1,2	1FE	...6,986,840	...104.555	7,318,878	7,000,000	6,991,617	.....	.....1,409			...3.150	...3.172	MS.....	73,500	220,500	02/16/2016.	03/01/2026.
20030N	CT	6	COMCAST CORP.....			1,2	1FE	...12,993,500	...112.626	14,641,406	13,000,000	12,995,012	.....	.....1,316			...4.150	...4.155	AO.....	113,894	554,486	10/02/2018.	10/15/2028.
200339	DX	4	COMERICA BANK.....				1FE	...21,926,890	...107.009	23,542,002	22,000,000	21,956,569	.....	.....7,794			...4.000	...4.040	JJ.....	376,444	880,000	08/05/2015.	07/27/2025.
200340	AQ	0	COMERICA INC.....				1FE	...13,608,315	...105.376	14,489,200	13,750,000	13,649,789	.....	.....13,385			...3.800	...3.927	JJ.....	230,771	522,500	12/20/2016.	07/22/2026.
2027A0	HR	3	COMMONWEALTH BANK OF AUSTRALIA.....		C		2FE	...34,869,400	...107.926	37,774,100	35,000,000	34,916,265	.....	.....12,984			...4.500	...4.546	JD.....	96,250	1,575,000	12/03/2015.	12/09/2025.
2027A0	JZ	3	COMMONWEALTH BANK OF AUSTRALIA.....		C		1FE	...6,994,820	...109.774	7,684,180	7,000,000	6,995,901	.....	.....739			...3.900	...3.908	MS.....	79,625	273,000	03/12/2018.	03/16/2028.
20369E	AA	0	COMMUNITY HEALTH NETWORK INC.....			1	1FE	...5,000,000	...107.296	5,364,820	5,000,000	5,000,100	.....	.....230			...4.237	...4.237	MN.....	35,308	211,850	06/04/2015.	05/01/2025.
20453K	AA	3	COMPASS BANK.....			2	2FE	...18,310,977	...104.641	19,533,354	18,667,000	18,438,559	.....	.....38,857			...3.875	...4.135	AO.....	162,753	723,346	01/18/2017.	04/10/2025.
205887	BL	5	CONAGRA FOODS INC.....			1	2FE	...1,279,806	...101.446	1,224,448	1,207,000	1,213,865	.....	.....(10,652)			...4.950	...4.014	FA.....	22,571	59,747	01/31/2013.	08/15/2020.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.33

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
205887	CC	4	CONAGRA BRANDS INC.....	.....	..	.....1,2	2FE	9,996,700	...	114.216	11,421,580	10,000,000	9,997,832	.....	.....1,030	.....	.....	.....4.850	4.853	MN.....	80,833	497,125	10/15/2018.	11/01/2028.
20605P	AK	7	CONCHO RESOURCES INC.....	.....	..	.....1,2	2FE	4,983,000	...	108.875	5,443,750	5,000,000	4,985,628	.....	.....1,697	.....	.....	.....4.300	4.340	FA.....	81,222	240,681	06/14/2018.	08/15/2028.
20786W	AC	1	CONNECTONE BANCORP INC.....	.....	..	.....2,5	2FE	5,000,000	...	101.119	5,055,930	5,000,000	5,000,001	.....	.....(2)	.....	.....	.....5.750	5.750	JJ.....	143,750	287,500	06/25/2015.	07/01/2025.
20786W	AD	9	CONNECTONE BANCORP INC.....	.....	..	.....2,5	2FE	5,000,000	...	102.750	5,137,500	5,000,000	5,000,268	.....	.....154	.....	.....	.....5.200	5.198	FA.....	108,333	260,000	01/11/2018.	02/01/2028.
20826F	AQ	9	CONOCOPHILLIPS CO.....	.....	..	.....1,2	1FE	11,995,200	...	114.861	13,783,332	12,000,000	11,997,631	.....	.....1,200	.....	.....	.....4.950	4.954	MS.....	174,900	594,000	03/03/2016.	03/15/2026.
21036P	BC	1	CONSTELLATION BRANDS INC.....	.....	..	.....1,2	2FE	9,972,000	...	112.268	11,226,790	10,000,000	9,975,510	.....	.....3,051	.....	.....	.....4.650	4.684	MN.....	59,417	485,667	10/22/2018.	11/15/2028.
210518	CW	4	CONSUMERS ENERGY CO.....	.....	..	.....1,2	1FE	8,990,820	...	103.885	9,349,641	9,000,000	8,994,506	.....	.....454	.....	.....	.....3.125	3.137	FA.....	94,531	281,250	08/11/2014.	08/31/2024.
210795	QB	9	UNITED AIRLINES INC - ABS.....	.....	..	.....1	1FE	7,046,547	...	105.502	7,378,920	6,994,091	7,026,338	.....	.....(2,010)	.....	.....	.....4.000	3.873	AO.....	48,182	274,942	02/05/2014.	04/29/2026.
210795	QC	7	UNITED AIRLINES INC - ABS.....	.....	..	.....1	2FE	455,028	...	101.826	463,334	455,028	455,103	.....	.....76	.....	.....	.....5.500	5.467	AO.....	4,310	23,787	09/19/2012.	04/29/2022.
21079N	AA	9	UAL 071 A - ABS.....	.....	..	.....1	1FE	5,121,045	...	105.240	5,448,961	5,177,676	5,165,649	.....	.....6,982	.....	.....	.....5.983	6.135	AO.....	61,956	305,596	03/08/2010.	10/19/2023.
212015	AH	4	CONTINENTAL RESOURCES INC.....	.....	..	.....1,2	2FE	3,169,796	...	100.700	3,572,836	3,548,000	3,380,463	.....	.....55,186	.....	.....	.....5.000	6.947	MS.....	52,234	213,928	08/26/2015.	09/15/2022.
212168	AA	6	CONTINENTAL WIND LLC.....	.....	..	.....1	2FE	7,298,982	...	108.681	7,932,607	7,298,982	7,298,982	.....	.....5,995	.....	.....	.....6.000	5.995	FA.....	147,196	430,571	09/23/2013.	02/28/2033.
21684A	AA	4	RABOBANK NEDERLAND.....	.....	C	.....	2FE	8,926,740	...	108.465	9,761,859	9,000,000	8,967,500	.....	.....7,745	.....	.....	.....4.625	4.727	JD.....	34,688	416,250	11/25/2013.	12/01/2023.
21684A	AC	0	RABOBANK INTERNATIONAL (UTRECHT BRANCH).....	.....	C	.....	2FE	4,992,400	...	108.221	5,411,025	5,000,000	4,995,503	.....	.....874	.....	.....	.....4.375	4.393	FA.....	89,323	218,750	07/28/2015.	08/04/2025.
21684A	AF	3	COOPERATIEVE RABOBANK UA.....	.....	C	.....	2FE	19,448,110	...	104.168	20,833,680	20,000,000	19,598,805	.....	.....52,822	.....	.....	.....3.750	4.102	JJ.....	333,333	750,000	01/31/2017.	07/21/2026.
21685W	BT	3	RABOBANK NEDERLAND.....	.....	C	.....	1FE	15,956,640	...	102.431	16,388,960	16,000,000	15,994,711	.....	.....5,138	.....	.....	.....4.500	4.533	JJ.....	340,000	720,000	01/04/2011.	01/11/2021.
21685W	DF	1	RABOBANK NEDERLAND.....	.....	C	.....	2FE	4,993,450	...	104.358	5,217,905	5,000,000	4,998,013	.....	.....846	.....	.....	.....3.950	3.965	MN.....	28,528	197,500	11/02/2012.	11/09/2022.
21688A	AE	2	RABOBANK NEDERLAND (NEW YORK BRANCH).....	.....	..	.....	1FE	6,990,550	...	105.716	7,400,106	7,000,000	6,994,665	.....	.....1,062	.....	.....	.....3.375	3.391	MN.....	26,250	236,250	05/14/2015.	05/21/2025.
21688A	AE	2	RABOBANK NEDERLAND (NEW YORK BRANCH).....	SD..	..	.....	1FE	4,993,250	...	105.716	5,285,790	5,000,000	4,996,189	.....	.....758	.....	.....	.....3.375	3.391	MN.....	18,750	168,750	05/14/2015.	05/21/2025.
219023	AF	5	INGREDION INC.....	.....	..	.....1	2FE	3,984,000	...	102.033	4,081,320	4,000,000	3,998,529	.....	.....1,937	.....	.....	.....4.625	4.671	MN.....	30,833	185,000	09/14/2010.	11/01/2020.
219350	AZ	8	CORNING INC.....	.....	..	.....1,2	2FE	9,977,700	...	104.130	10,412,950	10,000,000	9,990,628	.....	.....2,541	.....	.....	.....3.700	3.726	MN.....	47,278	370,000	11/13/2013.	11/15/2023.
22003B	AK	2	CORPORATE OFFICE PROPERTIES LP.....	.....	..	.....1,2	2FE	2,985,300	...	107.778	3,233,340	3,000,000	2,991,028	.....	.....1,382	.....	.....	.....5.000	5.063	JJ.....	75,000	150,000	06/22/2015.	07/01/2025.
22160@	AA	6	COSTCO (MONTEREY PARK CA) CONTROL PASS.....	.....	..	.....	1FE	7,341,869	...	107.150	7,866,813	7,341,869	7,341,486	.....	.....(374)	.....	.....	.....3.910	3.901	MON.....	8,771	287,412	10/03/2017.	06/20/2043.
22163#	AA	1	COSTCO (OCEANSIDE NY) LEASE-BACKED PASS.....	.....	..	.....1Z	.....	.....16,786,451	...	96.270	16,160,317	16,786,451	16,786,451	.....	.....	.....	.....	.....3.140	3.140	MON.....	23,426	45,389	11/14/2019.	11/30/2041.
22303Q	AN	0	COVIDIEN INTERNATIONAL FINANCE SA.....	.....	C	1,2	1FE	7,975,360	...	102.439	8,195,080	8,000,000	7,993,314	.....	.....2,667	.....	.....	.....3.200	3.236	JD.....	11,378	256,000	05/22/2012.	06/15/2022.
224044	CE	5	COX COMMUNICATIONS INC.....	.....	..	.....1,2	2FE	17,625,709	...	105.812	19,998,544	18,900,000	18,134,845	.....	.....130,750	.....	.....	.....3.850	4.756	FA.....	303,188	727,650	10/26/2015.	02/01/2025.
224044	CG	0	COX COMMUNICATIONS INC.....	.....	..	.....1,2	2FE	14,612,200	...	103.259	15,488,790	15,000,000	14,667,064	.....	.....42,525	.....	.....	.....3.350	3.721	MS.....	147,958	502,500	10/05/2018.	09/15/2026.
224044	CJ	4	COX COMMUNICATIONS INC.....	.....	..	.....1,2	2FE	3,651,326	...	104.400	4,108,144	3,935,000	3,684,534	.....	.....27,173	.....	.....	.....3.500	4.496	FA.....	52,029	137,725	10/05/2018.	08/15/2027.
224399	AR	6	CRANE CO.....	.....	..	.....1,2	2FE	7,499,400	...	106.485	7,986,398	7,500,000	7,499,861	.....	.....180	.....	.....	.....4.450	4.451	JD.....	14,833	333,750	12/10/2013.	12/15/2023.
225401	AC	2	CREDIT SUISSE GROUP AG.....	.....	C	1,2	2FE	10,000,000	...	108.371	10,837,060	10,000,000	10,000,000	.....	.....	.....	.....	.....4.282	4.282	JJ.....	204,584	428,200	01/04/2017.	01/09/2028.
225401	AF	5	CREDIT SUISSE GROUP AG.....	.....	C	1,2,5	2FE	16,014,370	...	106.265	17,002,432	16,000,000	16,012,094	.....	.....(1,235)	.....	.....	.....3.869	3.858	JJ.....	290,605	619,040	01/08/2018.	01/12/2029.
225433	AR	2	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L.....	.....	C	.....	2FE	4,998,800	...	110.962	5,548,090	5,000,000	4,999,453	.....	.....383	.....	.....	.....4.550	4.552	AO.....	46,132	227,500	04/13/2016.	04/17/2026.
22546D	AA	4	CREDIT SUISSE AG.....	.....	C	.....	2FE	6,000,000	...	111.769	6,706,164	6,000,000	6,000,000	.....	.....	.....	.....	.....6.500	6.498	FA.....	154,917	390,000	08/01/2013.	08/08/2023.
22546Q	AF	4	CREDIT SUISSE (NEW YORK BRANCH).....	.....	..	.....	1FE	11,098,810	...	101.356	11,149,204	11,000,000	11,007,260	.....	.....(11,458)	.....	.....	.....4.375	4.261	FA.....	195,174	481,250	10/05/2010.	08/05/2020.
22546Q	AF	4	CREDIT SUISSE (NEW YORK BRANCH).....	SD..	..	.....	1FE	1,117,582	...	101.356	1,013,564	1,000,000	1,009,724	.....	.....(15,982)	.....	.....	.....4.375	2.715	FA.....	17,743	43,750	08/31/2012.	08/05/2020.
22546Q	AP	2	CREDIT SUISSE AG (NEW YORK BRANCH).....	.....	..	.....	1FE	37,899,030	...	106.213	40,360,750	38,000,000	37,951,601	.....	.....10,686	.....	.....	.....3.625	3.655	MS.....	428,556	1,377,500	12/15/2016.	09/09/2024.
22548Q	4C	6	CREDIT SUISSE AG (LONDON BRANCH).....	.....	C	.....	1FE	4,944,350	...	101.633	5,081,665	5,000,000	4,955,260	.....	.....3,293	.....	.....	.....4.000	4.100	AO.....	35,000	199,444	04/25/2016.	04/28/2031.
22822R	BD	1	CROCAS 152 C25 - ABS.....	.....	..	.....9	1FE	36,000,000	...	104.104	37,477,595	36,000,000	36,000,036	.....	.....36	.....	.....	.....3.663	3.663	MON.....	58,608	1,318,680	04/30/2015.	05/15/2045.
22822R	BH	2	CROCAS 182 C - ABS.....	.....	..	.....4	1FE	15,000,000	...	108.671	16,300,686	15,000,000	14,996,548	.....	.....(3,466)	.....	.....	.....4.241	4.280	MON.....	28,273	636,150	06/26/2018.	07/15/2048.
22960*	AA	0	PVTP L OCHSNER CLINIC FOUNDATION - CMO.....	.....	..	.....4	1	8,981,488	...	107.080	9,617,378	8,981,489	8,981,490	.....	.....2	.....	.....	.....5.260	5.260	MON.....	39,369	470,860	12/30/2013.	02/15/2028.
22965@	AA	3	CTL PASS-THRU TR SER 2014 (WAGEDINA MN).....	.....	..	.....	2	4,473,590	...	101.420	4,492,193	4,429,297	4,465,665	.....	.....(1,324)	.....	.....	.....4.590	4.522	MON.....	9,036	247,577	12/17/2014.	07/15/2037.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.34

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description		Code	n		NAIC Design- ation and Admini- strative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value											
22966R AD 8	CUBESMART LP.....				1,2	2FE	5,970,240	101.596	6,095,742	6,000,000	5,979,419		2,903			3.125	3.183	MS.....	62,500	187,500	08/08/2016.	09/01/2026.
22966R AE 6	CUBESMART LP.....				1,2	2FE	4,967,800	109.552	5,477,615	5,000,000	4,970,293		2,493			4.375	4.455	FA.....	82,639	118,490	01/24/2019.	02/15/2029.
22966R AF 3	CUBESMART LP.....				1,2	2FE	8,966,070	98.878	8,898,993	9,000,000	8,966,559		489			3.000	3.043	FA.....	60,000		10/08/2019.	02/15/2030.
22969* AA 1	WAL-MART (GREENVILLE PENNSYLVANIA) CONTR.....					1	5,599,015	102.360	5,674,408	5,543,579	5,582,898		(3,256)			3.520	3.436	MON...	8,673	194,499	02/19/2015.	12/15/2029.
22970* AA 8	PVTPL BNSF - CMO.....				4	1FE	23,241,490	106.480	24,747,539	23,241,490	23,241,709		228			4.070	4.070	MON...	42,041	945,212	03/12/2015.	05/15/2034.
22973@ AA 3	PVTPL GREAT WEST CASUALTY.....				1	1FE	14,443,790	104.590	15,106,760	14,443,790	14,443,805		21			4.620	4.620	MON...	29,658	666,303	06/15/2017.	12/15/2037.
22977@ AA 9	HILLSBOROUGH COUNTY, FLORIDA.....					1	9,411,611	103.670	9,757,017	9,411,611	9,411,623		12			3.870	3.870	MON...	16,188	364,017	12/15/2016.	12/15/2038.
229899 AB 5	CULLEN/FROST BANKERS INC.....				2	2FE	17,959,860	105.258	18,946,386	18,000,000	17,970,322		4,531			4.500	4.527	MS.....	234,000	810,000	03/10/2017.	03/17/2027.
23204G AC 4	CUSTOMERS BANCORP INC.....				2	2FE	7,982,000	102.025	8,161,968	8,000,000	7,990,581		3,540			3.950	4.000	JD.....	878	316,000	06/28/2017.	06/30/2022.
23204H BM 9	CUSTOMERS BANCORP INC.....				2,5	2FE	7,070,000	105.455	7,381,857	7,000,000	7,058,706		(11,077)			6.125	5.909	JD.....	5,955	428,750	12/19/2018.	06/26/2029.
23283P AQ 7	CYRUSONE LP.....				1,2	2FE	4,992,950	100.444	5,022,195	5,000,000	4,993,041		91			2.900	2.931	MN.....	10,472		11/20/2019.	11/15/2024.
233331 BC 0	DTE ENERGY CO.....				1,2	2FE	6,974,660	102.046	7,143,213	7,000,000	6,975,855		1,195			3.400	3.443	JD.....	10,578	120,322	06/10/2019.	06/15/2029.
23355L AA 4	DXC TECHNOLOGY CO.....					2FE	5,980,860	104.718	6,283,050	6,000,000	5,994,224		2,336			4.450	4.488	MS.....	78,617	267,000	09/11/2012.	09/18/2022.
23355L AD 8	DXC TECHNOLOGY CO.....				1,2	2FE	31,714,299	107.792	33,717,306	31,280,000	31,614,207		(37,939)			4.750	4.570	AO.....	313,669	1,485,800	04/21/2017.	04/15/2027.
23359* AA 7	DTV AMERICA CORPORATION.....					5	900,000	100.000	900,000	900,000	900,000					14.000	14.000	MON...	677	332,218	06/19/2018.	06/19/2020.
233835 AQ 0	DAIMLERCHRYSLER NORTH AMERICA HOLDING CO.....		SD..			1FE	17,719,680	148.805	17,856,576	12,000,000	16,572,458		(320,266)			8.500	4.162	JJ.....	461,833	1,020,000	03/10/2016.	01/18/2031.
233851 AF 1	DAIMLER FINANCE NORTH AMERICA LLC.....					1FE	14,133,490	102.886	14,404,026	14,000,000	14,028,212		(15,297)			3.875	3.751	MS.....	159,736	542,500	03/29/2012.	09/15/2021.
233851 BJ 2	DAIMLER FINANCE NORTH AMERICA LLC.....					1FE	9,903,900	102.932	10,293,220	10,000,000	9,952,124		9,693			3.250	3.364	FA.....	135,417	325,000	07/24/2014.	08/01/2024.
233851 BW 3	DAIMLER FINANCE NORTH AMERICA LLC.....					1FE	12,996,984	103.377	13,547,556	13,105,000	13,040,579		11,020			3.300	3.400	MN.....	50,454	432,465	10/19/2015.	05/19/2025.
233851 CU 6	DAIMLER FINANCE NORTH AMERICA LLC.....					1FE	7,967,840	103.720	8,297,568	8,000,000	7,976,335		2,963			3.450	3.498	JJ.....	134,167	276,000	01/03/2017.	01/06/2027.
233851 DF 8	DAIMLER FINANCE NORTH AMERICA LLC.....					1FE	9,799,300	106.101	10,610,070	10,000,000	9,828,795		17,877			3.750	3.998	FA.....	134,375	375,000	04/30/2018.	02/22/2028.
233851 DT 8	DAIMLER FINANCE NORTH AMERICA LLC.....					1FE	4,987,950	112.234	5,611,710	5,000,000	4,988,795		845			4.300	4.330	FA.....	77,042	107,500	02/19/2019.	02/22/2029.
233851 DW 1	DAIMLER FINANCE NORTH AMERICA LLC.....					1FE	22,911,680	100.812	23,186,829	23,000,000	22,914,545		2,865			3.100	3.145	FA.....	269,356		08/12/2019.	08/15/2029.
23636T AA 8	DANONE SA.....			C		2FE	25,443,596	102.084	25,868,111	25,340,000	25,368,921		(11,064)			3.000	2.951	JD.....	33,787	760,200	08/15/2012.	06/15/2022.
237194 AL 9	DARDEN RESTAURANTS INC.....				1,2	2FE	11,994,840	104.757	12,570,876	12,000,000	11,996,610		883			3.850	3.854	MN.....	77,000	462,000	04/10/2017.	05/01/2027.
24023# AA 7	WASHINGTON STATE DEPARTMENT OF CORRECTIO.....					1PL	9,450,733	105.760	9,995,095	9,450,733	9,467,203		(768)			4.570	4.552	MON...	19,737	431,494	04/19/2018.	03/15/2033.
24422E RE 1	JOHN DEERE CAPITAL CORP.....					1FE	7,991,440	103.071	8,245,704	8,000,000	7,998,520		1,009			3.900	3.913	JJ.....	146,467	312,000	07/07/2011.	07/12/2021.
24422E SP 5	JOHN DEERE CAPITAL CORP.....					1FE	4,996,200	105.367	5,268,355	5,000,000	4,998,209		434			3.350	3.359	JD.....	8,840	167,500	06/09/2014.	06/12/2024.
24422E TC 3	JOHN DEERE CAPITAL CORP.....					1FE	4,986,150	105.964	5,298,195	5,000,000	4,991,695		1,476			3.400	3.432	MS.....	51,944	170,000	09/08/2015.	09/11/2025.
247109 BS 9	DELMARVA POWER & LIGHT CO.....				1,2	1FE	9,995,800	104.778	10,477,810	10,000,000	9,998,433		661			3.500	3.504	MN.....	44,722	350,000	11/07/2013.	11/15/2023.
247131 AF 2	DELPHI FINANCIAL GROUP INC.....					2FE	6,999,650	100.318	7,022,239	7,000,000	7,000,000					7.875	7.868	JJ.....	231,219	551,250	01/14/2010.	01/31/2020.
247358 AA 2	DELTA AIR LINES INC - ABS.....					1FE	1,361,828	100.861	1,373,546	1,361,828	1,361,944		116			4.750	4.708	MN.....	9,703	58,934	06/27/2012.	11/07/2021.
247367 BH 7	DELTA AIR LINES INC - ABS.....					1FE	2,060,215	108.930	2,244,195	2,060,210	2,060,745		638			6.821	6.803	FA.....	55,040	136,707	10/04/2007.	02/10/2024.
24736X AA 6	DELTA AIR LINES INC - ABS.....					1FE	5,787,491	105.617	6,112,592	5,787,491	5,787,924		517			3.625	3.623	JJ.....	87,998	207,016	08/10/2015.	01/30/2029.
24736Y AA 4	DELTA AIR LINES INC - ABS.....					1FE	2,893,778	105.512	3,053,268	2,893,778	2,892,964		(766)			3.875		JJ.....	47,034	110,648	08/10/2015.	01/30/2029.
251525 AP 6	DEUTSCHE BANK AG.....			C		3FE	2,437,900	99.588	2,489,695	2,500,000	2,463,682		6,134			4.500	4.817	AO.....	28,125	112,500	05/05/2015.	04/01/2025.
251526 BY 4	DEUTSCHE BANK AG (LONDON BRANCH).....					2FE	16,941,316	102.117	17,359,856	17,000,000	16,275,985		145,085			3.700	4.782	MN.....	54,164	629,000	06/01/2018.	05/30/2024.
25156P BB 8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B.....			C	1,2	2FE	26,554,727	110.840	29,627,612	26,730,000	26,575,593		15,067			4.375	4.458	JD.....	32,484	1,169,438	10/05/2018.	06/21/2028.
25243Y AU 3	DIAGEO CAPITAL PLC.....			C	1,2	1FE	5,985,300	101.692	6,101,544	6,000,000	5,994,769		1,608			2.625	2.653	AO.....	27,125	157,500	04/24/2013.	04/29/2023.
25272K AD 5	DIAMOND 1 FINANCE CORP.....				1,2	2FE	5,498,405	102.782	5,652,994	5,500,000	5,499,602		367			4.420	4.425	JD.....	10,804	243,100	05/17/2016.	06/15/2021.
25272K AG 8	DIAMOND 1 FINANCE CORP.....				1,2	2FE	11,994,840	108.385	13,006,248	12,000,000	11,997,701		946			5.450	5.456	JD.....	29,067	654,000	05/17/2016.	06/15/2023.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.35

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25272K	AK	9	DIAMOND 1 FINANCE CORP.....			1,2	2FE	8,515,960	...115.164	9,213,096	8,000,000	8,369,713	.....	.....(49,267)	.....	.....	.....6.020	5.141	JD.....	21,404	481,600	11/15/2016.	06/15/2026.
25389J	AQ	9	DIGITAL REALTY TRUST LP.....			1,2	2FE	7,000,000	...111.006	7,770,448	7,000,000	7,000,000	.....	.....	.....	.....	.....4.750	4.749	AO.....	83,125	332,500	09/23/2015.	10/01/2025.
25389J	AR	7	DIGITAL REALTY TRUST LP.....			1,2	2FE	7,993,920	...105.200	8,416,008	8,000,000	7,995,460	.....	.....759	.....	.....	.....3.700	3.709	FA.....	111,822	296,000	08/02/2017.	08/15/2027.
25389J	AT	3	DIGITAL REALTY TRUST LP.....			1,2	2FE	9,985,200	...110.587	11,058,650	10,000,000	9,987,551	.....	.....1,403	.....	.....	.....4.450	4.468	JJ.....	205,194	474,667	06/14/2018.	07/15/2028.
25389J	AU	0	DIGITAL REALTY TRUST INC.....			1,2	2FE	8,984,070	...104.460	9,401,373	9,000,000	8,984,939	.....	.....869	.....	.....	.....3.600	3.621	JJ.....	177,300	.....	06/10/2019.	07/01/2029.
254010	AD	3	DIGNITY HEALTH.....			1	2FE	4,000,000	...104.839	4,193,576	4,000,000	4,000,000	.....	.....	.....	.....	.....3.812	3.811	MN.....	25,413	152,480	10/07/2014.	11/01/2024.
25432G	AC	3	DIME COMMUNITY BANCSHARES INC.....			2,5	2FE	20,000,000	...100.216	20,043,220	20,000,000	20,000,322	.....	.....282	.....	.....	.....4.500	4.499	JD.....	40,000	900,000	06/08/2017.	06/15/2027.
25466A	AJ	0	DISCOVER BANK.....			2	2FE	14,995,010	...103.786	15,567,945	15,000,000	14,996,660	.....	.....712	.....	.....	.....3.450	3.454	JJ.....	221,375	517,500	07/26/2016.	07/27/2026.
25466A	AN	1	DISCOVER BANK.....			2	2FE	7,000,000	...104.341	7,303,863	7,000,000	7,000,000	.....	.....	.....	.....	.....4.682	4.681	FA.....	129,275	327,740	08/06/2018.	08/09/2028.
25466A	AP	6	DISCOVER BANK.....			2	2FE	19,925,800	...112.174	22,434,780	20,000,000	19,934,790	.....	.....7,259	.....	.....	.....4.650	4.696	MS.....	279,000	930,000	09/19/2018.	09/13/2028.
254687	DD	5	WALT DISNEY CO.....			1,2	1FE	4,098,640	...108.206	4,328,240	4,000,000	4,087,450	.....	.....(11,190)	.....	.....	.....3.700	3.265	AO.....	31,244	.....	03/20/2019.	10/15/2025.
254709	AM	0	DISCOVER FINANCIAL SERVICES.....			2	2FE	13,987,540	...107.268	15,017,492	14,000,000	13,991,078	.....	.....1,549	.....	.....	.....4.100	4.110	FA.....	226,411	574,000	02/06/2017.	02/09/2027.
25470D	AE	9	DISCOVERY COMMUNICATIONS LLC.....			1	2FE	9,937,700	...102.994	10,299,400	10,000,000	9,989,255	.....	.....7,217	.....	.....	.....4.375	4.452	JD.....	19,444	437,500	06/13/2011.	06/15/2021.
25470D	AQ	2	DISCOVERY COMMUNICATIONS LLC.....			1,2	2FE	4,993,700	...101.900	5,095,020	5,000,000	4,996,293	.....	.....1,220	.....	.....	.....2.950	2.974	MS.....	41,382	147,500	09/07/2017.	03/20/2023.
25470D	AR	0	DISCOVERY COMMUNICATIONS LLC.....			1,2	2FE	7,971,440	...106.749	8,539,928	8,000,000	7,977,026	.....	.....2,714	.....	.....	.....3.950	3.991	MS.....	88,656	316,000	09/07/2017.	03/20/2028.
25470D	BC	2	DISCOVERY COMMUNICATIONS LLC.....			1,2	2FE	6,948,620	...106.132	7,429,205	7,000,000	6,967,577	.....	.....6,360	.....	.....	.....3.900	4.006	MN.....	34,883	273,000	11/17/2014.	11/15/2024.
25470D	BE	8	DISCOVERY COMMUNICATIONS LLC.....			1,2	2FE	9,981,000	...106.125	10,612,510	10,000,000	9,981,866	.....	.....2,661	.....	.....	.....3.950	3.987	JD.....	17,556	395,000	05/18/2015.	06/15/2025.
25470X	AE	5	DISH DBS CORP.....			1	4FE	2,849,588	...104.875	3,036,131	2,895,000	2,881,702	.....	.....8,899	.....	.....	.....6.750	7.097	JD.....	16,284	195,413	12/22/2015.	06/01/2021.
256677	AD	7	DOLLAR GENERAL CORP.....			1,2	2FE	2,995,320	...108.690	3,260,694	3,000,000	2,997,197	.....	.....560	.....	.....	.....4.150	4.168	MN.....	20,750	124,500	10/15/2015.	11/01/2025.
256677	AE	5	DOLLAR GENERAL CORP.....			1,2	2FE	4,996,300	...107.241	5,362,070	5,000,000	4,997,390	.....	.....533	.....	.....	.....3.875	3.883	AO.....	40,903	193,750	03/28/2017.	04/15/2027.
257375	AH	8	DOMINION GAS HOLDINGS LLC.....			1,2	2FE	4,986,200	...104.974	5,248,705	5,000,000	4,992,630	.....	.....1,404	.....	.....	.....3.600	3.633	JD.....	8,000	180,000	12/03/2014.	12/15/2024.
257469	AJ	5	DOMINION RESOURCES INC.....			1	2FE	13,189,330	...120.140	16,477,201	13,715,000	13,361,619	.....	.....17,765	.....	.....	.....5.250	5.522	FA.....	300,016	720,038	11/28/2006.	08/01/2033.
257469	AJ	5	DOMINION RESOURCES INC.....	SD		1	2FE	4,967,000	...120.140	6,007,000	5,000,000	4,978,175	.....	.....1,314	.....	.....	.....5.250	5.295	FA.....	109,375	262,500	11/28/2006.	08/01/2033.
25746U	DB	2	DOMINION ENERGY INC.....			9	2FE	5,001,250	...101.740	5,087,010	5,000,000	5,001,074	.....	.....(176)	.....	.....	.....3.071	3.065	FA.....	58,008	32,140	06/24/2019.	08/15/2024.
258258	AA	0	DORIC NIMROD AIR FINANCE ALPHA LIMITED 2.....		C	1	2FE	1,438,435	...102.726	1,477,643	1,438,435	1,438,496	.....	.....61	.....	.....	.....5.125	5.119	MN.....	6,348	69,111	06/28/2012.	11/30/2024.
260543	CN	1	DOW CHEMICAL CO.....			1,2	2FE	1,997,980	...110.128	2,202,554	2,000,000	1,998,350	.....	.....348	.....	.....	.....4.550	4.566	MN.....	7,836	91,000	11/28/2018.	11/30/2025.
260543	CY	7	DOW CHEMICAL CO.....			1,2	2FE	2,002,040	...113.470	2,269,406	2,000,000	2,001,903	.....	.....(123)	.....	.....	.....4.800	4.787	MN.....	8,267	96,000	11/28/2018.	11/30/2028.
26067*	AA	3	DOW (MIDLAND MI) CONTROL PASS-THRU TRUST.....			2		11,445,804	...108.100	12,317,485	11,394,528	11,433,168	.....	.....(1,777)	.....	.....	.....5.180	5.146	MON...	26,233	589,337	12/11/2013.	03/15/2034.
26078J	AD	2	DOWDUPONT INC.....			1,2	2FE	10,000,000	...113.528	11,352,810	10,000,000	10,000,179	.....	.....214	.....	.....	.....4.725	4.725	MN.....	60,375	455,438	11/14/2018.	11/15/2028.
26441Y	AV	9	DUKE REALTY LP.....			1,2	2FE	2,978,130	...104.778	3,143,346	3,000,000	2,993,764	.....	.....2,419	.....	.....	.....4.375	4.465	JD.....	5,833	131,250	06/06/2012.	06/15/2022.
26441Y	AW	7	DUKE REALTY LP.....			1,2	2FE	3,983,360	...104.159	4,166,360	4,000,000	3,994,907	.....	.....1,887	.....	.....	.....3.875	3.924	AO.....	32,722	155,000	09/14/2012.	10/15/2022.
26441Y	AZ	0	DUKE REALTY LP.....			1,2	2FE	6,934,900	...103.192	7,223,433	7,000,000	6,955,401	.....	.....6,071	.....	.....	.....3.250	3.360	JD.....	632	227,500	06/16/2016.	06/30/2026.
26441Y	BB	2	DUKE REALTY LP.....			1,2	2FE	5,935,560	...107.943	6,476,598	6,000,000	5,942,877	.....	.....5,693	.....	.....	.....4.000	4.131	MS.....	70,667	242,667	09/04/2018.	09/15/2028.
26442C	AJ	3	DUKE ENERGY CAROLINAS LLC.....			1	1FE	2,992,950	...101.073	3,032,193	3,000,000	2,999,631	.....	.....846	.....	.....	.....4.300	4.328	JD.....	5,733	129,000	06/02/2010.	06/15/2020.
26442E	AD	2	DUKE ENERGY OHIO INC.....			1,2	1FE	4,998,350	...105.653	5,282,650	5,000,000	4,999,471	.....	.....332	.....	.....	.....3.800	3.803	MS.....	63,333	190,000	09/03/2013.	09/01/2023.
26442T	AD	9	DUKE UNIVERSITY.....			1	1FE	5,000,000	...101.829	5,091,460	5,000,000	5,000,105	.....	.....155	.....	.....	.....3.199	3.199	AO.....	39,988	159,950	10/11/2016.	10/01/2038.
26443@	AA	6	DULLES DISCOVERY 1 CONTROL PASS-THROUGH.....				1Z	11,956,368	...99.860	11,939,629	11,956,368	11,956,368	.....	.....	.....	.....	.....2.982	2.982	MON...	25,750	27,563	11/07/2019.	06/05/2037.
268317	AD	6	ELECTRICITE DE FRANCE SA.....		C		1FE	5,973,840	...100.169	6,010,122	6,000,000	5,999,785	.....	.....3,196	.....	.....	.....4.600	4.652	JJ.....	118,067	276,000	01/21/2010.	01/27/2020.
268317	AU	8	ELECTRICITE DE FRANCE SA.....		C	1,2	1FE	21,733,360	...110.974	24,414,280	22,000,000	21,762,400	.....	.....23,139	.....	.....	.....4.500	4.652	MS.....	275,000	990,000	09/18/2018.	09/21/2028.
268427	AA	9	EF HOLDCO INC.....			1,2	1PL	39,875,200	...100.000	40,000,000	40,000,000	39,903,075	.....	.....27,875	.....	.....	.....5.500	5.597	MS.....	733,333	1,210,000	02/13/2019.	09/01/2022.
26847@	AA	8	EDX GE CTL 3.25 04/15/2028.....				1FE	7,079,423	...100.110	7,087,210	7,079,423	7,079,500	.....	.....33	.....	.....	.....3.250	3.249	JAJO...	48,573	221,313	12/28/2017.	04/15/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.36

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26848#	AA	5	EDX/GE INVENTORY SUPPLY AGREEMENT BACKED.....		2	7,915,651	104.860	8,300,352	7,915,651	7,915,817		97			4.400	4.399	JAJO..	73,528	361,833	10/01/2018.	01/15/2029.
268648	AN	2	EMC CORP.....		1,2	5,497,375	101.750	5,596,250	5,500,000	5,499,081		358			3.375	3.380	JD.....	15,469	185,625	06/05/2013.	06/01/2023.
26874R	AE	8	ENI SPA.....	C	1	17,855,820	112.848	20,312,640	18,000,000	17,872,107		12,844			4.750	4.851	MS.....	258,875	855,000	09/05/2018.	09/12/2028.
26874R	AJ	7	ENI SPA.....	C	1,2	9,974,200	109.568	10,956,810	10,000,000	9,975,558		1,358			4.250	4.282	MN.....	61,389	212,500	05/02/2019.	05/09/2029.
26875P	AE	1	EOG RESOURCES INC.....		1	2,992,020	100.950	3,028,485	3,000,000	2,999,629		971			4.400	4.430	JD.....	11,000	132,000	05/17/2010.	06/01/2020.
26875P	AK	7	EOG RESOURCES INC.....		1,2	3,975,240	101.791	4,071,632	4,000,000	3,991,779		2,519			2.625	2.692	MS.....	30,917	105,000	09/05/2012.	03/15/2023.
26875P	AP	6	EOG RESOURCES INC.....		1,2	6,989,780	110.046	7,703,213	7,000,000	6,993,435		1,047			4.150	4.168	JJ.....	133,953	290,500	01/11/2016.	01/15/2026.
26884A	AZ	6	ERP OPERATING LP.....		1,2	1,785,172	104.384	1,870,561	1,792,000	1,790,437		788			4.625	4.672	JD.....	3,684	82,880	12/07/2011.	12/15/2021.
26884A	BD	4	ERP OPERATING LP.....		1,2	12,918,510	105.155	13,670,137	13,000,000	12,952,961		8,049			3.375	3.449	JD.....	36,563	438,750	05/12/2015.	06/01/2025.
26884A	BL	6	ERP OPERATING LP.....		1,2	13,941,200	103.216	14,450,226	14,000,000	13,943,846		2,646			3.000	3.049	JJ.....	215,833		06/17/2019.	07/01/2029.
26884A	BM	4	ERP OPERATING LP.....		1,2	8,954,820	99.033	8,912,970	9,000,000	8,956,095		1,275			2.500	2.555	FA.....	77,500		08/20/2019.	02/15/2030.
26884L	AB	5	EQT CORP.....		1	7,480,975	102.713	7,703,483	7,500,000	7,496,004		2,415			4.875	4.905	MN.....	46,719	365,625	11/02/2011.	11/15/2021.
26884L	AF	6	EQT CORP.....		1,2	12,989,340	93.023	12,092,938	13,000,000	12,991,911		1,494			3.900	3.909	AO.....	126,750	507,000	09/27/2017.	10/01/2027.
26884T	AD	4	ERAC USA FINANCE LLC.....		1	7,962,880	103.691	8,295,296	8,000,000	7,993,067		4,409			4.500	4.556	FA.....	135,000	360,000	05/09/2011.	08/16/2021.
26884T	AL	6	ERAC USA FINANCE LLC.....		1,2	4,991,500	106.206	5,310,280	5,000,000	4,995,756		955			3.850	3.869	MN.....	24,597	192,500	05/19/2014.	11/15/2024.
26884T	AP	7	ERAC USA FINANCE LLC.....		1,2	14,971,650	105.903	15,885,450	15,000,000	14,982,600		3,221			3.800	3.822	MN.....	95,000	570,000	11/02/2015.	11/01/2025.
26885B	AD	2	EQT MIDSTREAM PARTNERS LP.....		1,2	21,947,420	100.292	22,064,306	22,000,000	21,962,850		9,984			4.750	4.802	JJ.....	481,861	1,103,056	06/20/2018.	07/15/2023.
268948	AA	4	EAGLE BANCORP INC (MD).....		2FE	4,000,000	105.866	4,234,656	4,000,000	4,000,000					5.750	5.748	MS.....	76,667	230,000	07/31/2014.	09/01/2024.
268948	AB	2	EAGLE BANCORP INC.....		2,5	9,000,000	101.855	9,166,986	9,000,000	9,000,026		(16)			5.000	4.998	FA.....	187,500	450,000	07/21/2016.	08/01/2026.
277432	AW	0	EASTMAN CHEMICAL CO.....		1,2	21,630,450	110.853	24,387,616	22,000,000	21,665,885		31,660			4.500	4.710	JD.....	82,500	1,058,750	11/20/2018.	12/01/2028.
278265	AD	5	EATON VANCE CORP.....		1	24,880,000	104.658	26,164,575	25,000,000	24,953,608		12,742			3.625	3.683	JD.....	40,278	906,250	06/14/2013.	06/15/2023.
278265	AE	3	EATON VANCE CORP.....		1,2	9,963,200	105.679	10,567,920	10,000,000	9,972,375		3,673			3.500	3.543	AO.....	82,639	350,000	04/03/2017.	04/06/2027.
278642	AL	7	EBAY INC.....		1,2	20,872,790	104.231	21,888,426	21,000,000	20,936,125		13,045			3.450	3.522	FA.....	301,875	724,500	09/29/2014.	08/01/2024.
278642	AN	3	EBAY INC.....		1,2	13,968,080	103.362	14,470,610	14,000,000	13,987,940		5,804			3.800	3.841	MS.....	165,511	532,000	03/02/2016.	03/09/2022.
278642	AU	7	EBAY INC.....		1,2	8,992,530	104.445	9,400,023	9,000,000	8,994,358		832			3.600	3.610	JD.....	23,400	324,000	05/30/2017.	06/05/2027.
28176E	AD	0	EDWARDS LIFESCIENCES CORP.....		1,2	14,965,050	110.916	16,637,400	15,000,000	14,969,783		3,190			4.300	4.329	JD.....	28,667	645,000	06/06/2018.	06/15/2028.
285512	AD	1	ELECTRONIC ARTS INC.....		1,2	9,966,900	112.610	11,260,980	10,000,000	9,978,445		3,584			4.800	4.841	MS.....	160,000	480,000	02/17/2016.	03/01/2026.
28932M	AA	3	ELM ROAD GENERATING STATION SUPERCRITICAL.....		1	4,686,596	108.309	5,075,996	4,686,596	4,686,853		257			5.209	5.207	FA.....	94,937	240,014	02/03/2010.	02/11/2030.
291011	BG	8	EMERSON ELECTRIC CO.....		1,2	12,958,920	104.655	13,605,111	13,000,000	12,976,459		4,156			3.150	3.187	JD.....	34,125	409,500	05/18/2015.	06/01/2025.
291011	BG	8	EMERSON ELECTRIC CO.....	SD..	1,2	3,987,360	104.655	4,186,188	4,000,000	3,992,757		1,279			3.150	3.187	JD.....	10,500	126,000	05/18/2015.	06/01/2025.
291641	BD	9	EMPIRE DISTRICT ELECTRIC CO.....		1	7,982,880	100.978	8,078,272	8,000,000	7,999,214		2,137			4.650	4.674	JD.....	31,000	372,000	05/24/2010.	06/01/2020.
292480	AH	3	ENABLE MIDSTREAM PARTNERS LP.....		1,2	6,992,090	101.748	7,122,332	7,000,000	6,996,423		990			3.900	3.913	MN.....	34,883	273,000	05/19/2014.	05/15/2024.
292480	AK	6	ENABLE MIDSTREAM PARTNERS LP.....		1,2	13,946,100	98.298	13,761,650	14,000,000	13,959,759		5,483			4.400	4.447	MS.....	181,378	616,000	03/06/2017.	03/15/2027.
292505	AJ	3	ENCANA CORP.....	C	1,2	8,043,250	102.270	8,692,984	8,500,000	8,348,377		76,165			3.900	4.910	MN.....	42,358	331,500	08/21/2015.	11/15/2021.
29250N	AF	2	ENBRIDGE INC.....	C	1,2	9,947,180	105.587	11,074,999	10,489,000	10,212,374		66,719			4.000	4.777	AO.....	104,890	419,560	09/11/2015.	10/01/2023.
29250N	AL	9	ENBRIDGE INC.....	C	1,2	11,960,570	109.921	13,190,484	12,000,000	11,971,355		3,865			4.250	4.290	JD.....	42,500	510,000	11/23/2016.	12/01/2026.
29250N	AR	6	ENBRIDGE INC.....	C	1,2	14,996,100	105.237	15,785,490	15,000,000	14,997,193		501			3.700	3.703	JJ.....	255,917	555,000	06/27/2017.	07/15/2027.
29250R	AU	0	ENBRIDGE ENERGY PARTNERS LP.....		1,2	2,993,940	103.049	3,091,473	3,000,000	2,998,885		781			4.200	4.223	MS.....	37,100	129,000	09/06/2011.	09/15/2021.
29250R	AW	6	ENBRIDGE ENERGY PARTNERS LP.....		1,2	23,916,960	116.544	27,970,440	24,000,000	23,948,829		9,757			5.875	5.919	AO.....	297,667	1,434,000	10/01/2015.	10/15/2025.
29265W	AA	6	ENEL SPA.....	C	2	4,509,575	117.250	5,276,250	4,500,000	4,494,775		(2,150)			8.750	8.681	MS.....	106,094	393,750	09/17/2013.	09/24/2073.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.37

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
292689	AC	0	ENERGY GROUP OVERSEAS B.V.....	.....	C	1	6*	.....	.....161,250	.....	.....500,000	.....	.....	.....	.....	.....7.425	.....	AO.....	.....	.....	09/26/2008.	10/15/2017.
29273D	AA	8	ENDO DAC.....	.....	C	1,2	4FE	.....	.....200,000	97.000	194,000	200,000	200,012	16	.....	.....5.875	5.873	AO.....	2,481	11,750	04/12/2017.	10/15/2024.
29273R	AY	5	ENERGY TRANSFER PARTNERS LP.....	.....	..	.....1,2	2FE	.....	.....8,926,290	106.831	9,614,754	9,000,000	8,966,479	7,608	.....	.....4.900	5.002	FA.....	183,750	441,000	09/12/2013.	02/01/2024.
29273R	BD	0	ENERGY TRANSFER PARTNERS LP.....	.....	..	.....1,2	2FE	.....	.....3,996,720	104.893	4,195,724	4,000,000	3,998,308	485	.....	.....4.050	4.059	MS.....	47,700	162,000	03/05/2015.	03/15/2025.
29273R	BG	3	ENERGY TRANSFER PARTNERS LP.....	.....	..	.....1,2	2FE	.....	.....11,913,000	107.776	12,933,156	12,000,000	11,945,485	7,860	.....	.....4.750	4.838	JJ.....	262,833	570,000	06/18/2015.	01/15/2026.
29278G	AA	6	ENEL FINANCE INTERNATIONAL NV.....	.....	C	1	2FE	.....	.....6,929,300	103.641	7,254,891	7,000,000	6,945,426	6,496	.....	.....3.625	3.747	MN.....	25,375	253,750	05/22/2017.	05/25/2027.
29278G	AF	5	ENEL FINANCE INTERNATIONAL NV.....	.....	C	1	2FE	.....	.....9,876,200	102.071	10,207,070	10,000,000	9,899,178	10,709	.....	.....3.500	3.642	AO.....	82,639	350,000	10/03/2017.	04/06/2028.
29278G	AK	4	ENEL FINANCE INTERNATIONAL NV.....	.....	C	1	2FE	.....	.....6,846,070	112.430	7,870,065	7,000,000	6,860,106	11,458	.....	.....4.875	5.145	JD.....	16,115	341,250	09/19/2018.	06/14/2029.
29278N	AG	8	ENERGY TRANSFER OPERATING LP.....	.....	..	.....1,2	2FE	.....	.....9,978,900	112.180	11,217,960	10,000,000	9,979,659	759	.....	.....5.250	5.278	AO.....	110,833	393,750	01/08/2019.	04/15/2029.
29336U	AE	7	ENLINK MIDSTREAM PARTNERS LP.....	.....	..	.....1,2	3FE	.....	.....4,038,963	93.650	4,083,127	4,360,000	4,162,839	31,100	.....	.....4.150	5.117	JD.....	15,078	180,940	09/02/2015.	06/01/2025.
29364D	AQ	3	ENTERGY ARKANSAS INC.....	.....	..	.....1,2	1FE	.....	.....1,999,420	101.642	2,032,838	2,000,000	1,999,949	108	.....	.....3.750	3.752	FA.....	28,333	75,000	11/09/2010.	02/15/2021.
29364D	AR	1	ENTERGY ARKANSAS INC.....	.....	..	.....1,2	1FE	.....	.....3,988,720	102.270	4,090,816	4,000,000	3,995,808	4,000,000	1,214	3.050	3.083	JD.....	10,167	122,000	05/22/2013.	06/01/2023.
29364D	AU	4	ENTERGY ARKANSAS INC.....	.....	..	.....1,2	1FE	.....	.....3,986,840	105.192	4,207,696	4,000,000	3,991,448	1,360	.....	.....3.500	3.538	AO.....	35,000	140,000	01/05/2016.	04/01/2026.
29364P	AP	8	ENTERGY NEW ORLEANS INC.....	.....	..	.....1,2	2FE	.....	.....5,000,000	104.422	5,221,100	5,000,000	5,000,000	.....	.....	.....4.000	4.000	JD.....	16,667	200,000	05/18/2016.	06/01/2026.
29364W	AN	8	ENTERGY LOUISIANA LLC.....	.....	..	.....1,2	1FE	.....	.....4,991,350	102.848	5,142,405	5,000,000	4,998,850	1,136	.....	.....4.800	4.818	MN.....	40,000	240,000	03/21/2011.	05/01/2021.
29364W	AS	7	ENTERGY LOUISIANA LLC.....	.....	..	.....1,2	1FE	.....	.....2,990,670	106.383	3,191,481	3,000,000	2,996,266	1,066	.....	.....4.050	4.087	MS.....	40,500	121,500	08/19/2013.	09/01/2023.
29364W	AU	2	ENTERGY LOUISIANA LLC.....	.....	..	.....1,2	1FE	.....	.....4,995,850	105.825	5,291,265	5,000,000	4,997,837	589	.....	.....3.780	3.789	AO.....	47,250	189,000	06/24/2014.	04/01/2025.
29365P	AQ	5	ENTERGY GULF STATES LOUISIANA LLC.....	.....	..	.....1,2	1FE	.....	.....4,993,050	101.126	5,056,285	5,000,000	4,999,487	907	.....	.....3.950	3.964	AO.....	49,375	197,500	09/27/2010.	10/01/2020.
29365P	AR	3	ENTERGY GULF STATES LOUISIANA LLC.....	.....	..	.....1,2	1FE	.....	.....5,995,020	105.775	6,346,494	6,000,000	5,997,404	706	.....	.....3.780	3.789	AO.....	56,700	226,800	06/24/2014.	04/01/2025.
29379V	AF	0	ENTERPRISE PRODUCTS OPERATING LLC.....	.....	..	.....1	2FE	.....	.....2,980,650	100.218	3,006,552	3,000,000	2,999,809	2,447	.....	.....5.250	5.330	JJ.....	66,063	157,500	09/24/2009.	01/31/2020.
29379V	AP	8	ENTERPRISE PRODUCTS OPERATING LLC.....	.....	..	.....1	2FE	.....	.....3,988,040	102.036	4,081,444	4,000,000	3,999,118	1,577	.....	.....5.200	5.234	MS.....	69,333	208,000	05/11/2010.	09/01/2020.
29379V	BE	2	ENTERPRISE PRODUCTS OPERATING LLC.....	.....	..	.....1,2	2FE	.....	.....7,974,480	106.514	8,521,080	8,000,000	7,986,178	2,665	.....	.....3.750	3.787	FA.....	113,333	300,000	10/02/2014.	02/15/2025.
29379V	BH	5	ENTERPRISE PRODUCTS OPERATING LLC.....	.....	..	.....1,2	2FE	.....	.....7,970,800	106.624	8,529,888	8,000,000	7,982,010	2,826	.....	.....3.700	3.741	FA.....	111,822	296,000	05/04/2015.	02/15/2026.
29379V	BL	6	ENTERPRISE PRODUCTS OPERATING LLC.....	.....	..	.....1,2	2FE	.....	.....4,988,000	108.124	5,406,190	5,000,000	4,991,567	1,187	.....	.....3.950	3.977	FA.....	74,611	197,500	04/04/2016.	02/15/2027.
29717P	AD	9	ESSEX PORTFOLIO LP.....	.....	..	.....1,2	2FE	.....	.....7,919,200	103.287	8,262,960	8,000,000	7,976,028	8,803	.....	.....3.625	3.746	FA.....	109,556	290,000	08/08/2012.	08/15/2022.
29717P	AQ	0	ESSEX PORTFOLIO LP.....	.....	..	.....1,2	2FE	.....	.....4,969,300	103.930	5,196,520	5,000,000	4,979,685	3,033	.....	.....3.375	3.447	AO.....	35,625	168,750	04/04/2016.	04/15/2026.
29717P	AR	8	ESSEX PORTFOLIO LP.....	.....	..	.....1,2	2FE	.....	.....9,942,300	105.834	10,583,370	10,000,000	9,956,404	5,468	.....	.....3.625	3.693	MN.....	60,417	362,500	04/03/2017.	05/01/2027.
29977A	A*	6	EVERCORE INC.....	.....	..	.....2	.....	.....	.....7,500,000	102.895	7,717,125	7,500,000	7,500,000	.....	.....	.....4.880	4.877	MS.....	92,517	366,000	03/30/2016.	03/30/2021.
29977A	B#	1	EVERCORE INC.....	.....	..	.....2	.....	.....	.....6,000,000	100.000	6,000,000	6,000,000	6,000,000	.....	.....	.....4.440	4.440	MS.....	111,000	.....	08/01/2019.	08/01/2031.
29977A	B@	3	EVERCORE INC.....	.....	..	.....2	.....	.....	.....3,000,000	100.000	3,000,000	3,000,000	3,000,000	.....	.....	.....4.340	4.340	AO.....	54,612	.....	08/01/2019.	08/01/2029.
29977G	AA	0	EVERBANK FINANCIAL CORP.....	.....	..	.....2	1FE	.....	.....20,000,000	109.975	21,995,020	20,000,000	20,000,095	31	.....	.....5.750	5.751	JJ.....	571,806	1,150,000	06/26/2015.	07/02/2025.
29977G	AB	8	EVERBANK FINANCIAL CORP.....	.....	..	.....5	1FE	.....	.....2,000,000	104.659	2,093,174	2,000,000	2,000,000	.....	.....	.....6.000	6.001	MS.....	35,333	120,000	03/09/2016.	03/15/2026.
30034W	AB	2	EVERGY INC.....	.....	..	.....1,2	2FE	.....	.....9,982,700	99.448	9,944,810	10,000,000	9,983,191	491	.....	.....2.900	2.920	MS.....	90,222	.....	09/05/2019.	09/15/2029.
30040W	AF	5	EVERSOURCE ENERGY.....	.....	..	.....1,2	2FE	.....	.....7,944,400	110.518	8,841,424	8,000,000	7,948,711	4,166	.....	.....4.250	4.335	AO.....	85,000	272,000	12/10/2018.	04/01/2029.
30161N	AN	1	EXELON CORP.....	.....	..	.....1,2	2FE	.....	.....6,968,738	107.574	7,530,173	7,000,000	6,973,176	4,438	.....	.....3.950	4.029	JD.....	12,289	276,500	12/02/2015.	06/15/2025.
30161N	AU	5	EXELON CORP.....	.....	..	.....1,2	2FE	.....	.....9,994,000	104.333	10,433,310	10,000,000	9,996,354	863	.....	.....3.400	3.406	AO.....	71,778	340,000	04/04/2016.	04/15/2026.
30212P	AH	8	EXPEDIA INC.....	.....	..	.....1	2FE	.....	.....9,989,300	102.268	10,226,760	10,000,000	9,995,224	8,158	.....	.....5.950	6.030	FA.....	224,778	595,000	08/02/2010.	08/15/2020.
30212P	AJ	4	EXPEDIA INC.....	.....	..	.....1,2	2FE	.....	.....4,972,200	107.005	5,350,260	5,000,000	4,985,769	2,945	.....	.....4.500	4.569	FA.....	85,000	225,000	08/13/2014.	08/15/2024.
30212P	AM	7	EXPEDIA INC.....	.....	..	.....1,2	2FE	.....	.....12,939,550	109.760	14,268,800	13,000,000	12,962,067	5,924	.....	.....5.000	5.056	FA.....	245,556	650,000	12/01/2015.	02/15/2026.
30212P	AP	0	EXPEDIA INC.....	.....	..	.....1,2	2FE	.....	.....9,243,800	102.010	10,201,010	10,000,000	9,328,584	66,647	.....	.....3.800	4.808	FA.....	143,556	380,000	09/19/2018.	02/15/2028.
30212P	AQ	8	EXPEDIA GROUP INC.....	.....	..	.....1,2	2FE	.....	.....4,961,250	96.212	4,810,575	5,000,000	4,962,070	820	.....	.....3.250	3.339	FA.....	46,042	.....	09/11/2019.	02/15/2030.

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30217A	AB	9	EXPERIAN FINANCE PLC.....	.....	C	1,2	2FE	9,991,900	...	109.947	10,994,680	10,000,000	9,992,522	.....	.....622	.....	.....	.....4.250	4.261	FA.....	177,083	213,681	01/24/2019.	02/01/2029.
30231G	AT	9	EXXON MOBIL CORP.....	.....	.....	.....1,2	1FE	12,000,000	...	104.972	12,596,580	12,000,000	12,000,000	.....	.....	.....	.....	.....3.043	3.043	MS.....	121,720	365,160	02/29/2016.	03/01/2026.
302491	AU	9	FMC CORP.....	.....	.....	.....1,2	2FE	6,999,930	...	103.357	7,234,983	7,000,000	6,999,965	.....	.....35	.....	.....	.....3.450	3.450	AO.....	67,754	.....	09/17/2019.	10/01/2029.
302508	AQ	9	FMR CORP.....	.....	.....	.....1	1FE	31,880,899	...	138.891	32,243,476	23,215,000	29,506,104	.....	.....(536,397)	.....	.....	.....7.570	4.084	JD.....	78,106	1,757,376	09/21/2017.	06/15/2029.
30251B	AA	6	FMR LLC.....	.....	.....	.....1	1FE	20,792,930	...	105.850	22,228,479	21,000,000	20,958,793	.....	.....21,808	.....	.....	.....5.350	5.462	MN.....	143,558	1,123,500	12/21/2009.	11/15/2021.
30251B	AA	6	FMR LLC.....	SD..	.....	.....1	1FE	4,973,550	...	105.850	5,292,495	5,000,000	4,994,957	.....	.....2,843	.....	.....	.....5.350	5.407	MN.....	34,181	267,500	10/29/2009.	11/15/2021.
30251B	AD	0	FMR LLC.....	.....	.....	.....1	1FE	12,116,015	...	121.467	14,272,420	11,750,000	12,053,189	.....	.....(16,244)	.....	.....	.....4.950	4.682	FA.....	242,344	581,625	05/18/2016.	02/01/2033.
302520	AB	7	F.N.B. CORP.....	.....	.....	.....2	2FE	5,000,000	...	104.098	5,204,890	5,000,000	5,000,000	.....	.....	.....	.....	.....4.875	4.874	AO.....	60,260	243,750	09/29/2015.	10/02/2025.
30259J	AA	1	F.N.B. CORP.....	.....	.....	.....2.5	2FE	8,000,000	...	103.418	8,273,440	8,000,000	8,000,000	.....	.....	.....	.....	.....4.950	4.951	FA.....	150,700	198,000	02/11/2019.	02/14/2029.
302635	AC	1	FS INVESTMENT CORP.....	.....	.....	.....1,2	2FE	25,627,573	...	102.675	26,192,418	25,510,000	25,568,769	.....	.....(22,559)	.....	.....	.....4.750	4.643	MN.....	154,832	1,211,725	01/09/2017.	05/15/2022.
30292*	AA	2	CTL - FBI BRONX TRUST 2018.....	.....	.....	.....	.....1PL	13,099,224	...	105.480	13,817,061	13,099,224	13,099,225	.....	.....17	.....	.....	.....3.910	3.910	MON...	22,764	511,518	02/02/2018.	07/15/2033.
307000	AA	7	FAMILY DOLLAR STORES INC.....	.....	.....	.....1	2FE	3,979,760	...	103.015	4,120,600	4,000,000	3,997,386	.....	.....2,464	.....	.....	.....5.000	5.063	FA.....	83,333	200,000	01/25/2011.	02/01/2021.
31307#	AA	9	FDL-CC LLC.....	.....	.....	.....	.....1	2,455,455	...	111.770	2,744,038	2,455,075	2,455,369	.....	.....(9)	.....	.....	.....4.537	4.536	MON...	4,951	111,251	02/15/2015.	02/15/2035.
31307#	AC	5	FDL-CC LLC.....	.....	.....	.....	.....1	2,351,265	...	113.000	2,656,812	2,351,161	2,351,258	.....	.....0	.....	.....	.....4.537	4.537	MON...	4,741	106,613	06/15/2017.	06/15/2037.
313747	AU	1	FEDERAL REALTY INVESTMENT TRUST.....	.....	.....	.....1,2	1FE	8,911,620	...	105.748	9,517,356	9,000,000	8,960,607	.....	.....8,945	.....	.....	.....3.950	4.069	JJ.....	163,925	355,500	12/04/2013.	01/15/2024.
31429#	AA	2	FEDEX CHINO A1 CTL 3.49 10/15/2035.....	.....	.....	.....	.....1Z	10,282,179	...	97.420	10,016,899	10,282,179	10,282,179	.....	.....	.....	.....	.....3.490	3.490	MON...	15,949	45,853	10/29/2019.	10/15/2035.
31429#	AB	0	FEDEX CHINO A2 CTL 5.19 10/15/2035 - ABS.....	.....	.....	.....1	1Z	3,084,654	...	97.760	3,015,558	3,084,654	3,084,654	.....	.....	.....	.....	.....5.190	5.190	MON...	7,115	20,456	10/29/2019.	10/15/2035.
314890	AA	2	FERGUSON FINANCE PLC.....	.....	C	1,2	2FE	19,930,000	...	109.323	21,864,560	20,000,000	19,937,866	.....	.....6,822	.....	.....	.....4.500	4.543	AO.....	167,500	900,000	10/17/2018.	10/24/2028.
316041	CP	5	FIDELITY BK ATLANTA GA.....	.....	.....	.....5	2FE	7,000,000	...	102.718	7,190,257	7,000,000	7,000,023	.....	.....(4)	.....	.....	.....5.875	5.874	JD.....	34,271	411,250	05/29/2015.	05/31/2030.
31620M	AK	2	FIDELITY NATIONAL INFORMATION SERVICES I.....	.....	.....	.....1,2	2FE	2,092,297	...	104.128	2,196,053	2,109,000	2,102,907	.....	.....1,802	.....	.....	.....3.500	3.594	AO.....	15,583	73,815	04/10/2013.	04/15/2023.
31620M	AK	2	FIDELITY NATIONAL INFORMATION SERVICES I.....	SD..	.....	.....1,2	2FE	523,818	...	104.128	549,794	528,000	526,475	.....	.....451	.....	.....	.....3.500	3.594	AO.....	3,901	18,480	04/10/2013.	04/15/2023.
31620M	AM	8	FIDELITY NATIONAL INFORMATION SERVICES I.....	.....	.....	.....1,2	2FE	1,618,858	...	106.188	1,725,557	1,625,000	1,622,021	.....	.....644	.....	.....	.....3.875	3.921	JD.....	4,548	62,969	05/27/2014.	06/05/2024.
31620M	BJ	4	FIDELITY NATIONAL INFORMATION SERVICES I.....	.....	.....	.....1,2	2FE	8,984,340	...	109.250	9,832,473	9,000,000	8,985,142	.....	.....802	.....	.....	.....3.750	3.771	MN.....	37,500	168,750	05/14/2019.	05/21/2029.
31620R	AF	2	FIDELITY NATIONAL FINANCIAL INC.....	.....	.....	.....1	2FE	4,975,650	...	107.468	5,373,400	5,000,000	4,992,491	.....	.....2,976	.....	.....	.....5.500	5.561	MS.....	91,667	275,000	08/21/2012.	09/01/2022.
31620R	AH	8	FIDELITY NATIONAL FINANCIAL INC.....	.....	.....	.....1,2	2FE	12,902,760	...	108.116	14,055,054	13,000,000	12,915,013	.....	.....9,250	.....	.....	.....4.500	4.593	FA.....	221,000	588,250	08/08/2018.	08/15/2028.
316773	CH	1	FIFTH THIRD BANCORP.....	.....	.....	.....	.....2FE	3,001,380	...	153.903	4,617,075	3,000,000	3,002,244	.....	.....504	.....	.....	.....8.250	8.242	MS.....	82,500	247,500	02/28/2008.	03/01/2038.
31677A	AB	0	FIFTH THIRD BANK (OHIO).....	.....	.....	.....2	2FE	12,987,130	...	106.294	13,818,155	13,000,000	12,991,958	.....	.....1,711	.....	.....	.....3.850	3.861	MS.....	147,369	500,500	03/10/2016.	03/15/2026.
31677Q	BC	2	FIFTH THIRD BANK (OHIO).....	.....	.....	.....2	1FE	4,974,250	...	101.479	5,073,955	5,000,000	4,993,241	.....	.....3,854	.....	.....	.....2.875	2.955	AO.....	35,938	143,750	09/02/2014.	10/01/2021.
31677Q	BM	0	FIFTH THIRD BANK (OHIO).....	.....	.....	.....2	1FE	15,000,000	...	108.498	16,274,730	15,000,000	15,000,350	.....	.....325	.....	.....	.....3.950	3.950	JJ.....	251,813	595,792	07/23/2018.	07/28/2025.
317585	AA	5	FINANCIAL INSTITUTIONS INC.....	.....	.....	.....2.5	2FE	5,000,000	...	103.321	5,166,031	5,000,000	5,000,000	.....	.....	.....	.....	.....6.000	5.999	AO.....	63,333	300,000	04/09/2015.	04/15/2030.
31847R	AE	2	FIRST AMERICAN FINANCIAL CORP.....	.....	.....	.....1	2FE	2,989,140	...	103.972	3,119,163	3,000,000	2,996,221	.....	.....1,218	.....	.....	.....4.300	4.344	FA.....	53,750	129,000	01/24/2013.	02/01/2023.
31847R	AF	9	FIRST AMERICAN FINANCIAL SERVICES.....	.....	.....	.....1	2FE	6,998,250	...	106.196	7,433,720	7,000,000	6,999,372	.....	.....461	.....	.....	.....4.600	4.602	MN.....	41,144	322,000	11/05/2014.	11/15/2024.
318685	AA	2	FIRST BANCSHARES INC IND.....	.....	.....	.....	.....1FE	8,000,000	...	100.609	8,048,737	8,000,000	8,000,329	.....	.....314	.....	.....	.....4.250	4.248	JJ.....	170,000	340,000	06/22/2017.	07/01/2022.
318916	AA	1	FIRST BANCSHARES INC.....	.....	.....	.....2.5	2FE	4,000,000	...	102.599	4,103,972	4,000,000	3,998,770	.....	.....568	.....	.....	.....5.875	5.882	MN.....	39,167	235,000	04/24/2018.	05/01/2028.
318916	AB	9	FIRST BANCSHARES INC.....	.....	.....	.....2.5	2FE	2,000,000	...	105.570	2,111,391	2,000,000	1,999,745	.....	.....259	.....	.....	.....6.400	6.403	MN.....	21,333	128,000	04/24/2018.	05/01/2033.
319383	AC	9	FIRST BUSEY CORP.....	.....	.....	.....2.5	2FE	10,000,000	...	100.863	10,086,330	10,000,000	10,000,000	.....	.....	.....	.....	.....4.750	4.749	MN.....	47,500	475,000	05/18/2017.	05/25/2027.
31982Q	AX	7	FIRST COMMONWEALTH BANK.....	.....	.....	.....2.5	2FE	8,000,000	...	102.349	8,187,952	8,000,000	8,000,352	.....	.....232	.....	.....	.....4.875	4.874	JD.....	32,500	390,000	05/16/2018.	06/01/2028.
31982Q	AY	5	FIRST COMWLTH BK IND PA.....	.....	.....	.....5	2FE	8,000,000	...	101.274	8,101,890	8,000,000	8,000,528	.....	.....365	.....	.....	.....5.500	5.499	JD.....	36,667	440,000	05/16/2018.	06/01/2033.
320209	AA	7	FIRST FINANCIAL BANCORP.....	.....	.....	.....	.....2FE	15,000,000	...	105.008	15,751,200	15,000,000	15,000,000	.....	.....	.....	.....	.....5.125	5.124	FA.....	269,063	768,750	08/20/2015.	08/25/2025.
320844	PD	9	FIRSTMERIT BANK NA.....	.....	.....	.....	.....2FE	13,281,796	...	107.184	14,148,262	13,200,000	13,261,799	.....	.....(8,951)	.....	.....	.....4.270	4.188	MN.....	56,364	563,640	06/30/2017.	11/25/2026.
335720	AB	4	FIRST NATL NEB INC.....	.....	.....	.....5	2FE	16,000,000	...	101.522	16,243,517	16,000,000	16,000,963	.....	.....675	.....	.....	.....4.375	4.373	AO.....	175,000	700,000	03/13/2018.	04/01/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.39

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
33582V	AC	2	FIRST NIAGARA FINANCIAL GROUP INC.....				2FE	5,000,000	...	109.461	5,473,045	5,000,000	5,000,000	.....	.....	.....	.....	.....7.250	7.248	JD.....	16,111	362,500	12/08/2011.	12/15/2021.
33616C	AB	6	FIRST REPUBLIC BANK.....				2FE	6,855,590	...	108.503	7,595,231	7,000,000	6,864,292	.....	.....2,845	.....	.....	.....4.375	4.501	FA.....	127,604	306,250	07/25/2016.	08/01/2046.
33616C	AC	4	FIRST REPUBLIC BANK.....				2FE	6,890,590	...	115.691	8,098,356	7,000,000	6,896,083	.....	.....2,202	.....	.....	.....4.625	4.723	FA.....	124,104	323,750	02/06/2017.	02/13/2047.
337358	BH	7	WELLS FARGO BANK NA.....				1FE	27,801,622	...	125.080	29,381,315	23,490,000	25,571,171	.....	.....(250,013)	.....	.....	.....7.574	5.928	FA.....	741,305	1,779,133	10/03/2003.	08/01/2026.
337358	BH	7	WELLS FARGO BANK NA.....	SD..			1FE	5,506,250	...	125.080	6,254,005	5,000,000	5,254,886	.....	.....(29,615)	.....	.....	.....7.574	6.605	FA.....	157,792	378,700	05/20/2008.	08/01/2026.
33738K	AA	3	FIRST UNION NATIONAL BANK OF FLORIDA.....				1FE	1,476,480	...	124.119	1,650,788	1,330,000	1,440,395	.....	.....(4,116)	.....	.....	.....6.180	5.402	FA.....	31,051	82,194	07/21/2015.	02/15/2036.
33738M	AA	9	WELLS FARGO BANK NA.....				1FE	12,194,512	...	126.689	15,937,527	12,580,000	12,310,942	.....	.....10,324	.....	.....	.....6.180	6.393	FA.....	293,701	777,444	01/13/1998.	02/15/2036.
337738	AL	2	FISERV INC.....				2FE	4,983,050	...	103.848	5,192,385	5,000,000	4,997,083	.....	.....2,012	.....	.....	.....4.750	4.792	JD.....	10,556	237,500	06/06/2011.	06/15/2021.
337738	AP	3	FISERV INC.....				2FE	9,993,300	...	106.438	10,643,760	10,000,000	9,996,340	.....	.....853	.....	.....	.....3.850	3.858	JD.....	32,083	385,000	05/19/2015.	06/01/2025.
337738	AU	2	FISERV INC.....				2FE	27,952,960	...	105.209	29,458,604	28,000,000	27,955,178	.....	.....2,218	.....	.....	.....3.500	3.520	JJ.....	509,056	.....	06/10/2019.	07/01/2029.
337915	AA	0	FIRSTMERIT CORP.....				2FE	10,097,820	...	104.947	10,494,740	10,000,000	10,034,931	.....	.....(10,045)	.....	.....	.....4.350	4.228	FA.....	177,625	435,000	02/11/2013.	02/04/2023.
337930	AC	5	FLAGSTAR BANCORP INC.....				2FE	13,999,860	...	104.309	14,603,288	14,000,000	14,000,292	.....	.....290	.....	.....	.....6.125	6.126	JJ.....	395,403	857,500	06/29/2016.	07/15/2021.
337932	AH	0	FIRSTENERGY CORP.....				2FE	9,966,700	...	106.791	10,679,080	10,000,000	9,974,224	.....	.....3,025	.....	.....	.....3.900	3.940	JJ.....	179,833	390,000	06/19/2017.	07/15/2027.
33803W	AA	7	FISHERS LANE ASSOCIATES LLC.....				1FE	11,411,058	...	103.807	11,845,488	11,411,058	11,411,064	.....	.....6	.....	.....	.....3.666	3.666	MON.....	30,213	417,078	06/21/2012.	08/05/2030.
33829T	AA	4	FIVE CORNERS FUNDING TRUST.....				1FE	13,986,280	...	108.631	15,208,298	14,000,000	13,994,094	.....	.....1,558	.....	.....	.....4.419	4.430	MN.....	79,051	618,660	12/10/2013.	11/15/2023.
33938E	AU	1	FLEXTRONICS INTERNATIONAL LTD.....		C		2FE	4,960,650	...	108.399	5,419,965	5,000,000	4,976,403	.....	.....3,821	.....	.....	.....4.750	4.850	JD.....	10,556	237,500	06/03/2015.	06/15/2025.
33972P	AA	7	FLNG LIQUEFACTION 2 LLC.....				2FE	4,931,500	...	93.091	4,590,758	4,931,500	4,931,008	.....	.....(283)	.....	.....	.....4.125	4.125	MS.....	51,421	203,424	07/12/2016.	03/31/2038.
340711	AT	7	FLORIDA GAS TRANSMISSION CO.....				2FE	3,993,040	...	101.750	4,069,996	4,000,000	3,999,558	.....	.....895	.....	.....	.....5.450	5.471	JJ.....	100,522	218,000	07/08/2010.	07/15/2020.
340711	AW	0	FLORIDA GAS TRANSMISSION COMPANY LLC.....				2FE	4,988,750	...	107.763	5,388,155	5,000,000	4,993,249	.....	.....1,142	.....	.....	.....4.350	4.378	JJ.....	100,292	217,500	07/07/2015.	07/15/2025.
343412	AC	6	FLUOR CORP.....				2FE	6,924,330	...	101.952	7,136,654	7,000,000	6,959,462	.....	.....7,450	.....	.....	.....3.500	3.629	JD.....	10,889	245,000	11/18/2014.	12/15/2024.
343412	AF	9	FLUOR CORP.....				2FE	10,000,194	...	100.971	10,460,627	10,360,000	10,035,027	.....	.....30,506	.....	.....	.....4.250	4.693	MS.....	129,644	459,869	11/29/2018.	09/15/2028.
343873	AA	3	FLUSHING FINANCIAL CORP.....				2FE	10,000,000	...	102.199	10,219,870	10,000,000	10,000,210	.....	.....175	.....	.....	.....5.250	5.249	JD.....	23,333	525,000	12/07/2016.	12/15/2026.
344868	AA	2	FOOTBALL TRUST V.....				1FE	3,335,329	...	102.389	3,415,020	3,335,329	3,335,329	.....	.....	.....	.....	.....5.350	5.417	OCT.....	43,619	126,550	04/05/2010.	10/05/2020.
345277	AE	7	FORD HOLDINGS, INC.....				3FE	4,448,343	...	126.042	4,006,885	3,179,000	4,242,789	.....	.....(78,235)	.....	.....	.....9.300	5.050	MS.....	98,549	295,647	03/30/2017.	03/01/2030.
345397	WK	5	FORD MOTOR CREDIT CO LLC.....				2FE	4,953,300	...	103.709	5,185,445	5,000,000	4,980,929	.....	.....4,975	.....	.....	.....4.375	4.491	FA.....	88,108	218,750	08/01/2013.	08/06/2023.
345397	XL	2	FORD MOTOR CREDIT COMPANY LLC.....				2FE	10,000,000	...	101.303	10,130,310	10,000,000	10,000,000	.....	.....	.....	.....	.....4.134	4.133	FA.....	168,805	413,400	07/30/2015.	08/04/2025.
345397	XU	2	FORD MOTOR CREDIT COMPANY LLC.....				2FE	15,000,000	...	101.651	15,247,590	15,000,000	15,000,000	.....	.....	.....	.....	.....4.389	4.389	JJ.....	316,374	658,350	01/05/2016.	01/08/2026.
345397	YG	2	FORD MOTOR CREDIT COMPANY LLC.....				2FE	5,000,000	...	101.458	5,072,890	5,000,000	5,000,000	.....	.....	.....	.....	.....3.810	3.810	JJ.....	91,017	190,500	01/04/2017.	01/09/2024.
345397	ZU	0	FORD MOTOR CREDIT COMPANY LLC.....				2FE	8,995,320	...	100.966	9,086,922	9,000,000	8,995,621	.....	.....301	.....	.....	.....3.350	3.368	MN.....	50,250	75,375	07/29/2019.	11/01/2022.
347314	AK	2	FORT EUSTIS/FORT STORY LLC VA MILITARY H.....				1FE	130,865	...	102.168	137,926	135,000	134,609	.....	.....621	.....	.....	.....4.980	5.295	JD.....	299	4,402	04/05/2007.	12/15/2020.
347466	AE	4	FORT IRWIN LAND LLC.....				1FE	8,575,880	...	111.169	10,137,577	9,119,059	8,737,493	.....	.....14,668	.....	.....	.....5.300	5.922	JD.....	21,480	478,894	12/20/2010.	12/15/2035.
34964C	AA	4	FORTUNE BRANDS HOME & SECURITY INC.....				2FE	9,935,700	...	106.895	10,689,450	10,000,000	9,961,891	.....	.....6,301	.....	.....	.....4.000	4.079	JD.....	17,778	400,000	06/08/2015.	06/15/2025.
34964C	AE	6	FORTUNE BRANDS HOME & SECURITY INC.....				2FE	13,976,200	...	101.056	14,147,896	14,000,000	13,976,825	.....	.....625	.....	.....	.....3.250	3.270	MS.....	136,500	.....	09/09/2019.	09/15/2029.
35137L	AC	9	FOX CORP.....				2FE	30,197,400	...	113.749	34,124,580	30,000,000	30,182,061	.....	.....(15,339)	.....	.....	.....4.709	4.624	JJ.....	612,170	706,350	01/17/2019.	01/25/2029.
35352P	AA	2	FRANKLIN FINANCIAL NETWORK INC.....				2FE	5,000,000	...	102.341	5,117,025	5,000,000	5,000,000	.....	.....	.....	.....	.....6.875	6.875	MS.....	86,892	343,750	03/29/2016.	03/30/2026.
35352P	AB	0	FRANKLIN FINANCIAL NETWORK INC.....				2FE	5,000,000	...	102.216	5,110,775	5,000,000	5,000,480	.....	.....471	.....	.....	.....7.000	6.993	JJ.....	175,000	350,000	06/28/2016.	07/01/2026.
354613	AK	7	FRANKLIN RESOURCES INC.....				1FE	12,977,510	...	102.994	13,389,272	13,000,000	12,987,694	.....	.....2,483	.....	.....	.....2.850	2.870	MS.....	93,654	370,500	03/25/2015.	03/30/2025.
35671D	AZ	8	FREEPORT-MCMORAN COPPER & GOLD INC.....				3FE	12,742,478	...	101.875	12,989,063	12,750,000	12,747,761	.....	.....1,222	.....	.....	.....3.875	3.881	MS.....	145,474	494,063	02/28/2013.	03/15/2023.
35805B	AA	6	FRESENIUS MEDICAL CARE US FINANCE III IN.....				2FE	14,769,150	...	102.625	15,393,750	15,000,000	14,779,263	.....	.....10,113	.....	.....	.....3.750	3.938	JD.....	25,000	273,437	06/13/2019.	06/15/2029.
35826@	AA	4	FRESNO COUNTY CALIFORNIA - ABS.....				1	10,674,572	...	110.930	11,724,313	10,569,109	10,668,860	.....	.....(3,234)	.....	.....	.....4.680	4.604	MON.....	21,984	492,963	08/24/2018.	06/15/2038.
35952F	AB	6	FT HUACHUCA YPG CMNTYS II LLC.....				2FE	3,243,376	...	119.337	3,595,492	3,012,890	3,116,869	.....	.....(10,960)	.....	.....	.....8.000	7.357	JD.....	10,713	230,568	10/19/2009.	12/15/2026.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.40

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
360271	AJ	9	FULTON FINANCIAL CORP.....	.....	..	.....	.....	2FE	.....	27,896,480	106.685	29,871,744	28,000,000	27,943,734	.....	11,474	.....	.....	4.500	4.546	MN.....	161,000	1,260,000	06/08/2015.	11/15/2024.
360271	AK	6	FULTON FINANCIAL CORP.....	.....	..	.....	.....	2FE	.....	5,976,900	101.518	6,091,092	6,000,000	5,989,463	.....	4,761	.....	.....	3.600	3.684	MS.....	63,000	216,000	03/13/2017.	03/16/2022.
361438	AB	0	GAMCO INVESTORS INC.....	.....	..	.....	.....	1	3FE	8,000,000	98.977	7,918,168	8,000,000	8,000,000	.....	5.873	.....	.....	5.875	5.873	JD.....	39,167	470,000	05/25/2011.	06/01/2021.
361448	AL	7	GATX CORP.....	.....	..	.....	.....	1	2FE	4,991,750	103.661	5,183,045	5,000,000	4,998,707	.....	1,066	.....	.....	4.850	4.869	JD.....	20,208	242,500	05/24/2011.	06/01/2021.
361448	AN	3	GATX CORP.....	.....	..	.....	.....	1	2FE	7,924,000	105.804	8,464,320	8,000,000	7,978,017	.....	8,448	.....	.....	4.750	4.870	JD.....	16,889	380,000	06/05/2012.	06/15/2022.
361448	AQ	6	GATX CORP.....	.....	..	.....	.....	1	2FE	8,900,460	104.114	9,370,215	9,000,000	8,963,401	.....	10,839	.....	.....	3.900	4.035	MS.....	88,725	351,000	03/14/2013.	03/30/2023.
361448	BC	6	GATX CORP.....	.....	..	1,2	.....	2FE	.....	10,000,000	109.295	10,929,480	10,000,000	10,000,000	.....		.....	.....	4.550	4.549	MN.....	68,250	455,000	05/03/2018.	11/07/2028.
36160B	AA	3	ENGIE SA.....	.....	C	.....	1	1FE	.....	12,843,870	101.823	13,236,990	13,000,000	12,952,207	.....	16,679	.....	.....	2.875	3.014	AO.....	84,094	373,750	10/02/2012.	10/10/2022.
36164Q	6M	5	GE CAPITAL INTERNATIONAL FUNDING CO.....	.....	C	.....	1	2FE	.....	14,449,535	103.749	14,722,011	14,190,000	14,351,804	.....	(24,412)	.....	.....	3.373	3.159	MN.....	61,158	478,629	10/26/2015.	11/15/2025.
36164Q	MS	4	GE CAPITAL INTERNATIONAL FUNDING CO.....	SD..	C	.....	1	2FE	.....	4,627,442	100.124	4,608,722	4,603,000	4,607,439	.....	(4,949)	.....	.....	2.342	2.229	MN.....	13,775	107,802	10/26/2015.	11/15/2020.
36164Q	MS	4	GE CAPITAL INTERNATIONAL FUNDING CO.....	.....	C	.....	1	2FE	.....	15,583,310	100.124	15,520,268	15,501,000	15,515,950	.....	(16,665)	.....	.....	2.342	2.229	MN.....	46,388	363,033	10/26/2015.	11/15/2020.
36164Q	NA	2	GE CAPITAL INTERNATIONAL FUNDING CO.....	.....	C	.....	.....	2FE	.....	1,045,333	106.345	1,082,593	1,018,000	1,041,416	.....	(977)	.....	.....	4.418	4.218	MN.....	5,747	44,975	10/26/2015.	11/15/2035.
361841	AJ	8	GLP CAPITAL LP.....	.....	.....	1,2	.....	2FE	.....	5,107,400	109.072	5,453,580	5,000,000	5,089,170	.....	(14,586)	.....	.....	5.250	4.857	JD.....	21,875	262,500	09/17/2018.	06/01/2025.
361841	AN	9	GLP CAPITAL LP.....	.....	.....	1,2	.....	2FE	.....	4,994,950	102.184	5,109,210	5,000,000	4,995,274	.....	324	.....	.....	3.350	3.372	MS.....	56,764		08/15/2019.	09/01/2024.
36246M	AU	3	AMTTOW 152 A - ABS.....	.....	..	.....	1	1FE	.....	14,985,500	103.021	15,453,186	15,000,000	14,991,128	.....	1,579	.....	.....	3.482	3.519	MON...	23,213	522,300	01/21/2016.	06/15/2050.
36248#	AA	0	GSA (BOND BUILDING) CONTROL PASS-THROUGH.....	.....	..	.....	.....	1	.....	16,553,191	100.890	16,551,551	16,405,541	16,517,417	.....	(8,346)	.....	.....	3.500	3.425	MON...	25,520	572,505	03/24/2016.	11/15/2030.
36249@	AA	1	GSA GTH I U S GOVERNMENT LEASE-BACKEDD P.....	.....	..	.....	.....	4	.....	7,302,097	102.220	7,464,204	7,302,098	7,302,095	.....	1	.....	.....	4.560	4.560	MON...	27,748	332,443	06/13/2017.	05/15/2038.
36255#	AA	0	GSO STONE STREET LLC.....	.....	..	.....	5	1Z	.....	18,635,105	99.727	18,688,110	18,739,280	18,648,159	.....	13,054	.....	.....	4.410	4.611	FMAN...	107,898	222,109	12/06/2019.	11/11/2023.
36298G	AA	7	GSPALO 061 CTF - CMBS.....	.....	..	.....	4	2FE	.....	10,994,499	116.226	12,602,037	10,842,749	10,926,579	.....	(5,796)	.....	.....	6.422	6.255	MON...	42,553	694,972	08/25/2010.	10/09/2029.
364760	AK	4	GAP INC.....	.....	..	.....	1,2	2FE	.....	4,982,500	103.672	5,183,615	5,000,000	4,997,463	.....	2,404	.....	.....	5.950	5.992	AO.....	65,285	297,500	04/07/2011.	04/12/2021.
36850#	AA	9	JENKS TOWNSHIP PENNSYLVANIA.....	.....	.....	.....	1Z	.....	.....	10,250,000	100.000	10,250,000	10,250,000	10,250,000	.....		.....	.....	3.352	3.352	MON...	18,133		12/12/2019.	12/15/2033.
369550	AR	9	GENERAL DYNAMICS CORP.....	.....	..	.....	1,2	1FE	.....	7,986,800	102.820	8,225,616	8,000,000	7,997,698	.....	1,535	.....	.....	3.875	3.894	JJ.....	142,944	310,000	07/05/2011.	07/15/2021.
369622	SM	8	GENERAL ELECTRIC CAPITAL CORP.....	.....	..	.....	.....	2FE	.....	1,141,955	103.191	1,182,568	1,146,000	1,145,476	.....	516	.....	.....	5.300	5.343	FA.....	23,620	60,738	02/08/2011.	02/11/2021.
36962G	3P	7	GENERAL ELECTRIC CAPITAL CORP.....	.....	..	.....	.....	2FE	.....	12,613,150	120.676	12,067,640	10,000,000	12,305,980	.....	(85,243)	.....	.....	5.875	4.059	JJ.....	272,535	587,500	03/03/2016.	01/14/2038.
36962G	4B	7	GENERAL ELECTRIC CAPITAL CORPORATION.....	.....	.....	.....	.....	2FE	.....	343,437	133.440	382,973	287,000	334,264	.....	(1,380)	.....	.....	6.875	5.471	JJ.....	9,372	19,731	01/24/2012.	01/10/2039.
36962G	4R	2	GENERAL ELECTRIC CO.....	.....	..	.....	.....	2FE	.....	2,841,575	101.306	2,901,415	2,864,000	2,862,147	.....	2,710	.....	.....	4.375	4.469	MS.....	36,546	125,300	09/13/2010.	09/16/2020.
36962G	4Y	7	GENERAL ELECTRIC CO.....	.....	.....	.....	.....	2FE	.....	2,567,207	102.286	2,635,915	2,577,000	2,575,798	.....	1,152	.....	.....	4.625	4.673	JJ.....	57,607	119,186	01/04/2011.	01/07/2021.
36962G	6F	6	GENERAL ELECTRIC CAPITAL CORPORATION.....	.....	.....	.....	.....	2FE	.....	2,573,263	102.179	2,633,155	2,577,000	2,575,936	.....	450	.....	.....	3.150	3.166	MS.....	25,706	81,176	09/04/2012.	09/07/2022.
36962G	6S	8	GENERAL ELECTRIC CO.....	.....	.....	.....	.....	2FE	.....	2,686,718	102.127	2,924,914	2,864,000	2,800,663	.....	19,424	.....	.....	3.100	3.883	JJ.....	42,419	88,784	06/20/2013.	01/09/2023.
370334	CG	7	GENERAL MILLS INC.....	.....	..	.....	1,2	2FE	.....	4,989,900	111.298	5,564,915	5,000,000	4,991,584	.....	1,100	.....	.....	4.200	4.224	AO.....	43,167	210,000	04/03/2018.	04/17/2028.
37045X	BG	0	GENERAL MOTORS FINANCIAL COMPANY INC.....	.....	.....	.....	1,2	2FE	.....	7,971,120	110.939	8,875,128	8,000,000	7,981,002	.....	3,164	.....	.....	5.250	5.296	MS.....	140,000	420,000	02/25/2016.	03/01/2026.
37045X	BQ	8	GENERAL MOTORS FINANCIAL COMPANY INC.....	.....	.....	.....	1,2	2FE	.....	6,990,270	104.640	7,324,814	7,000,000	6,993,318	.....	1,194	.....	.....	4.000	4.016	AO.....	66,111	280,000	10/03/2016.	10/06/2026.
37045X	BT	2	GENERAL MOTORS FINANCIAL COMPANY INC.....	.....	.....	.....	1,2	2FE	.....	6,989,850	105.353	7,374,731	7,000,000	6,992,529	.....	1,023	.....	.....	4.350	4.368	JJ.....	138,717	304,500	01/11/2017.	01/17/2027.
37045X	CR	5	GENERAL MOTORS FINANCIAL COMPANY INC.....	.....	.....	.....	1,2	2FE	.....	6,985,020	108.560	7,599,193	7,000,000	6,987,601	.....	2,581	.....	.....	5.100	5.149	JJ.....	162,633	178,500	01/14/2019.	01/17/2024.
37254B	AB	6	GENPACT LUXEMBOURG SARL.....	.....	C	.....	1,2	2FE	.....	11,997,240	101.565	12,187,848	12,000,000	11,999,080	.....	896	.....	.....	3.700	3.702	AO.....	111,000	444,000	03/21/2017.	04/01/2022.
37254B	AC	4	GENPACT LUXEMBOURG SARL.....	.....	C	.....	1,2	2FE	.....	4,998,800	100.044	5,002,175	5,000,000	4,998,837	.....	37	.....	.....	3.375	3.380	JD.....	20,156		11/14/2019.	12/01/2024.
372917	AS	3	GENZYME CORP.....	.....	.....	.....	1	1FE	.....	4,959,300	101.342	5,067,085	5,000,000	4,997,719	.....	4,994	.....	.....	5.000	5.103	JD.....	11,111	250,000	06/14/2010.	06/15/2020.
373334	KE	0	GEORGIA POWER CO.....	.....	..	.....	1,2	1FE	.....	4,981,200	103.427	5,171,350	5,000,000	4,987,821	.....	1,899	.....	.....	3.250	3.293	AO.....	40,625	162,500	03/02/2016.	04/01/2026.
37363J	AK	7	GEORGIA TECH FOUNDATION INC.....	.....	.....	.....	1	1FE	.....	6,131,510	106.499	6,192,899	5,815,000	6,113,298	.....	(5,652)	.....	.....	3.843	3.557	MN.....	37,245	223,470	09/12/2016.	11/01/2048.
373865	AD	6	GERMAN AMERICAN BANCORP INC.....	.....	..	.....	2,5	2Z	.....	4,000,000	100.259	4,010,370	4,000,000	4,000,000	.....		.....	.....	4.500	4.500	JD.....	500	92,500	06/25/2019.	06/30/2029.
375558	AU	7	GILEAD SCIENCES INC.....	.....	..	.....	1,2	1FE	.....	13,055,080	104.271	13,555,282	13,000,000	13,010,916	.....	(5,942)	.....	.....	4.400	4.346	JD.....	47,667	572,000	12/07/2011.	12/01/2021.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.41

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
375558	AZ	6	GILEAD SCIENCES INC.....			1,2	1FE	9,990,600	106.125	10,612,480	10,000,000	9,995,552		998			3.500	3.510	FA	145,833	350,000	11/12/2014.	02/01/2025
375558	BF	9	GILEAD SCIENCES INC.....			1,2	1FE	9,961,940	107.562	10,756,200	10,000,000	9,976,100		3,775			3.650	3.694	MS	121,667	365,000	09/10/2015.	03/01/2026.
375558	BM	4	GILEAD SCIENCES INC.....			1,2	1FE	11,743,220	103.790	12,454,848	12,000,000	11,812,698		23,205			2.950	3.195	MS	118,000	354,000	11/15/2016.	03/01/2027.
377372	AH	0	GLAXOSMITHKLINE CAPITAL INC.....			1	1FE	13,314,825	102.406	14,280,531	13,945,000	13,713,737		67,758			2.800	3.349	MS	111,715	390,460	06/20/2013.	03/18/2023.
377373	AD	7	GLAXOSMITHKLINE CAPITAL PLC.....	C		1	1FE	9,480,900	102.184	10,218,400	10,000,000	9,845,220		62,452			2.850	3.542	MN	41,958	285,000	06/24/2013.	05/08/2022.
378272	AF	5	GLENCORE FUNDING LLC.....			1	2FE	6,139,960	104.069	7,284,802	7,000,000	6,648,450		91,326			4.125	5.768	MN	24,865	288,750	06/25/2013.	05/30/2023.
378272	AQ	1	GLENCORE FUNDING LLC.....			1,2	2FE	6,940,430	103.450	7,241,479	7,000,000	6,951,783		5,488			3.875	3.978	AO	48,222	271,250	10/20/2017.	10/27/2027.
378272	AV	0	GLENCORE FUNDING LLC.....			1,2	2FE	14,950,650	108.916	16,337,415	15,000,000	14,953,802		3,152			4.875	4.917	MS	221,406	365,625	03/05/2019.	03/12/2029.
37940X	AB	8	GLOBAL PAYMENTS INC.....			1,2	2FE	11,962,320	101.860	12,223,224	12,000,000	11,963,551		1,231			3.200	3.237	FA	146,133		08/07/2019.	08/15/2029.
37959G	AA	5	GLOBAL ATLANTIC (FIN) CO.....			1,2	2FE	17,969,400	99.342	17,881,578	18,000,000	17,887,630		(81,770)			4.400	4.421	AO	184,800		09/30/2019.	10/15/2029.
38141E	A5	8	GOLDMAN SACHS GROUP INC.....				1FE	6,708,500	100.625	7,043,736	7,000,000	6,992,317		37,620			5.375	5.931	MS	110,785	376,250	05/27/2010.	03/15/2020.
38141E	C2	3	GOLDMAN SACHS & CO.....			1,2	1FE	21,944,760	105.497	23,209,406	22,000,000	21,972,505		5,617			3.850	3.880	JJ	407,031	847,000	07/03/2014.	07/08/2024.
38141G	ES	9	GOLDMAN SACHS GROUP INC.....			1	2FE	483,334	119.438	633,022	530,000	503,957		2,821			5.950	6.841	JJ	14,541	31,535	05/05/2010.	01/15/2027.
38141G	RD	8	GOLDMAN SACHS GROUP INC.....				1FE	18,469,560	103.863	19,733,932	19,000,000	18,802,527		59,960			3.625	3.989	JJ	304,198	688,750	11/05/2013.	01/22/2023.
38141G	WL	4	GOLDMAN SACHS GROUP INC.....			1,2,5	1FE	16,000,980	106.150	16,983,920	16,000,000	16,001,045		25			3.691	3.690	JD	42,652	590,560	07/06/2017.	06/05/2028.
38141G	WQ	3	GOLDMAN SACHS GROUP INC.....			1,2,5	1FE	23,000,000	103.202	23,736,391	23,000,000	23,000,000					3.272	3.272	MS	192,321	752,560	09/26/2017.	09/29/2025.
38141G	WV	2	GOLDMAN SACHS GROUP INC.....			1,2,5	1FE	4,864,400	107.059	5,352,965	5,000,000	4,883,442		10,396			3.814	4.119	AO	36,021	190,700	03/14/2018.	04/23/2029.
38141G	WZ	3	GOLDMAN SACHS GROUP INC.....			1,2,5	1FE	9,917,750	109.934	10,993,380	10,000,000	9,928,512		6,632			4.223	4.317	MN	70,383	422,300	04/25/2018.	05/01/2029.
38143U	8H	7	GOLDMAN SACHS GROUP INC.....			2	1FE	6,983,830	105.995	7,419,615	7,000,000	6,989,581		1,740			3.750	3.777	FA	91,875	262,500	02/22/2016.	02/25/2026.
38145G	AH	3	GOLDMAN SACHS GROUP INC.....			1,2	1FE	7,726,960	104.374	8,349,936	8,000,000	7,798,608		25,387			3.500	3.921	MN	35,000	280,000	01/19/2017.	11/16/2026.
391164	AF	7	GREAT PLAINS ENERGY INC.....			1,2	2FE	4,091,640	106.260	4,250,412	4,000,000	4,024,339		(9,986)			5.292	4.999	JD	9,408	211,680	03/19/2012.	06/15/2022.
391382	AB	4	GREAT-WEST LIFECO FINANCE (DELAWARE) LP.....			1,2	1FE	12,898,340	107.890	14,025,687	13,000,000	12,903,483		2,221			4.150	4.196	JD	41,961	539,500	05/23/2017.	06/03/2047.
39138Q	AA	3	GREAT-WEST LIFECO FINANCE 2018 LP.....			1,2	1FE	10,000,000	110.667	11,066,690	10,000,000	10,000,000					4.047	4.047	MN	49,463	404,700	05/14/2018.	05/17/2028.
391416	AA	2	GREAT WESTERN BANCORP INC.....			2,5	2FE	10,000,000	100.454	10,045,421	10,000,000	9,999,805		573			4.875	4.875	FA	184,167	487,500	07/28/2015.	08/15/2025.
398186	AA	4	GRIFFIN COAL MINING CO PTY LTD.....	C			6*	0			573,262						9.500		JD		337	11/10/2006.	12/01/2016.
40049J	BB	2	GRUPO TELEVISAB SAB.....	C		1,2	2FE	12,069,320	107.695	12,923,364	12,000,000	12,045,999		(6,325)			4.625	4.550	JJ	232,792	555,000	12/03/2015.	01/30/2026.
40075T	AA	0	GUARANTY BANCORP.....			2,5	2FE	8,000,000	101.812	8,144,976	8,000,000	8,000,205		186			5.750	5.748	JJ	205,722	460,000	07/13/2016.	07/20/2026.
402479	CA	5	GULF POWER CO.....			1	1FE	6,998,880	100.741	7,051,898	7,000,000	7,000,069		241			4.750	4.746	AO	70,194	332,500	04/06/2010.	04/15/2020.
402524	AE	2	GULF SOUTH PIPELINE CO LP.....			1,2	2FE	4,982,050	103.287	5,164,345	5,000,000	4,994,978		1,995			4.000	4.043	JD	8,889	200,000	06/07/2012.	06/15/2022.
402740	AD	6	GULFSTREAM NATURAL GAS SYSTEM LLC.....			1,2	2FE	2,998,860	108.022	3,240,645	3,000,000	2,999,428		276			4.600	4.604	MS	40,633	138,000	09/21/2015.	09/15/2025.
404119	BX	6	HCA INC.....			1,2	2FE	4,974,850	106.000	5,300,000	5,000,000	4,976,006		1,156			4.125	4.187	JD	9,167	104,844	06/05/2019.	06/15/2029.
40414L	AJ	8	HCP INC.....			1,2	2FE	2,335,208	106.735	2,504,001	2,346,000	2,341,361		1,183			4.250	4.306	MN	12,740	272,932	11/05/2013.	11/15/2023.
40414L	AL	3	HCP INC.....			1,2	2FE	5,977,800	106.284	6,377,040	6,000,000	5,988,850		2,371			3.875	3.919	FA	87,833	232,500	08/07/2014.	08/15/2024.
40414L	AM	1	HCP INC.....			1,2	2FE	11,902,200	104.020	12,482,352	12,000,000	11,946,455		9,710			3.400	3.497	FA	170,000	408,000	01/13/2015.	02/01/2025.
40414L	AR	0	HCP INC.....			1,2	2FE	9,957,200	104.114	10,411,420	10,000,000	9,959,038		1,838			3.500	3.551	JJ	171,111		06/20/2019.	07/15/2029.
404280	AK	5	HSBC HOLDINGS PLC.....	C			1FE	2,993,490	103.597	3,107,919	3,000,000	2,999,127		899			5.100	5.124	AO	36,550	153,000	03/29/2011.	04/05/2021.
404280	AW	9	HSBC HOLDINGS PLC.....	C			1FE	7,988,400	108.713	8,697,056	8,000,000	7,992,633		1,452			4.300	4.317	MS	107,978	344,000	03/01/2016.	03/08/2026.
404280	BH	1	HSBC HOLDINGS PLC.....	C			1FE	12,975,780	108.208	14,067,053	13,000,000	12,982,748		2,619			4.375	4.398	MN	60,035	568,750	01/19/2017.	11/23/2026.
404280	BK	4	HSBC HOLDINGS PLC.....	C	2,5		1FE	28,609,200	106.772	30,963,764	29,000,000	28,665,970		34,680			4.041	4.209	MS	351,567	1,171,890	05/08/2018.	03/13/2028.
404280	BK	4	HSBC HOLDINGS PLC.....	SD	C	2,5	1FE	2,998,410	106.772	3,203,148	3,000,000	2,998,820		296			4.041	4.048	MS	36,369	121,230	03/14/2018.	03/13/2028.
404280	CC	1	HSBC HOLDINGS PLC.....	C	2,5		1FE	10,000,000	107.500	10,750,000	10,000,000	10,000,000					3.973	3.974	MN	43,041	198,650	05/15/2019.	05/22/2030.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.42

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
40428H	PB	2	HSBC USA INC (NEW).....				1FE	6,942,460		101.990	7,139,321	7,000,000	6,994,959		7,145			5.000	5.101	MS.....	91,389	350,000	09/20/2010	09/27/2020.
4042Q1	AE	7	HSBC BANK USA.....				1FE	7,995,600		101.743	8,139,400	8,000,000	7,999,844		722			4.875	4.878	FA.....	137,583	390,000	08/17/2010.	08/24/2020.
40434C	AD	7	HSBC USA INC (NEW).....				1FE	17,923,320		105.857	19,054,242	18,000,000	17,962,410		7,728			3.500	3.551	JD.....	14,000	628,250	06/16/2014.	06/23/2024.
406216	AZ	4	HALLIBURTON CO.....			1,2	2FE	8,970,300		101.846	9,166,104	9,000,000	8,993,840		3,376			3.250	3.288	MN.....	37,375	292,500	11/08/2011.	11/15/2021.
406216	BD	2	HALLIBURTON CO.....			1,2	2FE	12,969,580		103.956	13,514,254	13,000,000	12,988,052		3,351			3.500	3.528	FA.....	189,583	455,000	07/29/2013.	08/01/2023.
406216	BG	5	HALLIBURTON CO.....			1,2	2FE	9,971,900		106.759	10,675,900	10,000,000	9,982,551		2,952			3.800	3.833	MN.....	48,556	380,000	11/05/2015.	11/15/2025.
410495	AA	3	HANMI FINANCIAL CORP.....			2,5	2FE	28,000,000		103.519	28,985,264	28,000,000	28,002,069		1,713			5.450	5.446	MS.....	385,739	1,526,000	03/16/2017.	03/30/2027.
410867	AA	3	HANOVER INSURANCE GROUP INC.....				2FE	97,745		122.027	137,890	113,000	105,944		922			7.625	9.035	AO.....	1,819	8,616	05/22/2003.	10/15/2025.
410867	AF	2	HANOVER INSURANCE GROUP INC.....			1,2	2FE	27,319,120		107.954	29,147,661	27,000,000	27,225,922		(30,985)			4.500	4.340	AO.....	256,500	1,215,000	09/20/2018.	04/15/2026.
41138P	AB	9	HAPPY BANCSHARES INC.....				2FE	5,000,000		100.839	5,041,937	5,000,000	4,999,760		332			5.875	5.876	FA.....	122,396	293,750	07/23/2015.	08/01/2025.
41283L	AU	9	HARLEY-DAVIDSON FINANCIAL SERVICES INC.....			1	2FE	7,993,040		103.404	8,272,336	8,000,000	7,995,059		2,019			4.050	4.081	FA.....	132,300	162,000	01/31/2019.	02/04/2022.
413086	AH	2	HARMAN INTERNATIONAL INDUSTRIES INC.....			1,2	2FE	9,933,600		106.381	10,638,080	10,000,000	9,961,341		6,715			4.150	4.231	MN.....	53,028	415,000	05/06/2015.	05/15/2025.
413875	AR	6	HARRIS CORP.....			1,2	2FE	5,000,000		106.430	5,321,510	5,000,000	5,000,000					3.832	3.831	AO.....	34,062	191,600	04/22/2015.	04/27/2025.
418056	AZ	0	HASBRO INC.....			1,2	2FE	12,958,400		100.685	13,089,089	13,000,000	12,958,806		406			3.900	3.939	MN.....	59,150		11/13/2019.	11/19/2029.
419838	AA	5	HAWAIIAN AIRLINES INC - ABS.....			1	1FE	3,501,257		101.302	3,546,840	3,501,257	3,501,581		324			3.900	3.897	JJ.....	62,964	133,920	05/14/2013.	07/15/2027.
421946	AH	7	HEALTHCARE REALTY TRUST INC.....			1,2	2FE	2,975,370		103.156	3,094,668	3,000,000	2,991,018		2,656			3.750	3.848	AO.....	23,750	112,500	03/19/2013.	04/15/2023.
421946	AK	0	HEALTHCARE REALTY TRUST INC.....			1,2	2FE	9,915,300		103.416	10,341,600	10,000,000	9,930,511		7,419			3.625	3.726	JJ.....	167,153	362,500	11/27/2017.	01/15/2028.
42217K	BC	9	WELLTOWER INC.....			1,2	2FE	4,947,900		107.609	5,380,465	5,000,000	4,977,117		5,143			4.500	4.626	JJ.....	103,750	225,000	10/02/2013.	01/15/2024.
42217K	BF	2	HEALTH CARE REIT INC.....			1,2	2FE	6,994,820		107.474	7,523,152	7,000,000	6,997,135		659			4.000	4.008	JD.....	23,333	280,000	05/20/2015.	06/01/2025.
42225U	AB	0	HEALTHCARE TRUST OF AMERICA HOLDINGS LP.....			1,2	2FE	5,951,160		103.372	6,202,320	6,000,000	5,982,200		5,265			3.700	3.797	AO.....	46,867	222,000	03/21/2013.	04/15/2023.
42225U	AF	1	HEALTHCARE TRUST OF AMERICA HOLDINGS LP.....			1,2	2FE	7,959,360		105.419	8,433,504	8,000,000	7,968,453		3,571			3.750	3.811	JJ.....	150,000	300,000	06/01/2017.	07/01/2027.
42225U	AG	9	HEALTHCARE TRUST OF AMERICA HOLDINGS LP.....			1,2	2FE	9,965,800		99.292	9,929,220	10,000,000	9,966,500		700			3.100	3.139	FA.....	90,417		09/05/2019.	02/15/2030.
42234Q	AD	4	HEARTLAND FINANCIAL USA INC.....			2	2FE	6,000,000		105.227	6,313,626	6,000,000	6,000,117		(6)			5.750	5.751	JD.....	958	345,000	12/12/2014.	12/30/2024.
42249#	AA	7	HEALTHPARTNERS, INC.....				1	9,881,405		105.000	10,375,476	9,881,405	9,881,864		459			4.610	4.609	MN.....	58,207	455,533	12/10/2013.	05/15/2030.
423452	AC	5	HELMERICH AND PAYNE INC.....			1,2	2FE	6,640,660		108.895	7,078,162	6,500,000	6,619,389		(12,451)			4.650	4.236	MS.....	88,996	151,125	03/12/2015.	03/15/2025.
426927	AD	1	HERITAGE COMMERCE CORP.....			2,5	2FE	5,000,000		102.002	5,100,085	5,000,000	5,000,195		161			5.250	5.248	JD.....	21,875	262,500	05/23/2017.	06/01/2027.
427096	AG	7	HERCULES CAPITAL INC.....			1,2	2FE	7,458,675		100.300	7,522,500	7,500,000	7,475,979		8,327			4.625	4.748	AO.....	65,521	346,875	10/18/2017.	10/23/2022.
42809H	AG	2	HESS CORP.....			1,2	3FE	10,976,900		106.588	11,724,669	11,000,000	10,983,593		2,528			4.300	4.324	AO.....	118,250	473,000	09/19/2016.	04/01/2027.
42824C	AW	9	HEWLETT PACKARD ENTERPRISE CO.....			1,2	2FE	36,078,469		110.908	40,475,984	36,495,000	36,229,774		39,029			4.900	5.039	AO.....	377,521	1,788,255	11/18/2016.	10/15/2025.
42824C	BE	8	HEWLETT PACKARD ENTERPRISE CO.....			1,2	2FE	9,997,900		99.999	9,999,860	10,000,000	9,998,104		204			2.250	2.256	AO.....	67,500		09/04/2019.	04/01/2023.
428291	AM	0	HEXCEL CORP.....			1,2	2FE	4,985,650		108.176	5,408,820	5,000,000	4,991,423		1,559			4.700	4.735	FA.....	88,778	235,000	07/29/2015.	08/15/2025.
428291	AN	8	HEXCEL CORP.....			1,2	2FE	4,977,950		104.336	5,216,820	5,000,000	4,983,584		2,139			3.950	4.003	FA.....	74,611	197,500	02/13/2017.	02/15/2027.
42981C	AA	6	HIGH STREET FUNDING TRUST I.....			1,2	2FE	10,000,000		106.701	10,670,130	10,000,000	10,000,109		376			4.111	4.111	FA.....	155,304	411,100	03/08/2018.	02/15/2028.
431116	AB	8	HIGHMARK INC.....			1	1FE	3,983,840		102.654	4,106,164	4,000,000	3,997,451		1,977			4.750	4.799	MN.....	24,278	190,000	05/03/2011.	05/15/2021.
431282	AM	4	HIGHWOODS REALTY LP.....			1,2	2FE	3,957,600		103.253	4,130,108	4,000,000	3,985,584		4,454			3.625	3.752	JJ.....	66,861	145,000	12/11/2012.	01/15/2023.
431282	AN	2	HIGHWOODS REALTY LP.....			1,2	2FE	4,949,150		101.245	5,062,265	5,000,000	4,988,569		7,622			3.200	3.363	JD.....	7,111	160,000	05/19/2014.	06/15/2021.
431282	AP	7	HIGHWOODS REALTY LP.....			1,2	2FE	1,973,340		104.348	2,086,968	2,000,000	1,979,982		2,459			3.875	4.037	MS.....	25,833	77,500	02/13/2017.	03/01/2027.
431282	AQ	5	HIGHWOODS REALTY LP.....			1,2	2FE	4,940,900		105.657	5,282,825	5,000,000	4,950,182		5,257			4.125	4.270	MS.....	60,729	206,250	02/22/2018.	03/15/2028.
431282	AR	3	HIGHWOODS REALTY LP.....			1,2	2FE	6,980,190		107.574	7,530,145	7,000,000	6,981,864		1,674			4.200	4.234	AO.....	62,067	178,033	02/26/2019.	04/15/2029.
431282	AS	1	HIGHWOODS REALTY LP.....			1,2	2FE	13,964,300		98.028	13,723,976	14,000,000	13,965,032		732			3.050	3.079	FA.....	128,100		09/04/2019.	02/15/2030.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.43

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
43132A	AA 6	HILDENE COLL MGMT CO LLC.....				1PL	7,024,845	101.500	7,130,217	7,024,845	7,026,158		654			5.500	5.496	JD	3,220	514,351	09/27/2018.	12/28/2042.
431571	AA 6	HILLENBRAND INC.....			1	2FE	7,912,080	101.685	8,134,808	8,000,000	7,994,024		10,887			5.500	5.643	JJ	202,889	440,000	07/06/2010.	07/15/2020.
432748	AB 7	HILLTOP HOLDINGS INC.....			2	2FE	13,000,000	103.584	13,465,881	13,000,000	13,000,921		829			5.000	5.000	AO	137,222	650,000	04/06/2015.	04/15/2025.
43474T	AC 7	HOLCIM US FINANCE SARL & CIE SCS.....		C	1	2FE	4,965,200	108.102	5,405,105	5,000,000	4,984,709		3,775			5.150	5.244	JD	715	257,500	09/05/2013.	09/12/2023.
436106	AA 6	HOLLYFRONTIER CORP.....			1,2	2FE	6,005,880	112.367	6,742,014	6,000,000	6,005,196		(37)			5.875	5.859	AO	88,125	352,500	11/16/2016.	04/01/2026.
436893	AA 9	HOME BANCSHARES INC.....			2,5	2FE	22,999,310	103.368	23,774,525	23,000,000	23,002,363		2,421			5.625	5.625	AO	273,125	1,293,750	03/30/2017.	04/15/2027.
437076	BC 5	HOME DEPOT INC.....			1,2	1FE	14,922,150	106.910	16,036,515	15,000,000	14,965,806		8,022			3.750	3.810	FA	212,500	562,500	09/03/2013.	02/15/2024.
437076	BM 3	HOME DEPOT INC.....			1,2	1FE	9,935,600	104.471	10,447,080	10,000,000	9,958,493		6,239			3.000	3.074	AO	75,000	300,000	02/03/2016.	04/01/2026.
43722#	AA 1	HOME DEPOT (MONTEREY PARK, CA) CONTROL.....				1	9,723,409	103.200	10,034,558	9,723,409	9,723,411		11			3.710	3.710	MON	16,033	360,460	10/06/2017.	06/15/2038.
43785V	AD 4	HOMESTREET INC.....			1,2	2FE	13,000,000	102.730	13,354,887	13,000,000	13,000,000					6.500	6.499	JD	70,417	845,000	05/17/2016.	06/01/2026.
44106M	AR 3	HOSPITALITY PROPERTIES TRUST.....			1,2	2FE	5,993,220	103.536	6,212,160	6,000,000	5,997,443		793			4.500	4.513	JD	12,000	270,000	05/30/2013.	06/15/2023.
44106M	AS 1	HOSPITALITY PROPERTIES TRUST.....			1,2	2FE	7,341,034	103.839	7,658,097	7,375,000	7,359,199		3,820			4.650	4.707	MS	100,976	342,938	03/19/2014.	03/15/2024.
44106M	AT 9	HOSPITALITY PROPERTIES TRUST.....			1,2	2FE	8,890,200	102.467	9,221,985	9,000,000	8,939,563		10,652			4.500	4.647	MS	119,250	405,000	09/09/2014.	03/15/2025.
44106M	AV 4	HOSPITALITY PROPERTIES TRUST.....			1,2	2FE	4,880,750	105.259	5,262,960	5,000,000	4,920,034		11,043			5.250	5.562	FA	99,167	262,500	01/29/2016.	02/15/2026.
44106M	AW 2	HOSPITALITY PROPERTIES TRUST.....			1,2	2FE	7,916,320	103.030	8,242,400	8,000,000	7,937,512		7,587			4.950	5.082	FA	149,600	396,000	01/10/2017.	02/15/2027.
44106M	AX 0	HOSPITALITY PROPERTIES TRUST.....			1,2	2FE	9,798,180	97.706	9,770,590	10,000,000	9,835,564		17,050			3.950	4.193	JJ	182,139	395,000	10/18/2017.	01/15/2028.
44106M	AY 8	HOSPITALITY PROPERTIES TRUST.....			1,2	2FE	6,824,580	98.142	6,869,961	7,000,000	6,846,856		11,952			4.375	4.648	FA	115,694	306,250	01/30/2018.	02/15/2030.
44107T	AV 8	HOST HOTELS & RESORTS LP.....			1,2	2FE	12,978,940	106.889	13,895,596	13,000,000	12,987,540		2,219			4.000	4.020	JD	23,111	520,000	05/06/2015.	06/15/2025.
44107T	AW 6	HOST HOTELS & RESORTS LP.....			1,2	2FE	21,414,804	108.245	23,029,039	21,275,000	21,366,544		(12,775)			4.500	4.415	FA	398,906	957,375	11/18/2016.	02/01/2026.
44107T	AY 2	HOST HOTELS & RESORTS LP.....			1,2	2FE	13,890,520	100.872	14,122,080	14,000,000	13,892,426		1,906			3.375	3.467	JD	21,000	103,688	09/12/2019.	12/15/2029.
44329H	AG 9	HP CMNTYS LLC.....				1FE	2,226,688	104.826	2,382,565	2,272,876	2,261,768		2,265			5.020	5.315	MS	33,596	107,085	01/08/2009.	03/15/2023.
44329H	AS 3	HP CMNTYS LLC.....				1FE	376,643	103.516	396,346	382,883	381,369		273			5.320	5.453	MS	5,998	19,131	11/13/2008.	03/15/2023.
443510	AF 9	HUBBELL INC.....			1	2FE	6,942,180	103.824	7,267,701	7,000,000	6,983,930		5,446			3.625	3.710	MN	32,424	253,750	11/08/2010.	11/15/2022.
443510	AG 7	HUBBELL INC.....			1,2	2FE	11,909,280	102.345	12,281,364	12,000,000	11,940,820		8,886			3.350	3.439	MS	134,000	402,000	02/23/2016.	03/01/2026.
44409M	AA 4	HUDSON PACIFIC PROPERTIES LP.....			1,2	2FE	9,981,500	104.863	10,486,290	10,000,000	9,985,696		1,963			3.950	3.971	MN	65,833	395,000	09/25/2017.	11/01/2027.
44409M	AB 2	HUDSON PACIFIC PROPERTIES LP.....			1,2	2FE	4,933,150	109.833	5,491,670	5,000,000	4,937,893		4,743			4.650	4.818	AO	58,125	138,208	02/20/2019.	04/01/2029.
44409M	AC 0	HUDSON PACIFIC PROPERTIES LP.....			1,2	2FE	4,963,400	98.782	4,939,080	5,000,000	4,963,998		598			3.250	3.335	JJ	39,722		09/24/2019.	01/15/2030.
444859	BK 7	HUMANA INC.....			1,2	2FE	4,994,900	101.606	5,080,305	5,000,000	4,995,065		165			3.125	3.137	FA	59,028		08/08/2019.	08/15/2029.
445658	CF 2	J B HUNT TRANSPORT SERVICES INC.....			1,2	2FE	6,999,580	106.859	7,480,144	7,000,000	6,999,624		44			3.875	3.876	MS	90,417	135,625	02/26/2019.	03/01/2026.
446150	AG 9	HUNTINGTON BANCSHARES INC.....				2FE	1,000,000	104.415	1,044,149	1,000,000	1,000,000					7.000	6.998	JD	3,111	70,000	12/15/2010.	12/15/2020.
44841C	AB 0	HUTCHISON WHAMPOA LTD.....		C		1FE	4,962,500	104.356	5,217,820	5,000,000	4,990,961		4,232			4.625	4.719	JJ	107,917	231,250	01/10/2012.	01/13/2022.
44841D	AB 8	HUTCHISON WHAMPOA INTERNATIONAL 14 LTD.....		C		1FE	8,989,560	104.430	9,398,727	9,000,000	8,994,767		1,305			3.625	3.638	AO	55,281	326,250	10/28/2014.	10/31/2024.
44842C	AB 9	HUTCHISON WHAMPOA INTERNATIONAL (12) (IL.....		C		1FE	4,974,200	102.212	5,110,580	5,000,000	4,991,869		2,820			3.250	3.310	MN	23,924	162,500	11/05/2012.	11/08/2022.
448579	AE 2	HYATT HOTELS CORP.....			1,2	2FE	2,984,940	102.784	3,083,532	3,000,000	2,994,271		1,531			3.375	3.433	JJ	46,688	101,250	05/07/2013.	07/15/2023.
448579	AE 2	HYATT HOTELS CORP.....	SD		1,2	2FE	994,980	102.784	1,027,844	1,000,000	998,090		510			3.375	3.433	JJ	33,750	15,563	05/07/2013.	07/15/2023.
448579	AF 9	HYATT HOTELS CORP.....			1,2	2FE	23,000,730	110.750	25,472,592	23,000,000	23,001,651		1,037			4.850	4.848	MS	328,453	1,115,500	03/01/2016.	03/15/2026.
448579	AG 7	HYATT HOTELS CORP.....			1,2	2FE	24,741,900	108.609	27,152,350	25,000,000	24,768,698		20,947			4.375	4.503	MS	322,049	1,181,858	10/04/2018.	09/15/2028.
44891A	AZ 0	HYUNDAI CAPITAL AMERICA.....			1	2FE	14,992,650	105.176	15,776,415	15,000,000	14,993,901		1,251			4.300	4.314	FA	268,750	324,292	01/28/2019.	02/01/2024.
44891A	BB 2	HYUNDAI CAPITAL AMERICA.....			1	2FE	15,999,200	102.068	16,330,864	16,000,000	15,999,279		79			3.400	3.401	JD	16,622	272,000	06/17/2019.	06/20/2024.
44891A	BD 8	HYUNDAI CAPITAL AMERICA.....			1,2	2FE	14,996,250	101.391	15,208,575	15,000,000	14,996,800		550			3.500	3.506	MN	88,958		10/28/2019.	11/02/2026.
449505	AA 4	IFM (US) COLONIAL PIPELINE 2 LLC.....			1	3FE	6,996,150	104.500	7,315,000	7,000,000	6,999,849		901			6.450	6.452	MN	75,250	451,500	04/14/2011.	05/01/2021.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.44

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
44962L	AF	4	IHS MARKIT LTD.....	.....	C	1,2	2FE	12,951,640	...111,250	14,462,500	13,000,000	12,957,895	4,446	.....	.....	.....4.750	4.796	FA.....	257,292	631,222	07/19/2018.	08/01/2028.
44962L	AH	0	IHS MARKIT LTD.....	.....	C	1,2	2FE	4,984,300	...103.750	5,187,500	5,000,000	4,986,497	2,197	.....	.....	.....3.625	3.693	MN.....	30,208	102,205	04/03/2019.	05/01/2024.
449786	AP	7	ING BANK NV.....	.....	C	.....	.....1FE	4,980,550	...104.240	5,211,990	5,000,000	4,996,677	2,348	.....	.....	.....5.000	5.049	JD.....	15,278	250,000	06/01/2011.	06/09/2021.
449786	AY	8	ING BANK NV.....	.....	C	.....	.....2FE	10,949,730	...110.918	12,200,936	11,000,000	10,979,146	6,037	.....	.....	.....5.800	5.857	MS.....	170,133	638,000	09/16/2013.	09/25/2023.
451102	BJ	5	ICAHN ENTERPRISES LP.....	.....	..	.....1,2	3FE	12,152,406	...101.875	12,123,125	11,900,000	11,996,278	(83,531)	.....	.....	.....6.250	5.816	FA.....	309,896	743,750	02/14/2018.	02/01/2022.
451102	BM	8	ICAHN ENTERPRISES LP.....	.....	..	.....1,2	3FE	5,500,000	...103.625	5,699,375	5,500,000	5,500,415	249	.....	.....	.....6.750	6.747	FA.....	154,688	371,250	01/17/2017.	02/01/2024.
45138L	AX	1	IDAHO POWER CO.....	.....	..	.....1,2	1FE	2,985,030	...100.697	3,020,904	3,000,000	2,998,607	1,724	.....	.....	.....3.400	3.457	MN.....	17,000	102,000	08/25/2010.	11/01/2020.
45138L	AZ	6	IDAHO POWER CO.....	.....	..	.....1,2	1FE	6,988,030	...101.517	7,106,169	7,000,000	6,997,108	1,419	.....	.....	.....2.950	2.969	AO.....	51,625	206,500	04/10/2012.	04/01/2022.
452308	AP	4	ILLINOIS TOOL WORKS INC.....	.....	..	.....1,2	1FE	4,977,600	...102.226	5,111,305	5,000,000	4,995,679	2,606	.....	.....	.....3.375	3.428	MS.....	49,688	168,750	08/24/2011.	09/15/2021.
453836	AG	3	INDEPENDENT BANK CORP.....	.....	..	.....	.....2FE	5,000,000	...102.792	5,139,579	5,000,000	5,000,000	.....	.....	.....	.....4.750	4.750	MS.....	69,931	119,410	03/06/2019.	03/15/2029.
45384B	AA	4	INDEPENDENT BANK GROUP INC.....	.....	..	.....	.....2FE	12,912,500	...104.934	13,641,394	13,000,000	12,945,753	10,275	.....	.....	.....5.875	5.979	FA.....	318,229	763,750	06/22/2016.	08/01/2024.
45384B	AB	2	INDEPENDENT BANK GROUP INC.....	.....	..	.....2,5	2FE	3,600,000	...100.434	3,615,624	3,600,000	3,599,708	91	.....	.....	.....5.000	5.003	JD.....	500	180,000	12/14/2017.	12/31/2027.
45632@	AA	7	INDUSTRIAL PIPING, INC.....	.....	..	.....	.....5GI	25,470	...4.933	199,993	4,054,192	1	624,305	.....	.....	.....14.500	250.000	MON.....	.....	.....	11/30/2018.	12/13/2018.
45665Q	AF	0	INFINITY PROPERTY AND CASUALTY CORP.....	.....	..	.....1	2FE	11,000,000	...106.114	11,672,573	11,000,000	11,000,000	.....	.....	.....	.....5.000	4.998	MS.....	155,833	550,000	09/12/2012.	09/19/2022.
456837	AH	6	ING GROEP NV.....	.....	C	.....	.....1FE	17,976,420	...107.604	19,368,738	18,000,000	17,982,814	2,892	.....	.....	.....3.950	3.965	MS.....	181,700	711,000	03/21/2017.	03/29/2027.
456837	AM	5	ING GROEP NV.....	.....	C	.....	.....1FE	9,965,800	...113.459	11,345,890	10,000,000	9,969,871	3,395	.....	.....	.....4.550	4.592	AO.....	112,486	455,000	09/25/2018.	10/02/2028.
456837	AP	8	ING GROEP NV.....	.....	C	.....	.....1FE	10,983,500	...104.732	11,520,476	11,000,000	10,985,732	2,232	.....	.....	.....3.550	3.583	AO.....	88,947	195,250	04/02/2019.	04/09/2024.
45686@	AB	0	INFRASTRIPe LLC.....	@.....	.....	.....	.....2PL	2,942,625	...98.799	2,956,562	2,992,500	2,944,725	2,220	.....	.....	.....7.564	7.972	MJSD.....	1,244	62,947	09/30/2019.	09/30/2024.
45687A	AJ	1	INGERSOLL RAND GLOBAL HOLDING CO LTD.....	.....	..	.....1	2FE	1,996,300	...106.881	2,137,626	2,000,000	1,998,565	415	.....	.....	.....4.250	4.273	JD.....	3,778	85,000	06/17/2013.	06/15/2023.
457153	AG	9	INGRAM MICRO INC.....	.....	..	.....1,2	3FE	4,982,450	...105.250	5,262,500	5,000,000	4,990,290	1,817	.....	.....	.....5.450	5.495	JD.....	12,111	272,500	12/10/2014.	12/15/2024.
458140	AJ	9	INTEL CORP.....	.....	..	.....1	1FE	12,969,060	...102.579	13,335,231	13,000,000	12,994,161	3,643	.....	.....	.....3.300	3.327	AO.....	107,250	429,000	09/14/2011.	10/01/2021.
458140	AS	9	INTEL CORP.....	.....	..	.....1,2	1FE	13,979,140	...108.093	15,133,034	14,000,000	13,987,703	2,269	.....	.....	.....3.700	3.718	JJ.....	218,711	518,000	07/22/2015.	07/29/2025.
45866F	AA	2	INTERCONTINENTALEXCHANGE INC.....	.....	..	.....1	1FE	3,969,000	...106.700	4,268,008	4,000,000	3,986,964	3,330	.....	.....	.....4.000	4.094	AO.....	33,778	160,000	10/01/2013.	10/15/2023.
45866F	AD	6	INTERCONTINENTAL EXCHANGE INC.....	.....	..	.....1,2	1FE	9,998,300	...107.692	10,769,170	10,000,000	9,999,175	364	.....	.....	.....3.750	3.752	JD.....	31,250	375,000	11/19/2015.	12/01/2025.
459200	HU	8	INTERNATIONAL BUSINESS MACHINES CORP.....	.....	..	.....1	1FE	10,414,000	...105.872	10,587,180	10,000,000	10,208,843	(46,700)	.....	.....	.....3.625	3.081	FA.....	139,965	362,500	05/08/2015.	02/12/2024.
459200	JG	7	INTERNATIONAL BUSINESS MACHINES CORP.....	.....	..	.....1	1FE	19,933,000	...106.462	21,292,380	20,000,000	19,956,722	6,817	.....	.....	.....3.450	3.490	FA.....	253,000	690,000	02/16/2016.	02/19/2026.
459200	KA	8	INTERNATIONAL BUSINESS MACHINES CORP.....	.....	..	.....1	1FE	18,952,310	...107.408	20,407,558	19,000,000	18,954,847	2,537	.....	.....	.....3.500	3.530	MN.....	84,972	332,500	05/08/2019.	05/15/2029.
460146	CL	5	INTERNATIONAL PAPER CO.....	.....	..	.....1,2	2FE	3,982,760	...106.545	4,261,800	4,000,000	3,989,564	1,562	.....	.....	.....3.800	3.849	JJ.....	70,089	152,000	05/14/2015.	01/15/2026.
460146	CL	5	INTERNATIONAL PAPER CO.....	SD.....	..	1,2	2FE	2,987,070	...106.545	3,196,350	3,000,000	2,992,173	1,172	.....	.....	.....3.800	3.849	JJ.....	52,567	114,000	05/14/2015.	01/15/2026.
46132F	AA	8	INVESCO FINANCE PLC.....	.....	C	1	1FE	9,992,100	...102.813	10,281,250	10,000,000	9,997,638	938	.....	.....	.....3.125	3.134	MN.....	26,910	312,500	11/05/2012.	11/30/2022.
46132F	AB	6	INVESCO FINANCE PLC.....	.....	C	1	1FE	19,856,800	...105.957	21,191,400	20,000,000	19,937,230	14,456	.....	.....	.....4.000	4.084	JJ.....	335,556	800,000	11/06/2013.	01/30/2024.
46132F	AD	2	INVESCO FINANCE PLC.....	.....	C	1	1FE	14,961,300	...106.265	15,939,750	15,000,000	14,976,848	3,547	.....	.....	.....3.750	3.779	JJ.....	259,375	562,500	10/08/2015.	01/15/2026.
465685	AJ	4	ITC HOLDINGS CORP.....	.....	..	.....1,2	2FE	3,986,640	...104.494	4,179,748	4,000,000	3,993,527	1,371	.....	.....	.....3.650	3.690	JD.....	6,489	146,000	05/28/2014.	06/15/2024.
46625H	JH	4	JPMORGAN CHASE & CO.....	.....	..	.....	.....1FE	4,987,250	...103.192	5,159,605	5,000,000	4,995,709	1,388	.....	.....	.....3.200	3.230	JJ.....	69,333	160,000	02/04/2013.	01/25/2023.
46625H	JJ	0	JPMORGAN CHASE & CO.....	.....	..	.....	.....1FE	17,729,070	...103.862	19,733,761	19,000,000	18,497,651	138,535	.....	.....	.....3.375	4.234	MN.....	106,875	641,250	11/05/2013.	05/01/2023.
46625H	JX	9	JPMORGAN CHASE & CO.....	.....	..	.....	.....1FE	16,916,700	...105.740	17,975,715	17,000,000	16,960,346	8,797	.....	.....	.....3.625	3.683	MN.....	82,167	616,250	05/06/2014.	05/13/2024.
46625H	JY	7	JPMORGAN CHASE & CO.....	.....	..	.....	.....1FE	12,931,750	...107.000	13,909,961	13,000,000	12,965,178	7,241	.....	.....	.....3.875	3.938	MS.....	155,323	503,750	09/03/2014.	09/10/2024.
46625H	NJ	5	JPMORGAN CHASE & CO.....	.....	..	.....	.....1FE	2,989,650	...110.641	3,319,227	3,000,000	2,992,910	928	.....	.....	.....4.250	4.286	AO.....	31,875	127,500	09/23/2015.	10/01/2027.
46625H	RX	0	JPMORGAN CHASE & CO.....	.....	..	.....2	1FE	12,627,810	...105.079	13,660,244	13,000,000	12,714,628	30,548	.....	.....	.....3.625	3.951	JD.....	39,271	471,250	01/17/2017.	12/01/2027.
46625H	RY	8	JPMORGAN CHASE & CO.....	.....	..	.....1,2,5	1FE	12,000,000	...107.478	12,897,372	12,000,000	12,000,000	.....	.....	.....	.....3.782	3.782	FA.....	189,100	453,840	01/25/2017.	02/01/2028.
466273	10	9	JMP GROUP INC.....	.....	..	.....2	2PL	3,000,000	...25.830	3,099,600	3,000,000	2,975,601	(24,345)	.....	.....	.....7.250	7.387	FMAN.....	27,792	217,500	11/20/2017.	11/15/2027.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.45

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5						12	13	14	15	16	17	18	19	20	21	22
	Description			Code	n	Bond CHAR	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value											
CUSIP Identification						NAIC Designation and Administrative Symbol						Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46629U 40 4	JMP GROUP INC.....					2Z	1,000,000	24.626	985,044	1,000,000	1,000,000					6.875	6.875	MJSD	191	17,951	09/19/2019	09/30/2029
46647P AJ 5	JPMORGAN CHASE & CO.....					1FE	10,000,000	110.728	11,072,810	10,000,000	10,000,000					3.882	3.882	JJ	169,298	388,200	07/17/2017	07/24/2038
46647P AM 8	JPMORGAN CHASE & CO.....					1FE	4,822,100	106.065	5,303,230	5,000,000	4,846,832		13,959			3.509	3.915	JJ	77,003	175,450	03/14/2018	01/23/2029
46647P AR 7	JPMORGAN CHASE & CO.....					1FE	7,000,000	109.540	7,667,793	7,000,000	7,000,000					4.005	4.005	AO	52,955	280,350	04/16/2018	04/23/2029
46647P AV 8	JPMORGAN CHASE & CO.....					1FE	5,000,000	111.421	5,571,045	5,000,000	5,000,000					4.203	4.204	JJ	92,233	210,150	07/16/2018	07/23/2029
46849L SQ 5	JACKSON NATIONAL LIFE GLOBAL FUNDING.....					1FE	39,327,600	103.468	41,387,040	40,000,000	39,530,801		66,848			3.050	3.256	AO	210,111	1,220,000	11/15/2016	04/29/2026
46849L SS 1	JACKSON NATIONAL LIFE GLOBAL FUNDING.....					1FE	9,992,500	103.390	10,339,010	10,000,000	9,995,571		1,180			3.250	3.262	JJ	136,319	325,000	01/24/2017	01/30/2024
46849L TC 5	JACKSON NATIONAL LIFE GLOBAL FUNDING.....					1FE	14,970,900	107.554	16,133,145	15,000,000	14,976,952		4,018			3.875	3.907	JD	32,292	581,250	06/06/2018	06/11/2025
46849L TL 5	JACKSON NATIONAL LIFE GLOBAL FUNDING.....					1FE	9,972,600	104.255	10,425,510	10,000,000	9,973,852		1,252			3.050	3.082	JD	8,472	152,500	06/17/2019	06/21/2029
472319 AL 6	JEFFERIES GROUP INC.....					2FE	6,525,185	107.787	7,006,155	6,500,000	6,509,142		(2,529)			5.125	5.074	JJ	148,981	333,125	01/16/2013	01/20/2023
47233J AG 3	JEFFERIES GROUP LLC.....					2FE	14,910,900	110.754	16,613,055	15,000,000	14,933,165		8,101			4.850	4.926	JJ	335,458	727,500	01/09/2017	01/15/2027
47233J BH 0	JEFFERIES GROUP LLC.....					2FE	19,622,950	105.426	21,085,280	20,000,000	19,671,086		25,913			4.150	4.353	JJ	364,278	830,000	02/09/2018	01/23/2030
47805L AB 7	JOHN MARSHALL BANCORP INC.....					2FE	5,000,000	102.989	5,149,469	5,000,000	5,000,664		587			5.750	5.748	JJ	132,569	287,500	06/27/2017	07/15/2027
478111 AB 3	JOHNS HOPKINS HEALTH SYSTEM CORP.....					1FE	2,000,000	101.989	2,039,774	2,000,000	2,000,000					2.767	2.767	MN	7,071	55,340	05/01/2013	05/15/2023
478111 AB 3	JOHNS HOPKINS HEALTH SYSTEM CORP.....	SD				1FE	1,000,000	101.989	1,019,887	1,000,000	1,000,000					2.767	2.767	MN	3,536	27,670	05/01/2013	05/15/2023
478111 AC 1	JOHNS HOPKINS HEALTH SYSTEM CORP.....					1FE	2,500,000	109.489	2,737,233	2,500,000	2,500,097		84			3.837	3.837	MN	12,257	95,925	11/04/2016	05/15/2046
478160 BJ 2	JOHNSON & JOHNSON.....					1FE	5,866,547	118.995	7,020,717	5,900,000	5,873,996		1,516			4.375	4.418	JD	18,642	260,276	12/02/2013	12/05/2033
478160 BJ 2	JOHNSON & JOHNSON.....	SD				1FE	99,433	118.995	118,995	100,000	99,559		13			4.375	4.418	JD	316	2,224	12/02/2013	12/05/2033
478375 AD 0	JOHNSON CONTROLS INTERNATIONAL PLC.....		C			2FE	6,108,366	100.685	6,192,097	6,150,000	6,148,377		6,986			5.000	5.111	MS	77,729	307,500	03/30/2010	03/30/2020
478375 AG 3	JOHNSON CONTROLS INTERNATIONAL PLC.....		C			2FE	3,719,065	103.798	3,862,316	3,721,000	3,717,744		657			3.625	3.646	JJ	67,068	134,886	06/10/2014	07/02/2024
478375 AR 9	JOHNSON CONTROLS INTERNATIONAL PLC.....		C			2FE	7,236,811	106.237	7,743,586	7,289,000	7,250,912		5,654			3.900	3.997	FA	108,181	284,271	09/09/2015	02/14/2026
48203R AG 9	JUNIPER NETWORKS INC.....					2FE	9,867,900	108.158	10,815,780	10,000,000	9,925,844		16,289			4.500	4.696	MS	132,500	450,000	02/23/2016	03/15/2024
48203R AJ 3	JUNIPER NETWORKS INC.....					2FE	4,965,100	106.463	5,323,135	5,000,000	4,979,454		3,367			4.350	4.436	JD	9,667	217,500	03/06/2015	06/15/2025
48203R AM 6	JUNIPER NETWORKS INC.....					2FE	6,996,570	104.100	7,286,993	7,000,000	6,996,621		51			3.750	3.756	FA	91,146		08/19/2019	08/15/2029
482480 AE 0	KLA-TENCOR CORP.....					2FE	13,964,720	109.651	15,351,112	14,000,000	13,981,557		4,172			4.650	4.681	MN	108,500	651,000	10/30/2014	11/01/2024
48252A AA 9	KKR GROUP FINANCE CO VI LLC.....					1FE	9,971,900	106.444	10,644,350	10,000,000	9,973,069		1,169			3.750	3.784	JJ	187,500		06/17/2019	07/01/2029
48305Q AA 1	KAISER FOUNDATION HOSPITALS.....					1FE	12,960,020	103.325	13,432,224	13,000,000	12,990,049		4,688			3.500	3.536	AO	113,750	455,000	04/04/2012	04/01/2022
48305Q AA 1	KAISER FOUNDATION HOSPITALS.....	SD				1FE	4,959,700	103.325	5,166,240	5,000,000	4,989,759		4,505			3.500	3.596	AO	43,750	175,000	04/03/2012	04/01/2022
485134 BP 4	KANSAS CITY POWER & LIGHT CO.....					1FE	9,964,400	106.235	10,623,490	10,000,000	9,969,508		5,108			3.650	3.711	FA	137,889	365,000	08/13/2015	08/15/2025
487836 BP 2	KELLOGG CO.....					2FE	7,991,680	103.852	8,308,168	8,000,000	7,994,856		996			3.250	3.261	AO	65,000	260,000	02/25/2016	04/01/2026
487836 BU 1	KELLOGG CO.....					2FE	9,206,100	104.645	10,464,510	10,000,000	9,295,806		73,711			3.400	4.471	MN	43,444	340,000	10/10/2018	11/15/2027
487836 BW 7	KELLOGG CO.....					2FE	15,943,360	111.541	17,846,512	16,000,000	15,951,688		5,407			4.300	4.343	MN	87,911	688,000	05/07/2018	05/15/2028
488401 AB 6	KEMPER CORP.....					2FE	42,237,430	106.232	44,617,272	42,000,000	42,173,992		(30,805)			4.350	4.253	FA	690,200	1,827,000	09/19/2017	02/15/2025
49271V AF 7	KEURIG DR PEPPER INC.....					2FE	36,830,950	112.370	41,576,752	37,000,000	36,849,971		15,177			4.597	4.656	MN	170,089	1,700,890	10/10/2018	05/25/2028
49327M 2K 9	KEYBANK NA.....					1FE	27,342,680	105.368	29,503,096	28,000,000	27,612,460		64,189			3.300	3.583	JD	77,000	924,000	07/13/2015	06/01/2025
49327M 2K 9	KEYBANK NA.....	SD				1FE	1,921,780	105.368	2,107,364	2,000,000	1,953,791		7,615			3.300	3.776	JD	5,500	66,000	06/26/2015	06/01/2025
49327V 2A 1	KEYBANK NA.....					2FE	11,970,720	103.830	12,459,624	12,000,000	11,980,449		3,007			3.400	3.429	MN	46,467	408,000	05/17/2016	05/20/2026
49338C AB 9	KEYSPAN GAS EAST CORP.....					1FE	8,000,000	99.708	7,976,600	8,000,000	8,000,151		117			2.742	2.742	FA	82,869	219,360	08/02/2016	08/15/2026
49338L AB 9	KEYSIGHT TECHNOLOGIES INC.....					2FE	11,995,920	108.687	13,042,440	12,000,000	11,998,537		954			4.550	4.553	AO	92,517	546,000	10/06/2014	10/30/2024
49338L AE 3	KEYSIGHT TECHNOLOGIES INC.....					2FE	6,991,110	110.927	7,764,869	7,000,000	6,993,569		1,190			4.600	4.615	AO	76,028	322,000	03/28/2017	04/06/2027
49338L AF 0	KEYSIGHT TECHNOLOGIES INC.....					2FE	4,995,700	100.301	5,015,030	5,000,000	4,995,781		81			3.000	3.011	AO	28,750		10/07/2019	10/30/2029

Annual Statement for the year 2019 of the GREAT AMERICAN LIFE INSURANCE COMPANY																							
SCHEDULE D - PART 1																							
Showing all Long-Term BONDS Owned December 31 of Current Year																							
1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
494368	BE 2	KIMBERLY-CLARK CORP.....	.....	.....	.....	.....1	1FE	2,991,000	...101.098	3,032,925	3,000,000	2,999,407	.....	.....1,056	.....	.....	.....3.625	3.660	FA.....	45,313	108,750	07/26/2010.	08/01/2020.
494386	AB 1	KIMBERLY-CLARK DE MEXICO SA DE CV.....	.....	.....	.....	.....1	1FE	2,991,840	...102.000	3,060,000	3,000,000	2,996,249	.....	.....931	.....	.....	.....3.800	3.832	AO.....	26,283	114,000	04/03/2014.	04/08/2024.
494386	AC 9	KIMBERLY-CLARK DE MEXICO.....	.....	.....	.....	.....1	1FE	6,951,890	...99.569	6,969,830	7,000,000	6,973,226	.....	.....4,886	.....	.....	.....3.250	3.331	MS.....	68,882	227,500	03/06/2015.	03/12/2025.
494550	BE 5	KINDER MORGAN ENERGY PARTNERS LP.....	.....	.....	.....	.....1	2FE	3,998,440	...102.213	4,088,532	4,000,000	3,999,980	.....	.....363	.....	.....	.....5.300	5.301	MS.....	62,422	212,000	05/12/2010.	09/15/2020.
494550	BJ 4	KINDER MORGAN ENERGY PARTNERS LP.....	.....	.....	.....	.....1	2FE	3,996,560	...104.034	4,161,360	4,000,000	3,999,317	.....	.....487	.....	.....	.....4.150	4.158	MS.....	55,333	166,000	08/03/2011.	03/01/2022.
494550	BM 7	KINDER MORGAN ENERGY PARTNERS LP.....	.....	.....	.....	.....1,2	2FE	3,983,920	...103.012	4,120,496	4,000,000	3,994,686	.....	.....1,696	.....	.....	.....3.450	3.495	FA.....	52,133	138,000	08/08/2012.	02/15/2023.
494550	BV 7	KINDER MORGAN ENERGY PARTNERS LP.....	.....	.....	.....	.....1,2	2FE	4,991,600	...106.996	5,349,800	5,000,000	4,995,811	.....	.....1,048	.....	.....	.....4.250	4.270	MS.....	70,833	212,500	09/08/2014.	09/01/2024.
49456B	AP 6	KINDER MORGAN INC.....	.....	.....	.....	.....1,2	2FE	5,977,320	...108.898	6,533,898	6,000,000	5,981,071	.....	.....2,209	.....	.....	.....4.300	4.346	MS.....	86,000	258,000	02/22/2018.	03/01/2028.
497266	AC 0	KIRBY CORP.....	.....	.....	.....	.....1,2	2FE	15,977,440	...105.487	16,877,920	16,000,000	15,982,039	.....	.....2,594	.....	.....	.....4.200	4.216	MS.....	224,000	672,000	02/07/2018.	03/01/2028.
500255	AU 8	KOHL'S CORP.....	.....	.....	.....	.....1,2	2FE	12,996,880	...106.400	13,832,000	13,000,000	12,998,314	.....	.....501	.....	.....	.....4.250	4.253	JJ.....	251,694	552,500	07/14/2015.	07/17/2025.
500630	BX 5	KOREA DEVELOPMENT BANK.....	.....	.....	.....	.....	1FE	6,914,670	...102.446	7,171,234	7,000,000	6,974,436	.....	.....9,162	.....	.....	.....3.000	3.142	MS.....	62,417	210,000	09/05/2012.	09/14/2022.
50065W	AF 3	KOREA NATIONAL OIL CORP.....	.....	.....	.....	.....	1FE	8,950,140	...106.338	9,570,384	9,000,000	8,977,479	.....	.....5,210	.....	.....	.....4.000	4.067	JJ.....	158,000	360,000	01/15/2014.	01/23/2024.
50077L	AK 2	KRAFT HEINZ FOODS CO.....	.....	.....	.....	.....1,2	2FE	7,989,360	...105.793	8,463,408	8,000,000	7,993,783	.....	.....1,098	.....	.....	.....3.950	3.966	JJ.....	145,711	316,000	06/23/2015.	07/15/2025.
50077L	AT 3	KRAFT HEINZ FOODS CO.....	.....	.....	.....	.....1,2	2FE	49,618,600	...109.424	54,711,950	50,000,000	49,665,794	.....	.....31,826	.....	.....	.....4.625	4.716	JJ.....	969,965	2,601,563	10/05/2018.	01/30/2029.
501044	CH 2	THE KROGER CO.....	.....	.....	.....	.....1	2FE	4,987,450	...100.140	5,007,020	5,000,000	4,999,951	.....	.....1,436	.....	.....	.....6.150	6.177	JJ.....	141,792	307,500	01/09/2008.	01/15/2020.
501044	DL 2	KROGER CO.....	.....	.....	.....	.....1,2	2FE	19,880,600	...112.301	22,460,200	20,000,000	19,889,937	.....	.....9,337	.....	.....	.....4.500	4.575	JJ.....	415,000	452,500	01/07/2019.	01/15/2029.
501955	AB 4	LG CHEM LTD.....	.....	.....	.....	.....	1FE	18,688,320	...102.957	19,047,045	18,500,000	18,689,152	.....	.....832	.....	.....	.....3.625	3.493	AO.....	141,576	199,375	11/08/2019.	04/15/2029.
50196@	AA 5	LCN NORTH AMERICAN FUND III-D LP.....	.....	.....	.....	.....	1Z	3,328,441	...96.380	3,207,963	3,328,441	3,328,441	.....	.....	.....	.....	.....5.500	5.500	MJSD.....	46,275	37,931	09/10/2019.	07/24/2034.
502431	AA 7	HARRIS CORP.....	.....	.....	.....	.....1,2	2FE	4,130,708	...102.431	4,097,236	4,000,000	4,084,009	.....	.....(45,198)	.....	.....	.....4.950	5.017	FA.....	74,800	202,000	07/03/2019.	02/15/2021.
502431	AC 3	HARRIS CORP.....	.....	.....	.....	.....1,2	2FE	1,784,737	...106.099	1,814,291	1,710,000	1,777,236	.....	.....(6,983)	.....	.....	.....3.950	4.017	MN.....	6,192	69,255	07/02/2019.	05/28/2024.
502431	AD 1	HARRIS CORP.....	.....	.....	.....	.....1,2	2FE	10,451,050	...107.525	10,752,450	10,000,000	10,423,228	.....	.....(25,379)	.....	.....	.....3.850	3.911	JD.....	17,111	395,000	07/03/2019.	12/15/2026.
502431	AE 9	HARRIS CORP.....	.....	.....	.....	.....1,2	2FE	10,841,880	...111.480	11,147,960	10,000,000	10,800,127	.....	.....(41,165)	.....	.....	.....4.400	4.412	JD.....	19,556	450,000	07/03/2019.	06/15/2028.
50243@	AA 8	LAS VEGAS CONVENTION AND VISITORS AUTHOR.....	.....	.....	.....	.....2	.....	.....16,231,000	...109.650	17,797,292	16,231,000	16,230,974	.....	.....48	.....	.....	.....4.920	4.920	MJSD.....	235,133	859,150	03/15/2019.	12/15/2039.
50540R	AQ 5	LABORATORY CORPORATION OF AMERICA HOLDIN.....	.....	.....	.....	.....1,2	2FE	3,994,000	...105.230	4,209,188	4,000,000	3,996,761	.....	.....660	.....	.....	.....3.600	3.618	FA.....	60,000	144,000	01/21/2015.	02/01/2025.
50587K	AA 9	LAFARGEHOLCIM FINANCE US LLC.....	.....	.....	.....	.....1,2	2FE	2,997,480	...102.465	3,073,941	3,000,000	2,998,312	.....	.....333	.....	.....	.....3.500	3.509	MS.....	28,875	105,000	09/15/2016.	09/22/2026.
511637	AA 8	LAKELAND BANCORP INC.....	.....	.....	.....	.....2,5	2FE	5,000,000	...102.614	5,130,700	5,000,000	5,000,000	.....	.....	.....	.....	.....5.125	5.125	MS.....	64,774	256,250	09/27/2016.	09/30/2026.
512807	AN 8	LAM RESEARCH CORP.....	.....	.....	.....	.....1,2	2FE	8,996,220	...106.409	9,576,801	9,000,000	8,998,207	.....	.....697	.....	.....	.....3.800	3.804	MS.....	100,700	342,000	03/05/2015.	03/15/2025.
512807	AU 2	LAM RESEARCH CORP.....	.....	.....	.....	.....1,2	2FE	19,963,800	...109.999	21,999,880	20,000,000	19,966,509	.....	.....2,709	.....	.....	.....4.000	4.022	MS.....	235,556	424,444	02/25/2019.	03/15/2029.
517834	AE 7	LAS VEGAS SANDS CORP.....	.....	.....	.....	.....1,2	2FE	10,035,600	...102.888	10,288,810	10,000,000	10,040,769	.....	.....5,169	.....	.....	.....3.500	3.441	FA.....	146,806	.....	08/07/2019.	08/18/2026.
52107Q	AG 0	LAZARD GROUP LLC.....	.....	.....	.....	.....1	1FE	3,988,720	...105.358	4,214,324	4,000,000	3,993,867	.....	.....1,238	.....	.....	.....3.750	3.784	MS.....	50,000	150,000	02/10/2015.	02/13/2025.
52107Q	AH 8	LAZARD GROUP LLC.....	.....	.....	.....	.....1,2	1FE	14,791,310	...102.330	15,349,500	15,000,000	14,846,545	.....	.....18,889	.....	.....	.....3.625	3.789	MS.....	181,250	543,750	11/09/2016.	03/01/2027.
52107Q	AJ 4	LAZARD GROUP LLC.....	.....	.....	.....	.....1,2	1FE	9,907,900	...111.050	11,105,010	10,000,000	9,918,122	.....	.....8,139	.....	.....	.....4.500	4.615	MS.....	127,500	450,000	09/12/2018.	09/19/2028.
52107Q	AK 1	LAZARD GROUP LLC.....	.....	.....	.....	.....1,2	1FE	9,924,100	...109.452	10,945,240	10,000,000	9,929,071	.....	.....4,971	.....	.....	.....4.375	4.470	MS.....	133,681	218,750	03/05/2019.	03/11/2029.
521865	AY 1	LEAR CORP.....	.....	.....	.....	.....1,2	2FE	7,943,520	...101.181	8,094,464	8,000,000	7,955,463	.....	.....5,244	.....	.....	.....3.800	3.884	MS.....	89,511	304,000	08/14/2017.	09/15/2027.
521865	BA 2	LEAR CORP.....	.....	.....	.....	.....1,2	2FE	9,969,100	...103.162	10,316,150	10,000,000	9,970,951	.....	.....1,851	.....	.....	.....4.250	4.288	MN.....	54,306	229,028	04/29/2019.	05/15/2029.
524660	AW 7	LEGGETT & PLATT INC.....				1,2	2FE	5,982,360	...101.899	6,113,928	6,000,000	5,994,899		1,991			3.400	3.434	FA.....	77,067	204,000	08/08/2012.	08/15/2022.
524660	AZ 0	LEGGETT & PLATT INC.....	.....	.....	.....	.....1,2	2FE	9,939,100	...109.333	10,933,250	10,000,000	9,943,236	.....	.....4,136	.....	.....	.....4.400	4.476	MS.....	129,556	229,778	03/04/2019.	03/15/2029.
52472E	AA 7	LEGACYTEXAS FINANCIAL GROUP INC.....	.....	.....	.....	.....2,5	2Z	5,000,000	...103.381	5,169,070	5,000,000	5,000,144	.....	.....109	.....	.....	.....5.500	5.497	JD.....	22,917	275,000	1	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.47

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
527288	BE	3	LEUCADIA NATIONAL CORP.....			1,2	2FE	16,494,476		108.873	18,297,129	16,806,000	16,651,876		36,956			5.500	5.772	AO	187,434	924,330	03/02/2016	10/18/2023.
527288	BF	0	LEUCADIA NATIONAL CORP.....			1,2	2FE	3,995,000		112.698	5,634,910	5,000,000	4,038,080		13,102			6.625	8.526	AO	62,569	331,250	03/10/2016	10/23/2043.
53079E	BE	3	LIBERTY MUTUAL GROUP INC.....			1	2FE	2,190,998		106.254	2,342,899	2,205,000	2,199,500		1,491			4.250	4.329	JD	4,165	93,713	06/13/2013	06/15/2023.
53079E	BE	3	LIBERTY MUTUAL GROUP INC.....	SD		1	2FE	221,108		106.254	234,821	221,000	221,045		(8)			4.250	4.244	JD	417	9,393	06/13/2013	06/15/2023.
53079E	BG	8	LIBERTY MUTUAL GROUP INC.....			1	2FE	12,781,308		111.916	14,319,627	12,795,000	12,782,379		1,071			4.569	4.582	FA	243,585	297,173	01/28/2019	02/01/2029.
53079E	BG	8	LIBERTY MUTUAL GROUP INC.....	SD		1	2FE	779,186		111.916	871,824	779,000	779,175		(11)			4.569	4.566	FA	14,830	18,093	01/28/2019	02/01/2029.
53117C	AN	2	LIBERTY PROPERTY LP.....			1,2	2FE	10,978,550		104.487	11,493,614	11,000,000	10,994,054		2,451			4.125	4.148	JD	20,167	453,750	06/06/2012	06/15/2022.
53117C	AR	3	LIBERTY PROPERTY LP.....			1,2	2FE	4,982,200		106.884	5,344,180	5,000,000	4,990,057		1,907			3.750	3.792	AO	46,875	187,500	03/17/2015	04/01/2025.
53117C	AS	1	LIBERTY PROPERTY LP.....			1,2	2FE	4,958,100		104.307	5,215,350	5,000,000	4,970,493		4,015			3.250	3.348	AO	40,625	162,500	09/13/2016	10/01/2026.
53117C	AT	9	LIBERTY PROPERTY LP.....			1,2	2FE	2,992,260		112.799	3,383,964	3,000,000	2,992,869		609			4.375	4.407	FA	54,688	67,813	01/22/2019	02/01/2029.
53227J	AA	2	LIFE STORAGE LP.....			1,2	2FE	9,952,300		105.059	10,505,920	10,000,000	9,960,894		4,276			3.875	3.933	JD	17,222	387,500	11/28/2017	12/15/2027.
534187	BF	5	LINCOLN NATIONAL CORP.....			1,2	2FE	7,949,700		105.490	8,439,184	8,000,000	7,962,973		4,789			3.625	3.699	MS	87,806	290,000	12/14/2016	12/12/2026.
534187	BJ	7	LINCOLN NATIONAL CORP.....			1,2	2FE	17,981,280		99.412	17,894,124	18,000,000	17,981,569		289			3.050	3.062	JJ	201,300		08/12/2019	01/15/2030.
539439	AQ	2	LLOYDS BANKING GROUP PLC.....		C	2,5	1FE	37,381,620		104.082	39,551,236	38,000,000	37,475,046		49,707			3.574	3.758	MN	203,718	1,358,120	02/09/2018	11/07/2028.
539439	AR	0	LLOYDS BANKING GROUP PLC.....		C		1FE	20,855,420		110.169	23,135,574	21,000,000	20,877,031		13,400			4.375	4.461	MS	252,656	918,750	05/18/2018	03/22/2028.
53944Y	AA	1	LLOYDS BANKING GROUP PLC.....		C		2FE	2,996,400		106.668	3,200,043	3,000,000	2,998,196		490			4.500	4.514	MN	21,375	135,000	10/30/2014	11/04/2024.
53944Y	AB	9	LLOYDS BANKING GROUP PLC.....		C		2FE	17,999,150		108.295	19,493,082	18,000,000	18,000,446		1,125			4.650	4.649	MS	225,525	837,000	03/18/2016	03/24/2026.
53944Y	AD	5	LLOYDS BANKING GROUP PLC.....		C		1FE	17,089,250		104.989	17,848,113	17,000,000	17,072,245		(8,712)			3.750	3.681	JJ	301,042	637,500	01/09/2018	01/11/2027.
539830	BH	1	LOCKHEED MARTIN CORP.....			1,2	1FE	3,969,120		107.155	4,286,212	4,000,000	3,980,469		2,893			3.550	3.641	JJ	65,478	142,000	11/16/2015	01/15/2026.
540424	AS	7	LOEWS CORP.....			1,2	1FE	4,989,200		107.286	5,364,295	5,000,000	4,993,026		1,194			3.750	3.775	AO	46,875	187,500	03/17/2016	04/01/2026.
547777	ZZ	8	LOWER BRULE COMM PR+200 11/30/2030 - ABS.....			4	6*	10,190,137		77.000	15,063,359	19,562,804	10,190,146		2,560,652			6.500	20.000	MON	385,007		04/02/2012	11/30/2030.
548661	CZ	8	LOWES CO INC.....			1,2	2FE	12,922,130		105.885	13,765,063	13,000,000	12,968,111		8,474			3.875	3.947	MS	148,326	503,750	09/04/2013	09/15/2023.
54909W	AA	6	LOYOLA UNIVERSITY CHICAGO.....			1	1FE	5,000,000		102.406	5,120,315	5,000,000	5,000,000					3.199	3.199	JJ	79,975	159,950	05/09/2012	07/01/2022.
551671	9Z	5	LYNNWOOD FINL STAT TRST I L+315 3/26/33.....			9	1FE	9,157,500		100.000	9,000,000	9,000,000	8,999,121		(891)			5.097	5.163	MJSD	6,371	638,341	03/01/2018	03/26/2033.
55266C	XM	3	MB FINANCIAL BANK NA.....			2,5	2FE	27,000,000		102.461	27,664,497	27,000,000	27,000,848		471			4.000	3.999	JD	90,000	1,080,000	11/14/2017	12/01/2027.
55272X	AA	0	MFA FINANCIAL INC.....				2FE	14,850,000		104.500	15,675,000	15,000,000	14,865,409		15,409			6.250	6.485	JD	41,667	500,000	05/30/2019	06/15/2024.
55279H	AK	6	MANUFACTURERS AND TRADERS TRUST CO.....			2	1FE	12,985,440		102.802	13,364,221	13,000,000	12,992,236		1,607			2.900	2.913	FA	151,847	377,000	02/03/2015	02/06/2025.
55279H	AQ	3	MANUFACTURERS AND TRADERS TRUST CO.....				1FE	6,997,620		105.903	7,413,189	7,000,000	6,998,286		385			3.400	3.404	FA	88,589	238,000	08/14/2017	08/17/2027.
552915	AC	4	MAI HLDGS INC.....			1	5FE	609,000		20.300	609,000	3,000,000	609,000		441	2,391,153		9.500	46.595	JD	23,750	285,000	06/20/2018	06/01/2023.
55336V	AA	8	MPLX LP.....			1,2	2FE	8,092,920		104.353	8,860,579	8,491,000	8,253,997		40,187			4.000	4.615	FA	128,308	339,640	08/19/2015	02/15/2025.
55336V	AK	6	MPLX LP.....			1,2	2FE	9,983,400		104.706	10,470,560	10,000,000	9,988,124		1,872			4.125	4.144	MS	137,500	412,500	02/07/2017	03/01/2027.
55336V	AR	1	MPLX LP.....			1,2	2FE	7,964,080		103.661	8,292,896	8,000,000	7,970,459		3,380			4.000	4.053	MS	94,222	320,000	02/05/2018	03/15/2028.
55336V	AS	9	MPLX LP.....			1,2	2FE	6,960,240		109.530	7,667,100	7,000,000	6,963,265		2,890			4.800	4.872	FA	126,933	252,000	11/07/2018	02/15/2029.
55336V	BE	9	MPLX LP.....			1,2	2FE	6,987,540		104.989	7,349,195	7,000,000	6,990,308		1,626			4.250	4.271	JD	24,792	304,500	11/16/2017	12/01/2027.
55343@	AA	6	MJX VENTURE MANAGEMENT III LLC.....			5	2FE	2,297,656		100.000	2,316,250	2,316,250	2,298,422		1,022			7.745	7.845	JAJO	37,373	174,093	10/25/2018	10/15/2031.
553794	AC	2	MUFG AMERICAS HOLDINGS CORP.....			1,2	1FE	8,269,198		101.630	8,617,182	8,479,000	8,360,707		21,054			3.000	3.298	FA	99,628	251,260	05/06/2015	02/10/2025.
55448Q	AQ	9	MACK CALI REALTY LP.....			1,2	3FE	5,988,060		101.358	6,081,504	6,000,000	5,997,013		1,571			4.500	4.523	AO	57,000	270,000	04/10/2012	04/18/2022.
55608J	AC	2	MACQUARIE GROUP LTD.....		C		1FE	6,993,770		100.096	7,006,706	7,000,000	6,999,979		808			6.000	6.009	JJ	194,833	420,000	01/07/2010	01/14/2020.
55608J	AE	8	MACQUARIE GROUP LTD.....		C		1FE	8,904,690		104.029	9,362,637	9,000,000	8,987,292		11,831			6.250	6.393	JJ	260,938	562,500	01/06/2011	01/14/2021.
55608J	AN	8	MACQUARIE GROUP LTD.....		C	2,5	1FE	4,000,000		110.625	4,425,000	4,000,000	4,000,000					4.654	4.653	MS	48,608	186,160	03/19/2018	03/27/2029.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.48

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	Foreign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
55608J	AP	3	MACQUARIE GROUP LTD.....	.....	C	2.5	1FE	15,000,000	...113.207	16,981,005	15,000,000	14,999,080	.....	.....42	.....	.....5.033	5.034	JJ.....	348,116	566,213	10/04/2018.	01/15/2030.	
55608P	AQ	7	MACQUARIE BANK LTD.....	.....	C	.....	.....1FE	3,994,120	...106.658	4,266,320	4,000,000	3,996,527	.....	.....651	.....	.....4.000	4.018	JJ.....	67,556	160,000	07/23/2015.	07/29/2025.	
55608P	AW	4	MACQUARIE BANK LTD.....	.....	C	.....	.....1FE	10,000,000	...105.495	10,549,530	10,000,000	10,000,000	.....	.....	.....	.....3.900	3.900	JJ.....	179,833	390,000	01/12/2016.	01/15/2026.	
55608X	AA	5	MACQUARIE BANK LTD.....	.....	C	.....	.....2FE	8,982,450	...105.176	9,465,840	9,000,000	8,997,801	.....	.....2,835	.....	.....6.625	6.645	AO.....	139,125	596,250	03/31/2011.	04/07/2021.	
55608X	AB	3	MACQUARIE BANK LTD.....	.....	C	.....	.....2FE	9,970,250	...108.267	10,826,700	10,000,000	9,982,312	.....	.....3,084	.....	.....4.875	4.912	JD.....	28,438	487,500	06/03/2015.	06/10/2025.	
559079	AK	4	MAGELLAN HEALTH INC.....	.....	..	.....1.2	3FE	11,977,080	...103.230	12,387,552	12,000,000	11,995,619	.....	.....14,866	.....	.....4.900	4.907	MS.....	161,700	558,000	09/15/2017.	09/22/2024.	
55907R	AA	6	MAGELLAN MIDSTREAM PARTNERS LP.....	.....	..	.....1	2FE	3,122,820	...102.198	3,065,937	3,000,000	3,016,424	.....	.....(14,498)	.....	.....4.250	3.730	FA.....	53,125	127,500	08/17/2011.	02/01/2021.	
559080	AK	2	MAGELLAN MIDSTREAM PARTNERS LP.....	.....	..	.....1.2	2FE	13,120,620	...112.752	14,657,786	13,000,000	13,080,172	.....	.....(10,583)	.....	.....5.000	4.879	MS.....	216,667	650,000	02/24/2016.	03/01/2026.	
559222	AR	5	MAGNA INTERNATIONAL INC.....	.....	C	1.2	1FE	4,980,500	...107.552	5,377,585	5,000,000	4,988,105	.....	.....2,069	.....	.....4.150	4.197	AO.....	51,875	207,500	09/16/2015.	10/01/2025.	
56035L	AC	8	MAIN STREET CAPITAL CORP.....	.....	..	.....1	2FE	24,789,000	...104.488	26,121,925	25,000,000	24,872,680	.....	.....40,858	.....	.....4.500	4.689	JD.....	93,750	1,125,000	11/16/2017.	12/01/2022.	
561409	AC	7	MALVERN BANCORP INC.....	.....	..	.....2.5	2FE	5,000,000	...101.155	5,057,765	5,000,000	5,000,347	.....	.....278	.....	.....6.125	6.121	FA.....	115,694	306,250	01/31/2017.	02/15/2027.	
564759	QB	7	MANUFACTURERS AND TRADERS TRUST CO.....	.....	..	.....2	1FE	6,937,572	...99.999	6,999,902	7,000,000	6,983,218	.....	.....8,750	.....	.....2.547	2.714	MJSD.....	14,857	222,643	01/24/2012.	12/01/2021.	
56501R	AB	2	MANULIFE FINANCIAL CORP.....	.....	C	1	1FE	7,987,520	...101.967	8,157,320	8,000,000	7,999,151	.....	.....1,736	.....	.....4.900	4.915	MS.....	113,244	392,000	09/14/2010.	09/17/2020.	
56501R	AC	0	MANULIFE FINANCIAL CORP.....	.....	C	1	1FE	21,924,290	...109.254	24,035,902	22,000,000	21,950,587	.....	.....7,979	.....	.....4.150	4.192	MS.....	296,725	913,000	03/04/2016.	03/04/2026.	
56501R	AE	6	MANULIFE FINANCIAL CORP.....	.....	C	2	2FE	38,540,200	...102.762	39,049,674	38,000,000	38,417,667	.....	.....(48,798)	.....	.....4.061	3.883	FA.....	544,400	1,543,180	09/29/2017.	02/24/2032.	
565849	AL	0	MARATHON OIL CORP.....	.....	..	.....1.2	2FE	16,236,290	...105.629	17,428,785	16,500,000	16,340,223	.....	.....25,922	.....	.....3.850	4.049	JD.....	52,938	635,250	08/19/2015.	06/01/2025.	
56585A	AD	4	MARATHON PETROLEUM CORP.....	.....	..	.....1	2FE	3,997,880	...103.410	4,136,404	4,000,000	3,999,891	.....	.....378	.....	.....5.125	5.127	MS.....	68,333	205,000	01/27/2011.	03/01/2021.	
56585A	AG	7	MARATHON PETROLEUM CORP.....	.....	..	.....1.2	2FE	8,967,690	...104.906	9,441,495	9,000,000	8,983,729	.....	.....3,485	.....	.....3.625	3.667	MS.....	96,063	326,250	09/02/2014.	09/15/2024.	
56585A	BD	3	MARATHON PETROLEUM CORP.....	.....	..	.....1.2	2FE	4,987,906	...104.604	5,230,180	5,000,000	4,760,175	.....	.....24,061	.....	.....3.800	4.503	AO.....	47,500	190,000	12/14/2017.	04/01/2028.	
570535	AK	0	MARKEL CORP.....	.....	..	.....1	2FE	2,995,560	...106.528	3,195,831	3,000,000	2,998,679	.....	.....485	.....	.....4.900	4.919	JJ.....	73,500	147,000	06/27/2012.	07/01/2022.	
570535	AU	8	MARKEL CORP.....	.....	..	.....1.2	2FE	8,988,110	...102.108	9,189,684	9,000,000	8,988,406	.....	.....296	.....	.....3.350	3.366	MS.....	87,100	.....	09/17/2019.	09/17/2029.	
571748	AR	3	MARSH & MCLENNAN CO INC.....	.....	..	.....1.2	1FE	4,992,550	...103.676	5,183,795	5,000,000	4,998,676	.....	.....915	.....	.....4.800	4.818	JJ.....	110,667	240,000	07/12/2011.	07/15/2021.	
571748	AX	0	MARSH & MCLENNAN COMPANIES INC.....	.....	..	.....1.2	1FE	7,969,360	...105.227	8,418,184	8,000,000	7,983,700	.....	.....3,114	.....	.....3.500	3.543	MS.....	86,333	280,000	09/03/2014.	03/10/2025.	
571748	AZ	5	MARSH & MCLENNAN COMPANIES INC.....	.....	..	.....1.2	1FE	7,993,840	...107.229	8,578,280	8,000,000	7,996,372	.....	.....849	.....	.....3.750	3.758	MS.....	89,167	300,000	09/09/2015.	03/14/2026.	
571748	BA	9	MARSH & MCLENNAN COMPANIES INC.....	.....	..	.....1.2	1FE	2,497,200	...103.275	2,581,868	2,500,000	2,498,704	.....	.....461	.....	.....3.300	3.317	MS.....	24,521	82,500	03/09/2016.	03/14/2023.	
571748	BG	6	MARSH & MCLENNAN COMPANIES INC.....	.....	..	.....1.2	1FE	14,994,750	...113.987	17,097,975	15,000,000	14,996,579	.....	.....1,829	.....	.....4.375	4.378	MS.....	193,229	437,500	01/08/2019.	03/15/2029.	
571903	BB	8	MARRIOTT INTERNATIONAL INC.....	.....	..	.....1.2	2FE	26,536,790	...112.469	30,085,458	26,750,000	26,557,779	.....	.....18,983	.....	.....4.650	4.750	JD.....	103,656	1,295,703	11/21/2018.	12/01/2028.	
57385L	AB	4	MARVELL TECHNOLOGY GROUP LTD.....	.....	C	1.2	2FE	16,995,920	...110.250	18,742,500	17,000,000	16,996,640	.....	.....551	.....	.....4.875	4.878	JD.....	20,719	828,750	06/20/2018.	06/22/2028.	
57629W	BV	1	MASSMUTUAL GLOBAL FUNDING II.....	.....	..	.....	.....1FE	6,980,750	...105.675	7,397,257	7,000,000	6,991,162	.....	.....2,167	.....	.....3.600	3.632	AO.....	57,400	252,000	04/02/2014.	04/09/2024.	
57772K	AD	3	MAXIM INTEGRATED PRODUCTS INC.....	.....	..	.....1.2	2FE	7,993,920	...103.106	8,248,504	8,000,000	7,995,362	.....	.....634	.....	.....3.450	3.459	JD.....	12,267	276,000	06/08/2017.	06/15/2027.	
579780	AH	0	MCCORMICK & CO INC.....	.....	..	.....1.2	2FE	4,982,300	...102.379	5,118,925	5,000,000	4,996,864	.....	.....2,012	.....	.....3.900	3.942	JJ.....	89,917	195,000	07/05/2011.	07/15/2021.	
579780	AJ	6	MCCORMICK & CO INC.....	.....	..	.....1.2	2FE	4,956,900	...103.567	5,178,335	5,000,000	4,982,612	.....	.....4,550	.....	.....3.500	3.602	MS.....	58,333	175,000	08/14/2013.	09/01/2023.	
579780	AK	3	MCCORMICK & COMPANY INC.....	.....	..	.....1.2	2FE	3,970,520	...101.918	4,076,728	4,000,000	3,981,673	.....	.....2,890	.....	.....3.250	3.337	MN.....	16,611	130,000	11/03/2015.	11/15/2025.	
58013M	EJ	9	MCDONALDS CORP.....	.....	..	.....1	2FE	3,984,080	...100.788	4,031,520	4,000,000	3,999,003	.....	.....1,851	.....	.....3.500	3.547	JJ.....	64,556	140,000	07/28/2010.	07/15/2020.	
58013M	EU	4	MCDONALD'S CORP.....	.....	..	.....1.2	2FE	28,955,920	...105.593	30,622,057	29,000,000	28,974,920	.....	.....4,818	.....	.....3.375	3.393	MN.....	95,156	978,750	05/18/2015.	05/26/2025.	
58013M	EY	6	MCDONALD'S CORP.....	.....	..	.....1.2	2FE	6,977,320	...107.372	7,516,019	7,000,000	6,986,032	.....	.....2,179	.....	.....3.700	3.737	JJ.....	108,636	259,000	12/02/2015.	01/30/2026.	
581760	AS	4	MCLAREN HEALTH CARE CORP.....	.....	..	.....1	1FE	10,750,000	...109.022	11,719,876	10,750,000	10,748,957	.....	.....555	.....	.....4.534	4.535	MN.....	62,280	487,405	03/18/2015.	05/15/2038.	
582839	AH	9	MEAD JOHNSON NUTRITION CO.....	.....	..	.....1.2	1FE	12,019,860	...109.450	13,133,952	12,000,000	12,012,829	.....	.....(1,492)	.....	.....4.125	4.104	MN.....	63,250	495,000	11/06/2015.	11/15/2025.	
58503F	40	3	MEDLEY CAPITAL CORP.....	.....	..	.....2	5FE	4,804,023	...25.125	4,880,657	4,856,375	4,805,034	.....	.....(7,032)	.....	.....6.500	7.530	JAJO.....	2,140	316,373	12/14/2015.	01/30/2021.	
585055	BS	4	MEDTRONIC INC.....	.....	..	.....1	1FE	3,966,632	...107.150	4,291,358	4,005,000	3,983,845	.....	.....3,798	.....	.....3.500	3.612	MS.....	41,274	480,035	12/01/2014.	03/15/2025.	
58601V	AA	0	MEMORIAL HEALTH SERVICES.....	.....	..	.....1	1FE	5,000,000	...103.541	5													

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.49

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description			NAIC Designation and Administrative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value											
58933Y AR 6			MERCK & CO INC.....		1,2	1FE	7,986,800	103.354	8,268,328	8,000,000	7,992,914		1,403			2.750	2.769	FA	86,167	220,000	02/05/2015	02/10/2025
589400 AB 6			MERCURY GENERAL CORP.....		1,2	2FE	19,969,400	105.229	21,045,840	20,000,000	19,977,890		3,729			4.400	4.418	MS	259,111	880,000	03/01/2017	03/15/2027
58942H AB 7			MERCY HEALTH.....		1,2	1FE	8,000,000	103.545	8,283,600	8,000,000	7,999,981		176			3.555	3.555	FA	118,500	284,400	12/12/2017	08/01/2027
58942H AC 5			MERCY HEALTH.....		1,2	1FE	6,000,000	110.613	6,636,786	6,000,000	6,000,199		191			4.302	4.302	JJ	129,060	139,098	12/10/2018	07/01/2028
590111 ZA 1			MJX VENTURE.....		5	1FE	23,170,000	99.973	23,163,781	23,170,000	23,172,821		34			4.298	4.297	JAJO	193,639	994,223	04/04/2018	04/30/2031
590111 ZB 9			MJX VENTURE.....		5	2FE	2,611,000	100.000	2,660,000	2,660,000	2,616,243		2,514			7.010	7.223	JAJO	36,257	199,142	04/04/2018	04/30/2031
590111 ZC 7			MJX VENTURE.....		5	1FE	17,233,750	99.661	17,175,259	17,233,750	17,231,942		317			4.534	4.535	JAJO	164,941	749,561	10/25/2018	10/15/2031
590111 ZE 3			MJX Venture Mgmt III LLC Junior TL.....		5	2Z	3,264,000	100.000	3,360,000	3,360,000	3,265,381		1,381			8.214	8.700	JAJO	96,601		08/28/2019	07/30/2032
590111 ZF 0			MJX Venture Mgmt III LLC Senior TL.....		5	1Z	24,789,438	100.000	24,790,000	24,790,000	24,788,002		(1,436)			4.204	4.265	JAJO	364,793		08/28/2019	07/30/2032
59048@ AA 6			MESA AIRLINES PASS THROUGH TRUST 2015-1A.....		4	2PL	4,990,881	99.668	4,974,331	4,990,881	4,991,991		913			4.750	4.747	JJ	109,314	241,374	12/14/2015	07/15/2029
59100U AA 6			META FINANCIAL GROUP INC.....		2,5	2FE	20,000,000	102.339	20,467,760	20,000,000	20,000,000					5.750	5.751	FA	434,444	1,150,000	08/10/2016	08/15/2026
59151K AK 4			METHANEX CORP.....	C	1,2	2FE	4,974,850	102.750	5,137,500	5,000,000	4,986,524		2,575			4.250	4.311	JD	17,708	212,500	11/13/2014	12/01/2024
59151K AL 2			METHANEX CORP.....	C	1,2	2FE	9,996,900	103.305	10,330,460	10,000,000	9,996,151		(749)			5.250	5.255	JD	23,333	135,625	09/09/2019	12/15/2029
59156R AE 8			METLIFE INC.....		1	1FE	1,768,242	138.419	1,937,867	1,400,000	1,717,305		(18,101)			6.500	4.212	JD	4,044	91,000	01/20/2017	12/15/2032
59156R AJ 7			METLIFE INC.....		1	1FE	26,216,600	142.771	29,659,206	20,774,000	25,561,452		(236,276)			6.375	4.227	JD	58,860	1,324,343	05/23/2017	06/15/2034
59156R BB 3			METLIFE INC.....		1	1FE	10,050,000	108.216	10,821,610	10,000,000	10,020,601		(5,558)			4.368	4.306	MJSD	19,413	436,800	09/03/2013	09/15/2023
59156R BH 0			METLIFE INC.....		1	1FE	10,001,690	106.562	10,656,170	10,000,000	10,001,124		157			3.600	3.597	AO	81,000	360,000	04/08/2014	04/10/2024
59156R BM 9			METLIFE INC.....		1	1FE	19,612,700	104.117	20,823,420	20,000,000	19,781,970		38,832			3.000	3.231	MS	200,000	600,000	05/12/2015	03/01/2025
59156R BQ 0			METLIFE INC.....		1,2	1FE	6,999,440	107.293	7,510,489	7,000,000	6,999,838		244			3.600	3.600	MN	33,600	252,000	11/09/2015	11/13/2025
59156R BS 6			METLIFE CAPITAL TRUST X.....		1,2,5	2FE	582,500	147.500	737,500	500,000	561,129		(2,469)			9.250	7.758	AO	10,663	46,250	01/24/2012	04/08/2068
591894 CC 2			METROPOLITAN EDISON CO.....		1,2	2FE	4,993,900	111.303	5,565,170	5,000,000	4,994,416		516			4.300	4.315	JJ	99,139	110,486	01/07/2019	01/15/2029
59217G AX 7			METROPOLITAN LIFE GLOBAL FUNDING I.....			1FE	33,273,985	102.968	36,350,828	35,303,000	34,580,658		222,018			3.000	3.722	JJ	503,068	1,059,090	06/25/2013	01/10/2023
59217G BY 4			METROPOLITAN LIFE GLOBAL FUNDING I.....			1FE	4,996,650	106.734	5,336,695	5,000,000	4,997,590		351			3.450	3.458	JD	6,229	172,500	12/12/2016	12/18/2026
59284M AC 8			MEXICO CITY AIRPORT TRUST.....	C	1,2	2FE	4,848,391	102.435	4,996,779	4,878,000	4,762,935		11,584			3.875	4.214	AO	32,029	189,023	09/13/2017	04/30/2028
59408T AA 8			MICHAEL KORS (USA) INC.....		1,2	2FE	5,472,940	103.871	5,712,927	5,500,000	5,480,857		3,770			4.000	4.080	MN	36,667	220,000	10/05/2017	11/01/2024
594918 AW 4			MICROSOFT CORP.....		1,2	1FE	19,901,600	106.462	21,292,320	20,000,000	19,957,149		10,185			3.625	3.684	JD	32,222	725,000	12/03/2013	12/15/2023
594918 BS 2			MICROSOFT CORP.....		1,2	1FE	9,961,300	109.465	10,946,540	10,000,000	9,966,378		1,719			3.450	3.477	FA	137,042	345,000	08/01/2016	08/08/2036
595112 BP 7			MICRON TECHNOLOGY INC.....		1,2	2FE	6,999,650	106.750	7,472,500	7,000,000	6,999,907		257			4.185	4.185	FA	137,524		07/10/2019	02/15/2027
59523U AL 1			MID AMERICA APARTMENTS LP.....		1,2	2FE	9,887,300	105.472	10,547,210	10,000,000	9,944,593		11,362			3.750	3.887	JD	16,667	375,000	06/10/2014	06/15/2024
59523U AM 9			MID AMERICA APARTMENTS LP.....		1,2	2FE	9,899,000	108.110	10,811,000	10,000,000	9,936,268		9,824			4.000	4.123	MN	51,111	400,000	11/02/2015	11/15/2025
59523U AN 7			MID AMERICA APARTMENTS LP.....		1,2	2FE	4,979,000	106.211	5,310,555	5,000,000	4,983,993		1,965			3.600	3.650	JD	15,000	180,000	05/02/2017	06/01/2027
59523U AP 2			MID AMERICA APARTMENTS LP.....		1,2	2FE	12,922,390	110.565	14,373,463	13,000,000	12,933,531		6,654			4.200	4.273	JD	24,267	546,000	05/07/2018	06/15/2028
59748T AA 7			MIDLAND COGENERATION VENTURE LP.....		1	3FE	3,961,689	100.004	3,961,831	3,961,692	3,962,064		375			6.000	5.992	MS	69,990	230,143	08/17/2011	03/15/2025
59748T AB 5			MIDLAND COGENERATION VENTURE LP.....		1	3FE	4,704,176	99.010	4,657,609	4,704,176	4,704,514		338			5.250	5.244	MS	72,719	236,098	10/01/2013	03/15/2025
606822 AN 4			MITSUBISHI UFJ FINANCIAL GROUP INC.....	C		1FE	10,000,000	106.212	10,621,150	10,000,000	10,000,000					3.677	3.677	FA	131,759	367,700	02/15/2017	02/22/2027
60687Y AT 6			MIZUHO FINANCIAL GROUP INC.....	C	2,5	1FE	9,950,500	110.781	11,078,140	10,000,000	9,955,810		4,250			4.254	4.311	MS	129,983	425,400	09/19/2018	09/11/2029
60688Q AD 7			MIZUHO CORPORATE BANK LTD.....	C		1FE	12,962,040	102.079	13,270,244	13,000,000	12,988,509		4,246			2.950	2.983	AO	78,831	383,500	10/10/2012	10/17/2022
60688Q AS 4			MIZUHO CORPORATE BANK LTD.....	C		1FE	10,012,150	103.463	10,346,330	10,000,000	10,004,661		(978)			3.500	3.485	MS	97,222	350,000	03/15/2013	03/21/2023
60688U AB 2			MIZUHO FINANCIAL GROUP (CAYMAN) 3 LTD.....	C		2FE	6,982,780	106.558	7,459,039	7,000,000	6,992,120		2,114			4.600	4.630	MS	84,078	322,000	03/20/2014	03/27/2024
60688X AU 4			MIZUHO BANK LTD.....	C		1FE	9,979,600	103.603	10,360,300	10,000,000	9,988,789		2,263			3.200	3.223	MS	84,444	320,000	03/19/2015	03/26/2025
609207 AM 7			MONDELEZ INTERNATIONAL INC.....		1,2	2FE	11,882,640	110.842	13,301,076	12,000,000	11,899,302		10,429			4.125	4.245	MN	74,250	495,000	05/03/2018	05/07/2028

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.50

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61125#	AA	6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23.....	.....	..	.....5	1PL	62,775,167	...	100.000	62,822,400	62,822,400	62,711,915	.....	.....87,846	.....	.....	.....4.853	4.977	JAJO..	652,149	2,538,670	12/26/2019.	10/30/2023.
614810	AB	5	MONTPELIER RE HOLDINGS LTD.....	.....	C	1	1FE	4,984,100	...	106.175	5,308,750	5,000,000	4,995,091	.....	.....1,953	.....	.....	.....4.700	4.738	AO.....	49,611	235,000	10/02/2012.	10/15/2022.
615369	AB	1	MOODY'S CORP.....	.....	..	.....1,2	2FE	3,968,720	...	105.773	4,230,908	4,000,000	3,990,451	.....	.....3,535	.....	.....	.....4.500	4.596	MS.....	60,000	180,000	08/15/2012.	09/01/2022.
617446	7X	1	MORGAN STANLEY.....	.....	..	.....	2FE	4,977,250	...	112.349	5,617,435	5,000,000	4,987,371	.....	.....2,056	.....	.....	.....5.000	5.050	MN.....	25,694	250,000	11/19/2013.	11/24/2025.
617446	7Y	9	MORGAN STANLEY.....	.....	..	.....	2FE	9,900,650	...	109.240	10,923,970	10,000,000	9,938,543	.....	.....8,300	.....	.....	.....4.350	4.457	MS.....	136,542	435,000	09/29/2014.	09/08/2026.
61744Y	AK	4	MORGAN STANLEY.....	.....	..	.....1,2,5	1FE	10,000,000	...	106.019	10,601,880	10,000,000	10,000,208	.....	.....224	.....	.....	.....3.591	3.592	JJ.....	158,603	359,100	07/19/2017.	07/22/2028.
61744Y	AP	3	MORGAN STANLEY.....	.....	..	.....1,2,5	1FE	24,384,470	...	107.500	26,874,925	25,000,000	24,441,881	.....	.....49,885	.....	.....	.....3.772	4.066	JJ.....	411,253	943,000	11/30/2018.	01/24/2029.
61746B	DJ	2	MORGAN STANLEY.....	.....	..	.....1	1FE	14,648,750	...	104.489	15,673,350	15,000,000	14,870,428	.....	.....38,322	.....	.....	.....3.750	4.044	FA.....	196,875	562,500	06/20/2013.	02/25/2023.
61746B	DJ	2	MORGAN STANLEY.....	SD..	..	1	1FE	2,904,150	...	104.489	3,134,670	3,000,000	2,964,761	.....	.....10,410	.....	.....	.....3.750	4.152	FA.....	39,375	112,500	06/11/2013.	02/25/2023.
61746B	DQ	6	MORGAN STANLEY.....	.....	..	.....1	1FE	7,929,920	...	106.128	8,490,256	8,000,000	7,966,590	.....	.....7,319	.....	.....	.....3.875	3.981	AO.....	53,389	310,000	04/23/2014.	04/29/2024.
61746B	DZ	6	MORGAN STANLEY.....	.....	..	.....1	1FE	18,122,180	...	107.325	19,318,482	18,000,000	18,086,431	.....	.....(12,090)	.....	.....	.....3.875	3.786	JJ.....	298,375	697,500	12/14/2016.	01/27/2026.
61746B	EF	9	MORGAN STANLEY.....	.....	..	.....1	1FE	7,919,920	...	106.258	8,500,632	8,000,000	7,940,646	.....	.....7,368	.....	.....	.....3.625	3.746	JJ.....	129,694	290,000	01/17/2017.	01/20/2027.
61747Y	DU	6	MORGAN STANLEY.....	.....	..	.....	2FE	9,923,400	...	105.289	10,528,850	10,000,000	9,970,609	.....	.....8,276	.....	.....	.....4.100	4.194	MN.....	44,417	410,000	05/22/2013.	05/22/2023.
61761J	3R	8	MORGAN STANLEY.....	.....	..	.....1	1FE	4,966,000	...	103.002	5,150,080	5,000,000	4,976,551	.....	.....3,242	.....	.....	.....3.125	3.205	JJ.....	66,840	156,250	07/20/2016.	07/27/2026.
61761J	VL	0	MORGAN STANLEY.....	.....	..	.....1	1FE	4,991,300	...	105.977	5,298,845	5,000,000	4,995,587	.....	.....1,027	.....	.....	.....3.700	3.720	AO.....	34,944	185,000	10/20/2014.	10/23/2024.
61761J	ZN	2	MORGAN STANLEY.....	.....	..	.....	2FE	2,989,200	...	106.978	3,209,325	3,000,000	2,992,951	.....	.....956	.....	.....	.....3.950	3.987	AO.....	22,383	118,500	04/20/2015.	04/23/2027.
61945C	AC	7	MOSAIC CO.....	.....	..	.....1,2	2FE	4,989,500	...	106.616	5,330,815	5,000,000	4,995,585	.....	.....1,244	.....	.....	.....4.250	4.275	MN.....	27,153	212,500	11/07/2013.	11/15/2023.
61945C	AD	5	MOSAIC CO.....	.....	..	.....1,2	2FE	3,985,520	...	113.589	4,543,548	4,000,000	3,988,726	.....	.....812	.....	.....	.....5.450	5.479	MN.....	27,856	218,000	11/08/2013.	11/15/2033.
61945C	AG	8	MOSAIC CO.....	.....	..	.....1,2	2FE	9,980,400	...	103.686	10,368,550	10,000,000	9,984,317	.....	.....2,051	.....	.....	.....4.050	4.073	MN.....	51,750	405,000	11/08/2017.	11/15/2027.
61980A	AC	7	MOTIVA ENTERPRISES LLC.....	.....	..	.....1	2FE	892,248	...	100.112	895,002	894,000	893,994	.....	.....182	.....	.....	.....5.750	5.768	JJ.....	23,703	51,405	01/06/2010.	01/15/2020.
620076	BC	2	MOTOROLA SOLUTIONS INC.....	.....	..	.....1	2FE	5,929,620	...	103.149	6,188,940	6,000,000	5,975,124	.....	.....7,521	.....	.....	.....3.500	3.640	MS.....	70,000	210,000	02/25/2013.	03/01/2023.
620076	BF	5	MOTOROLA SOLUTIONS INC.....	.....	..	.....1	2FE	8,824,860	...	105.823	9,524,052	9,000,000	8,909,848	.....	.....17,610	.....	.....	.....4.000	4.239	MS.....	120,000	360,000	08/12/2014.	09/01/2024.
620076	BL	2	MOTOROLA SOLUTIONS INC.....	.....	..	.....1,2	2FE	5,989,980	...	108.248	6,494,862	6,000,000	5,991,808	.....	.....1,137	.....	.....	.....4.600	4.620	FA.....	98,133	276,000	02/21/2018.	02/23/2028.
620076	BN	8	MOTOROLA SOLUTIONS INC.....	.....	..	.....1,2	2FE	14,994,000	...	109.877	16,481,490	15,000,000	14,994,292	.....	.....292	.....	.....	.....4.600	4.605	MN.....	72,833	345,000	05/09/2019.	05/23/2029.
623115	AC	6	MOUNT SINAI HOSPITAL.....	.....	..	.....1	1FE	5,450,000	...	102.160	5,567,720	5,450,000	5,449,953	.....	.....2	.....	.....	.....3.831	3.831	JJ.....	104,395	208,790	12/14/2017.	07/01/2035.
62854A	AN	4	MYLAN NV.....	.....	C	1,2	2FE	16,869,270	...	103.804	17,646,612	17,000,000	16,910,226	.....	.....12,251	.....	.....	.....3.950	4.044	JD.....	29,844	671,500	05/31/2016.	06/15/2026.
62856R	AB	1	MYRIAD INTERNATIONAL HLDG BV.....	.....	C	.....	2FE	6,530,000	...	101.879	6,622,103	6,500,000	6,502,835	.....	.....(4,868)	.....	.....	.....6.000	5.917	JJ.....	176,583	390,000	07/16/2013.	07/18/2020.
62856R	AC	9	MYRIAD INTERNATIONAL HOLDINGS BV.....	.....	C	1,2	2FE	6,497,530	...	111.070	7,219,531	6,500,000	6,498,674	.....	.....440	.....	.....	.....5.500	5.504	JJ.....	158,889	357,500	07/14/2015.	07/21/2025.
628788	AA	9	NORWEGIAN AIR SHUTTLE ASA - ABS.....	.....	..	.....1	3FE	1,715,399	...	97.953	1,680,278	1,715,400	1,715,700	.....	.....318	.....	.....	.....4.875	4.871	MN.....	11,847	82,478	05/05/2016.	11/10/2029.
62935*	AB	6	NOAA MARYLAND LLC.....	.....	..	.....1Z	.....	.....10,100,000	...	100.000	10,000,000	10,000,000	10,096,516	.....	.....(3,484)	.....	.....	.....5.926	5.804	MON..	26,338	297,415	05/17/2019.	05/15/2035.
629377	CL	4	NRG ENERGY INC.....	.....	..	.....1,2	2FE	7,989,520	...	104.750	8,380,000	8,000,000	7,990,209	.....	.....689	.....	.....	.....4.450	4.466	JD.....	15,822	194,811	05/20/2019.	06/15/2029.
62947Q	AZ	1	NXP BV.....	.....	C	1,2	2FE	9,997,100	...	108.625	10,862,500	10,000,000	9,997,157	.....	.....228	.....	.....	.....4.875	4.883	MS.....	162,500	358,854	12/03/2018.	03/01/2024.
62952E	AD	9	NYU HOSPITALS CENTER.....	.....	..	.....1	1FE	5,000,000	...	106.470	5,323,495	5,000,000	4,999,346	.....	.....25	.....	.....	.....4.168	4.169	JJ.....	104,200	208,400	05/23/2017.	07/01/2037.
62954H	AB	4	NXP BV.....	.....	C	1,2	2FE	6,975,780	...	108.000	7,560,000	7,000,000	6,976,837	.....	.....1,057	.....	.....	.....4.300	4.343	JD.....	10,869	150,500	06/11/2019.	06/18/2029.
629568	AX	4	NABORS INDUSTRIES INC.....	.....	..	.....1	3FE	3,986,160	...	99.500	3,980,000	4,000,000	3,997,382	.....	.....1,708	.....	.....	.....4.625	4.665	MS.....	54,472	185,000	08/16/2011.	09/15/2021.
629568	BB	1	NABORS INDUSTRIES INC.....	.....	..	.....1,2	3FE	7,970,800	...	89.750	7,180,000	8,000,000	7,987,968	.....	.....3,519	.....	.....	.....5.100	5.145	MS.....	120,133	408,000	09/04/2013.	09/15/2023.
631103	AG	3	NASDAQ INC.....	.....	..	.....1,2	2FE	4,995,300	...	107.058	5,352,905	5,000,000	4,996,859	.....	.....424	.....	.....	.....3.850	3.861	JD.....	535	192,500	06/02/2016.	06/30/2026.
632525	AS	0	NATIONAL AUSTRALIA BANK LTD.....	.....	C	2	2FE	14,000,000	...	103.548	14,496,650	14,000,000	14,000,000	.....	.....	.....	.....	.....3.933	3.933	FA.....	227,896	.....	07/29/2019.	08/02/2034.
63254A	AE	8	NATIONAL AUSTRALIA BANK LTD (NEW YORK B.....	.....	..	.....	1FE	11,977,440	...	102.444	12,293,292	12,000,000	11,992,476	.....	.....2,451	.....	.....	.....3.000	3.022	JJ.....	161,000	360,000	01/14/2013.	01/20/2023.
6325C0	BY	6	NATIONAL AUSTRALIA BANK LTD.....	.....	C	.....	1FE	9,419,420	...	102.196	9,964,120	9,750,000	9,711,104	.....	.....39,899	.....	.....	.....4.375	4.815	JD.....	24,889	426,660	03/29/2011.	12/10/2020.
6325C0	BY	6	NATIONAL AUSTRALIA BANK LTD.....	SD..	C	.....	1FE	4,977,600	...	102.196	5,109,805	5,000,000	4,997,516	.....	.....2,664	.....	.....	.....4.375	4.430	JD.....	12,763	218,800	12/06/2010.	12/10/2020.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.51

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
6325C0	DJ	7	NATIONAL AUSTRALIA BANK LTD.....		C		1FE	19,980,000		105.971	21,194,200	20,000,000	19,985,372		1,953			3.500	3.512	JJ	332,500	700,000	01/04/2017	01/10/2027
633717	AA	1	NATIONAL BANK OF INDIANAPOLIS CORP.....				5 2Z	5,000,000		100.400	5,019,999	5,000,000	5,000,000					5.500	5.500	MS	88,611		08/28/2019	09/15/2029
63546L	AA	0	NATIONAL COMMERCE CORP.....				2.5 2FE	4,000,000		101.822	4,072,864	4,000,000	4,000,000					6.000	6.001	JD	20,000	240,000	05/16/2016	06/01/2026
636180	BK	6	NATIONAL FUEL GAS CO.....				1.2 2FE	5,992,020		104.238	6,254,268	6,000,000	5,998,325		1,064			4.900	4.915	JD	24,500	294,000	11/28/2011	12/01/2021
636180	BK	6	NATIONAL FUEL GAS CO.....	SD			1.2 2FE	1,091,985		104.238	1,042,378	1,000,000	1,019,417		(11,068)			4.900	3.690	JD	4,083	49,000	08/31/2012	12/01/2021
636180	BL	4	NATIONAL FUEL GAS CO.....				1.2 2FE	4,986,650		102.747	5,137,335	5,000,000	4,995,424		1,536			3.750	3.781	MS	62,500	187,500	02/12/2013	03/01/2023
636180	BM	2	NATIONAL FUEL GAS CO.....				1.2 2FE	17,943,480		108.880	19,598,310	18,000,000	17,966,118		5,592			5.200	5.240	JJ	431,600	936,000	06/22/2015	07/15/2025
636180	BN	0	NATIONAL FUEL GAS CO.....				1.2 2FE	3,972,680		101.220	4,048,816	4,000,000	3,978,105		2,579			3.950	4.033	MS	46,522	158,000	09/18/2017	09/15/2027
636180	BP	5	NATIONAL FUEL GAS CO.....				1.2 2FE	9,927,300		106.416	10,641,550	10,000,000	9,936,183		6,602			4.750	4.841	MS	158,333	493,472	08/08/2018	09/01/2028
637138	AC	2	NATIONAL PENN BANCSHARES INC.....				1FE	18,000,000		108.087	19,455,714	18,000,000	18,000,000					4.250	4.249	MS	193,375	765,000	09/09/2014	09/30/2024
637417	AH	9	NATIONAL RETAIL PROPERTIES INC.....				2FE	3,990,360		106.870	4,274,796	4,000,000	3,994,122		1,025			4.000	4.028	MN	20,444	160,000	10/14/2015	11/15/2025
637432	MQ	5	NATIONAL RURAL UTILITIES COOP FINANCE CO.....				1.2 1FE	5,979,360		102.080	6,124,824	6,000,000	5,995,196		2,289			3.050	3.089	FA	69,133	183,000	01/26/2012	02/15/2022
637432	ND	3	NATIONAL RURAL UTILITIES COOPERATIVE FIN.....				1.2 1FE	7,995,120		102.947	8,235,720	8,000,000	7,997,438		564			2.850	2.857	JJ	97,533	228,000	01/20/2015	01/27/2025
637432	NG	6	NATIONAL RURAL UTILITIES COOPERATIVE FIN.....				1.2 1FE	6,983,340		105.392	7,377,433	7,000,000	6,989,835		1,766			3.250	3.278	MN	37,917	227,500	10/20/2015	11/01/2025
63859W	AE	9	NATIONWIDE BUILDING SOCIETY.....		C		2FE	30,860,606		104.169	32,917,372	31,600,000	31,060,987		68,877			4.000	4.293	MS	375,689	1,264,000	12/01/2016	09/14/2026
63859W	AF	6	NATIONWIDE BUILDING SOCIETY.....		C		2FE	21,197,720		103.693	22,812,350	22,000,000	21,265,896		42,057			4.125	4.465	AO	184,021	907,500	05/16/2018	10/18/2032
638602	BP	6	NATIONWIDE BUILDING SOCIETY.....		C		1FE	48,463,900		106.888	51,306,432	48,000,000	48,292,750		(46,461)			3.900	3.776	JJ	832,000	1,872,000	02/11/2016	07/21/2025
638612	AK	7	NATIONWIDE FINANCIAL SERVICES INC.....				1 2FE	6,959,400		103.465	7,242,529	7,000,000	6,994,117		5,156			5.375	5.447	MS	100,333	376,250	03/22/2011	03/25/2021
63946B	AE	0	NBCUNIVERSAL MEDIA LLC.....				1 1FE	1,999,500		103.104	2,062,084	2,000,000	1,999,994		123			4.375	4.375	AO	21,875	87,500	09/27/2010	04/01/2021
64128X	AG	5	NEUBERGER BERMAN GROUP LLC.....				1.2 2FE	4,960,250		106.487	5,324,330	5,000,000	4,969,912		3,774			4.500	4.599	MS	66,250	225,000	03/09/2017	03/15/2027
64722*	AA	1	NEW MOUNTAIN GUARD PTNRS A 5.925 3/15/22.....				1FE	2,920,000		102.760	3,000,592	2,920,000	2,920,110		197			5.925	5.927	MS	50,942	138,889	11/26/2018	03/15/2022
647551	A*	1	NEW MOUNTAIN FINANCE CORPORATION.....				2PL	17,000,000		102.423	17,411,910	17,000,000	17,000,312		909			5.313	5.312	MN	115,410	903,210	09/30/2016	05/15/2021
647551	A@	9	NEW MOUNTAIN FINANCE CORPORATION.....				1 2FE	17,000,000		102.936	17,499,120	17,000,000	17,000,475		170			4.760	4.759	JJ	373,131	809,200	06/22/2017	07/15/2022
647551	B*	0	NEW MOUNTAIN FINANCE CORPORATION.....				1 2PL	8,000,000		100.000	8,000,000	8,000,000	8,000,418		363			4.870	4.869	FA	147,182	389,600	01/23/2018	01/30/2023
649322	AC	8	NEW YORK AND PRESBYTERIAN HOSPITAL.....				1 1FE	8,632,155		103.335	9,165,850	8,870,000	8,658,558		9,030			3.563	3.755	FA	131,683	316,038	12/12/2016	08/01/2036
649445	AC	7	NEW YORK COMMUNITY BANCORP INC.....				2.5 2FE	21,000,000		105.399	22,133,832	21,000,000	21,000,000					5.900	5.902	MN	189,292	1,239,000	11/02/2018	11/06/2028
649604	AD	7	NEW YORK MORTGAGE TRUST INC.....				2FE	14,976,686		101.865	15,343,925	15,063,000	15,009,457		24,400			6.250	6.439	JJ	434,107	941,438	12/19/2018	01/15/2022
650119	AA	8	NEW YORK UNIVERSITY.....				1 1FE	6,112,623		112.245	6,803,169	6,061,000	6,096,742		(2,313)			5.236	5.166	JJ	158,677	309,395	09/28/2010	07/01/2032
65120F	AC	8	NEWCREST FINANCE PTY LTD.....		C		1 2FE	4,970,950		104.142	5,207,115	5,000,000	4,990,971		3,320			4.200	4.270	AO	52,500	210,000	09/24/2012	10/01/2022
651229	AM	8	NEWELL RUBBERMAID INC.....				1.2 3FE	7,974,560		102.630	8,210,408	8,000,000	7,992,886		2,841			4.000	4.038	JD	14,222	320,000	06/11/2012	06/15/2022
651229	AW	6	NEWELL RUBBERMAID INC.....				1.2 3FE	6,985,860		104.215	7,295,015	7,000,000	6,990,835		1,645			4.200	4.462	AO	73,500	294,000	03/18/2016	04/01/2026
651290	AP	3	NEWFIELD EXPLORATION CO.....				1 2FE	2,097,125		106.250	2,496,875	2,350,000	2,251,717		41,893			5.750	7.966	JJ	56,677	135,125	12/21/2015	01/30/2022
651587	AF	4	NEWMARKET CORP.....				1 2FE	1,996,600		105.139	2,102,778	2,000,000	1,998,869		388			4.100	4.121	JD	3,644	82,000	12/13/2012	12/15/2022
65158N	AB	8	NEWMARK GROUP INC.....				1.2 2FE	9,893,700		110.125	11,012,500	10,000,000	9,916,912		20,352			6.125	6.371	MN	78,264	627,813	11/01/2018	11/15/2023
651639	AR	7	NEWMONT GOLDCORP CORP.....				1.2 2FE	2,529,750		101.990	2,549,753	2,500,000	2,519,554		(10,196)			3.625	2.995	JD	5,538	90,625	04/22/2019	06/09/2021
652315	AA	0	NEWPORT REALTY TRUST INC.....				1.2 2Z	12,500,000		99.436	12,429,525	12,500,000	12,500,000					6.250	6.250	MJSD	86,806		11/13/2019	12/01/2024
65339K	AA	8	NEXTERA ENERGY CAPITAL HOLDINGS INC.....				1.2 2FE	4,996,100		102.706	5,135,280	5,000,000	4,999,430		556			4.500	4.508	JD	18,750	225,000	06/07/2011	06/01/2021
65444#	AA	1	9 CAMPUS CIRCLE WESTLAKE LLC.....				1	2,757,695		101.520	2,799,612	2,757,695	2,757,697		2			3.480	3.480	MON	5,332	95,449	07/11/2014	07/01/2024
654579	AA	9	NIPPON LIFE INSURANCE CO.....		C		2.5 1FE	9,000,000		105.175	9,465,741	9,000,000	9,000,000					5.000	5.000	AO	91,250	450,000	10/11/2012	10/18/2042
654579	AD	3	NIPPON LIFE INSURANCE CO.....		C		1.2 1FE	5,000,000		108.750	5,437,500	5,000,000	5,000,000					5.100	5.099	AO	53,125	255,000	10/09/2014	10/16/2044
654579	AE	1	NIPPON LIFE INSURANCE CO.....		C		1.2 1FE	5,000,000		107.125	5,356,250	5,000,000	5,000,000					4.700	4.700	JJ	105,097	235,000	01/13/2016	01/20/2046

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65535H	AB	5	NOMURA HOLDINGS INC.			C		2FE	8,138,180	100.743	8,059,472	8,000,000	8,003,319		(17,777)			6.700	6.453	MS	174,200	536,000	03/30/2010	03/04/2020
65557C	AD	5	NORDEA BANK AB			C		1FE	11,033,010	102.820	11,310,200	11,000,000	11,004,408		(3,864)			4.875	4.835	JJ	248,760	536,250	03/29/2011	01/14/2021
65557C	AD	5	NORDEA BANK AB	SD		C		1FE	5,106,250	102.820	5,141,000	5,000,000	5,013,687		(12,547)			4.875	4.601	JJ	113,073	243,750	03/25/2011	01/14/2021
65557C	AJ	2	NORDEA BANK AB			C		1FE	2,158,100	100.201	2,004,022	2,000,000	2,001,416		(19,780)			4.876	3.855	JJ	41,717	97,520	09/27/2010	01/27/2020
65557F	AA	4	NORDEA BANK AB			C		1FE	9,950,800	103.216	10,321,610	10,000,000	9,983,941		11,718			4.875	4.998	MN	65,000	487,500	05/09/2011	05/13/2021
65557F	AD	8	NORDEA BANK AB			C		1FE	4,968,200	104.580	5,229,000	5,000,000	4,984,454		5,578			4.250	4.373	MS	59,028	212,500	09/17/2012	09/21/2022
655664	AP	5	NORDSTROM INC.				1,2	2FE	3,993,120	102.596	4,103,824	4,000,000	3,998,695		888			4.000	4.019	AO	33,778	160,000	10/05/2011	10/15/2021
655664	AS	9	NORDSTROM INC.				1,2	2FE	5,977,440	103.720	6,223,206	6,000,000	5,983,187		2,272			4.000	4.045	MS	70,667	240,000	03/06/2017	03/15/2027
655664	AT	7	NORDSTROM INC.				1,2	2FE	9,988,800	101.934	10,193,440	10,000,000	9,988,797		(3)			4.375	4.389	AO	66,840		11/04/2019	04/01/2030
664675	AM	7	NORTHEASTERN UNIVERSITY				1	1FE	6,000,000	112.568	6,754,092	6,000,000	6,000,000					5.285	5.284	MS	105,700	317,100	01/10/2014	03/01/2032
665859	AM	6	NORTHERN TRUST CORP					1FE	5,493,875	102.346	5,629,014	5,500,000	5,498,946		774			3.375	3.387	FA	66,000	185,625	08/17/2011	08/23/2021
665859	AP	9	NORTHERN TRUST CORP					1FE	36,854,720	107.708	39,852,034	37,000,000	36,921,659		13,233			3.950	3.991	AO	247,643	1,461,500	03/17/2014	10/30/2025
665859	AS	3	NORTHERN TRUST CORP				2,5	1FE	17,033,900	101.394	17,237,014	17,000,000	17,026,824		(2,888)			3.375	3.350	MN	84,469	573,750	06/29/2017	05/08/2032
667274	AB	0	NORTHWELL HEALTHCARE INC.				1,2	1FE	6,000,000	100.063	6,003,804	6,000,000	6,000,064		183			3.391	3.391	MN	33,910	203,460	09/19/2017	11/01/2027
667294	AW	2	NORTHWEST AIRLINES, INC. - ABS				1	2FE	3,853,275	107.301	4,027,457	3,753,424	3,782,516		(7,867)			7.041	6.575	AO	66,070	263,153	04/29/2010	10/01/2023
667469	AA	8	NORTHWEST FLORIDA TIMBER FINANCE LLC					1FE	14,772,450	102.154	15,323,145	15,000,000	14,844,279		16,967			4.750	4.894	MS	217,708	712,500	04/03/2014	03/04/2029
66775V	AB	1	NORTHWEST PIPELINE LLC				1,2	2FE	6,974,870	105.056	7,353,913	7,000,000	6,981,112		2,558			4.000	4.043	AO	70,000	280,000	03/29/2017	04/01/2027
67059T	AB	1	NUSTAR LOGISTICS LP				1	3FE	4,990,350	100.750	5,037,500	5,000,000	4,999,354		1,256			4.800	4.820	MS	80,000	240,000	08/09/2010	09/01/2020
67059T	AE	5	NUSTAR LOGISTICS LP				1,2	3FE	5,000,000	102.750	5,137,500	5,000,000	5,000,000					5.625	5.624	AO	49,219	281,250	04/20/2017	04/28/2027
67066G	AE	4	NVIDIA CORP				1,2	1FE	4,989,800	104.622	5,231,110	5,000,000	4,992,946		1,087			3.200	3.224	MS	46,667	160,000	09/13/2016	09/16/2026
67077M	AB	4	NUTRIEN LTD			C	1	2FE	6,937,630	100.611	7,042,770	7,000,000	6,997,387		11,001			4.875	5.031	MS	86,260	341,250	09/23/2009	03/30/2020
67077M	AD	0	NUTRIEN LTD			C	1,2	2FE	5,971,200	101.839	6,110,328	6,000,000	5,979,374		3,749			3.000	3.071	AO	45,000	180,000	03/23/2015	04/01/2025
67077M	AE	8	NUTRIEN LTD			C	1,2	2FE	4,994,200	106.482	5,324,115	5,000,000	4,991,901		1,074			4.000	4.027	JD	8,889	200,000	12/01/2016	12/15/2026
67077M	AL	2	NUTRIEN LTD			C	1,2	2FE	3,994,200	103.699	4,147,944	4,000,000	3,993,857		1,204			3.375	3.407	MS	39,750	135,000	02/25/2015	03/15/2025
67077M	AT	5	NUTRIEN LTD			C	1,2	2FE	4,983,850	110.014	5,500,680	5,000,000	4,984,844		994			4.200	4.240	AO	52,500	105,000	03/19/2019	04/01/2029
67078A	AD	5	NVENT FINANCE SARL			C	1,2	2FE	7,985,680	103.694	8,295,528	8,000,000	7,988,410		1,633			4.550	4.571	AO	76,844	364,000	03/12/2018	04/15/2028
67102*	AA	4	ORCC FINANCING II LLC				5	1FE	80,000,000	99.782	79,825,480	80,000,000	79,997,505		4,056			4.699	4.767	FMAN	563,857	3,726,733	10/11/2018	10/10/2026
67103H	AB	3	O'REILLY AUTOMOTIVE INC				1,2	2FE	8,984,340	103.582	9,322,344	9,000,000	8,997,163		2,151			4.625	4.644	MS	122,563	416,250	09/14/2011	09/15/2021
67103H	AE	7	O'REILLY AUTOMOTIVE INC				1,2	2FE	3,993,280	105.312	4,212,476	4,000,000	3,995,714		761			3.550	3.569	MS	41,811	142,000	03/01/2016	03/15/2026
67103H	AF	4	O'REILLY AUTOMOTIVE INC				1,2	2FE	17,472,000	106.845	18,697,910	17,500,000	17,478,497		3,029			3.600	3.619	MS	210,000	630,000	08/10/2017	09/01/2027
67103H	AH	0	O'REILLY AUTOMOTIVE INC				1,2	2FE	9,999,100	108.744	10,874,380	10,000,000	9,999,260		160			3.900	3.901	JD	32,500	206,917	05/09/2019	06/01/2029
67114*	AA	0	ORCC FINANCING IV LLC					1Z	4,016,667	100.000	4,016,667	4,016,667	4,016,667					4.282	4.343	MJSD	14,332	81,464	10/18/2019	08/02/2029
674599	CC	7	OCCIDENTAL PETROLEUM CORP				1,2	2FE	3,923,720	101.670	4,066,816	4,000,000	3,982,434		7,962			3.125	3.341	FA	47,222	125,000	08/15/2011	02/15/2022
674599	CE	3	OCCIDENTAL PETROLEUM CORP				1,2	2FE	23,142,400	100.805	25,201,275	25,000,000	24,327,273		200,776			2.700	3.619	FA	255,000	675,000	06/20/2013	02/15/2023
674599	CG	8	OCCIDENTAL PETROLEUM CORP				1,2	2FE	6,981,940	103.144	7,220,066	7,000,000	6,989,403		1,824			3.500	3.531	JD	10,889	245,000	06/18/2015	06/15/2025
674599	CH	6	OCCIDENTAL PETROLEUM CORP				1,2	2FE	12,970,360	102.293	13,298,038	13,000,000	12,980,747		3,167			3.400	3.426	AO	93,311	442,000	03/28/2016	04/15/2026
674599	CM	5	OCCIDENTAL PETROLEUM CORP				1,2	2FE	7,966,320	99.631	7,970,448	8,000,000	7,976,257		3,113			3.000	3.047	FA	90,667	240,000	11/02/2016	02/15/2027
674599	CR	4	OCCIDENTAL PETROLEUM CORP				1,2	2FE	4,996,550	101.153	5,057,665	5,000,000	4,996,744		194			3.200	3.211	FA	63,556		08/06/2019	08/15/2026
674599	CS	2	OCCIDENTAL PETROLEUM CORP				1,2	2FE	6,965,420	102.041	7,142,835	7,000,000	6,966,604		1,184			3.500	3.559	FA	97,319		08/06/2019	08/15/2029
675234	AA	6	OCEANFIRST FINANCIAL CORP				2,5	2FE	5,000,000	102.584	5,129,205	5,000,000	5,000,031		(18)			5.125	5.121	MS	64,774	256,250	09/16/2016	09/30/2026

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.53

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
677071	AA	0	OHANA MILITARY CMNTYS LLC.....			1	1FE	995,050	...105.283	1,052,834	1,000,000	1,014,658	.....	.....(5,182)	.....	.....	.....5.471	...3.852	AO.....	13,678	46,504	06/01/2007.	10/01/2021.
677071	AF	9	OHANA MILITARY COMMUNITIES LLC.....			.....	1FE	1,735,354	...108.758	1,864,822	1,714,659	1,724,246	.....	.....(799)	.....	.....	.....5.675	...5.500	AO.....	24,327	94,648	06/10/2010.	10/01/2026.
677071	AM	4	OHANA MILITARY COMMUNITIES LLC.....			.....	1FE	1,168,581	...109.735	1,245,707	1,135,195	1,151,425	.....	.....(1,868)	.....	.....	.....5.462	...5.207	AO.....	15,501	60,303	07/07/2011.	10/01/2026.
677415	CP	4	OHIO POWER CO.....			1	1FE	2,987,610	...105.937	3,178,119	3,000,000	2,997,854	.....	.....1,414	.....	.....	.....5.375	...5.418	AO.....	40,313	161,250	09/21/2009.	10/01/2021.
678858	BU	4	OKLAHOMA GAS AND ELECTRIC CO.....			1,2	1FE	10,967,770	...104.856	11,534,193	11,000,000	10,968,851	.....	.....1,081	.....	.....	.....3.300	...3.333	MS.....	106,883	98,817	06/04/2019.	03/15/2030.
679574	AG	8	OLD DOMINION ELECTRIC COOPERATIVE.....			1	1FE	5,187,750	...116.002	5,655,083	4,875,000	5,055,438	.....	.....(15,279)	.....	.....	.....6.210	...5.310	JD.....	25,228	287,601	02/05/2010.	12/01/2028.
679574	AG	8	OLD DOMINION ELECTRIC COOPERATIVE.....	SD..		1	1FE	671,075	...116.002	652,510	562,500	632,341	.....	.....(6,300)	.....	.....	.....6.210	...3.387	JD.....	2,911	33,185	08/31/2012.	12/01/2028.
679574	AH	6	OLD DOMINION ELECTRIC COOPERATIVE.....			1	1FE	1,124,940	...113.995	1,282,376	1,124,940	1,124,953	.....	.....61	.....	.....	.....5.676	...5.674	JD.....	5,321	60,659	07/23/2003.	12/01/2028.
679574	AH	6	OLD DOMINION ELECTRIC COOPERATIVE.....	SD..		1	1FE	433,681	...113.995	427,459	374,980	412,742	.....	.....(3,405)	.....	.....	.....5.676	...3.387	JD.....	1,774	20,220	08/31/2012.	12/01/2028.
67984M	AC	4	OLD LINE BANCSHARES INC.....			5	2FE	5,000,000	...103.628	5,181,380	5,000,000	5,000,000	.....	.....	.....	.....	.....5.625	...5.624	FA.....	106,250	281,250	08/10/2016.	08/15/2026.
680033	AC	1	OLD NATIONAL BANCORP.....			.....	1FE	19,000,000	...105.090	19,967,024	19,000,000	19,000,000	.....	.....	.....	.....	.....4.125	...4.124	FA.....	296,083	783,750	08/12/2014.	08/15/2024.
680223	AJ	3	OLD REPUBLIC INTERNATIONAL CORP.....			1,2	2FE	28,679,190	...109.452	30,646,504	28,000,000	28,399,892	.....	.....(74,612)	.....	.....	.....4.875	...4.529	AO.....	341,250	1,365,000	11/09/2016.	10/01/2024.
680223	AK	0	OLD REPUBLIC INTERNATIONAL CORP.....			1,2	2FE	7,734,760	...105.917	8,473,320	8,000,000	7,808,485	.....	.....24,773	.....	.....	.....3.875	...4.292	FA.....	107,639	310,000	11/15/2016.	08/26/2026.
680277	AB	6	OLD SECOND BANCORP INC.....			2,5	2FE	5,000,000	...103.953	5,197,640	5,000,000	4,999,666	.....	.....165	.....	.....	.....5.750	...5.754	JD.....	799	287,500	12/12/2016.	12/31/2026.
681919	BA	3	OMNICOM GROUP INC.....			1,2	2FE	4,984,200	...105.220	5,261,020	5,000,000	4,991,812	.....	.....1,710	.....	.....	.....3.650	...3.687	MN.....	30,417	182,500	10/22/2014.	11/01/2024.
681936	BB	5	OMEGA HEALTHCARE INVESTORS INC.....			1,2	2FE	4,929,000	...109.434	5,471,715	5,000,000	4,965,991	.....	.....7,410	.....	.....	.....4.950	...5.130	AO.....	61,875	247,500	03/06/2014.	04/01/2024.
681936	BD	1	OMEGA HEALTHCARE INVESTORS INC.....			1,2	2FE	4,956,550	...106.861	5,343,045	5,000,000	4,977,161	.....	.....4,040	.....	.....	.....4.500	...4.603	JJ.....	103,750	225,000	09/04/2014.	01/15/2025.
681936	BF	6	OMEGA HEALTHCARE INVESTORS INC.....			1,2	2FE	4,927,300	...108.023	5,401,130	5,000,000	4,951,882	.....	.....5,805	.....	.....	.....4.500	...4.658	AO.....	56,250	225,000	03/11/2015.	04/01/2027.
681936	BH	2	OMEGA HEALTHCARE INVESTORS INC.....			1,2	2FE	4,985,850	...111.357	5,567,855	5,000,000	4,990,662	.....	.....1,407	.....	.....	.....5.250	...5.287	JJ.....	121,042	262,500	09/16/2015.	01/15/2026.
681936	BJ	8	OMEGA HEALTHCARE INVESTORS INC.....			1,2	2FE	5,984,340	...106.284	6,377,016	6,000,000	5,991,692	.....	.....2,295	.....	.....	.....4.375	...4.417	FA.....	109,375	262,500	06/30/2016.	08/01/2023.
681936	BK	5	OMEGA HEALTHCARE INVESTORS INC.....			1,2	2FE	8,908,020	...108.858	9,797,211	9,000,000	8,929,012	.....	.....7,256	.....	.....	.....4.750	...4.870	JJ.....	197,125	427,500	03/28/2017.	01/15/2028.
68217F	AA	0	OMNICOM GROUP INC.....			1,2	2FE	12,987,910	...105.205	13,676,676	13,000,000	12,992,442	.....	.....1,567	.....	.....	.....3.600	...3.610	AO.....	98,800	468,000	03/28/2016.	04/15/2026.
68233J	AR	5	ONCOR ELECTRIC DELIVERY CO LLC.....			1,2	1FE	4,990,950	...104.383	5,219,150	5,000,000	4,997,600	.....	.....1,073	.....	.....	.....4.100	...4.121	JD.....	17,083	205,000	05/15/2012.	06/01/2022.
682680	AS	2	ONEOK INC.....			1,2	2FE	4,992,250	...105.656	5,282,785	5,000,000	4,993,942	.....	.....739	.....	.....	.....4.000	...4.019	JJ.....	93,333	200,000	07/10/2017.	07/13/2027.
682680	AU	7	ONEOK INC.....			1,2	2FE	16,953,590	...109.740	18,655,868	17,000,000	16,959,857	.....	.....4,134	.....	.....	.....4.550	...4.584	JJ.....	356,669	801,432	06/19/2018.	07/15/2028.
682680	AW	3	ONEOK INC.....			1,2	2FE	6,978,090	...108.093	7,566,489	7,000,000	6,979,537	.....	.....1,447	.....	.....	.....4.350	...4.389	MS.....	89,658	153,942	03/11/2019.	03/15/2029.
68268N	AL	7	ONEOK PARTNERS LP.....			1,2	2FE	6,997,200	...108.388	7,587,167	7,000,000	6,999,238	.....	.....707	.....	.....	.....5.000	...5.003	MS.....	103,056	350,000	09/09/2013.	09/15/2023.
68268N	AL	7	ONEOK PARTNERS LP.....	SD..		1,2	2FE	999,600	...108.388	1,083,881	1,000,000	999,891	.....	.....101	.....	.....	.....5.000	...5.003	MS.....	14,722	50,000	09/09/2013.	09/15/2023.
68268N	AP	8	ONEOK PARTNERS INTERMEDIATE LP.....			1,2	2FE	16,964,300	...109.867	18,677,322	17,000,000	16,980,236	.....	.....4,498	.....	.....	.....4.900	...4.926	MS.....	245,272	833,000	03/17/2015.	03/15/2025.
68389X	AS	4	ORACLE CORP.....			1	1FE	12,205,060	...105.689	12,682,680	12,000,000	12,080,645	.....	.....(21,031)	.....	.....	.....3.625	...3.421	JJ.....	200,583	435,000	07/17/2013.	07/15/2023.
68389X	AU	9	ORACLE CORP.....			1,2	1FE	19,925,750	...105.545	21,108,960	20,000,000	19,963,368	.....	.....7,479	.....	.....	.....3.400	...3.444	JJ.....	326,778	680,000	07/03/2014.	07/08/2024.
68389X	BC	8	ORACLE CORP.....			1,2	1FE	15,854,220	...103.989	16,638,288	16,000,000	15,916,494	.....	.....14,419	.....	.....	.....2.950	...3.056	MN.....	60,311	472,000	05/12/2015.	05/15/2025.
68389X	BM	6	ORACLE CORP.....			1,2	1FE	8,966,160	...102.149	9,193,392	9,000,000	8,976,988	.....	.....3,239	.....	.....	.....2.650	...2.693	JJ.....	109,975	238,500	06/29/2016.	07/15/2026.
684000	AA	0	OPUS BANK.....			2,5	2FE	10,000,000	...100.966	10,096,570	10,000,000	10,000,013	.....	.....(8)	.....	.....	.....5.500	...5.500	JJ.....	275,000	550,000	06/23/2016.	07/01/2026.
686330	AJ	0	ORIX CORP.....		C	.....	1FE	12,973,090	...105.658	13,735,553	13,000,000	12,978,977	.....	.....2,566	.....	.....	.....3.700	...3.725	JJ.....	217,786	481,000	07/10/2017.	07/18/2027.
686330	AK	7	ORIX CORP.....		C	.....	1FE	7,490,250	...103.750	7,781,250	7,500,000	7,493,022	.....	.....1,415	.....	.....	.....3.250	...3.271	JD.....	18,281	243,750	11/27/2017.	12/04/2024.
686330	AL	5	ORIX CORP.....		C	.....	1FE	7,493,625	...106.213	7,966,005	7,500,000	7,494,751	.....	.....1,126	.....	.....	.....4.050	...4.069	JJ.....	139,219	151,875	01/08/2019.	01/16/2024.
690732	AE	2	OWENS & MINOR INC.....			1,2	4FE	8,965,980	...76.500	6,885,000	9,000,000	8,981,517	.....	.....3,452	.....	.....	.....4.375	...4.422	JD.....	17,500	393,750	09/11/2014.	12/15/2024.
69120#	AA	4	OWL ROCK CAPITAL CORPORATION.....			.....	2Z	25,805,000	...102.600	26,676,000	26,000,000	25,871,330	.....	.....33,718	.....	.....	.....4.750	...4.907	JD.....	34,306	1,235,000	12/15/2017.	06/21/2023.
693475	AL	9	PNC FINANCIAL SERVICES GROUP INC.....			9	1FE	7,083,069	...101.786	7,125,041	7,000,000	7,025,840	.....	.....(9,043)	.....	.....	.....2.854	...2.719	JD.....	11,654	199,780	11/01/2012.	11/09/2022.
693476	BN	2	PNC FUNDING CORP.....			2	1FE	3,977,760	...102.737	4,109,460	4,000,000	3,994,584	.....	.....2,488	.....	.....	.....3.300	...3.365	MS.....	41,433	132,000	03/05/2012.	03/08/2022.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.54

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5					8	9				12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
69349A	AA	0	PNC CAPITAL TRUST C.....	.....	..	.....2	2FE	6,336,563	94.000	6,345,000	6,750,000	6,408,678	.....	.....40,528	.....	.....	.....2.484	3.208	MJSD.	14,437	210,363	12/20/2017.	06/01/2028		
69349L	AK	4	PNC BANK, N.A.....	.....	..	.....2	1FE	6,974,730	102.065	7,144,543	7,000,000	6,991,495	.....	.....2,709	.....	.....	.....2.950	2.992	JJ	86,615	206,500	01/23/2013.	01/30/2023.		
69349L	AM	0	PNC BANK NA.....	.....	..	.....2	1FE	8,962,740	104.754	9,427,878	9,000,000	8,985,208	.....	.....3,996	.....	.....	.....3.800	3.850	JJ	148,200	342,000	07/24/2013.	07/25/2023.		
69349L	AR	9	PNC BANK NA.....	.....	..	.....	.....1FE	14,963,400	109.856	16,478,370	15,000,000	14,968,118	.....	.....3,426	.....	.....	.....4.050	4.080	JJ	261,563	607,500	07/23/2018.	07/26/2028.		
69351U	AP	8	PPL ELECTRIC UTILITIES CORP.....	.....	..	.....1,2	1FE	2,975,730	101.699	3,050,961	3,000,000	2,995,413	.....	.....2,677	.....	.....	.....3.000	3.093	MS	26,500	90,000	08/18/2011.	09/15/2021.		
69353R	EF	1	PNC BANK NA.....	.....	..	.....2	1FE	2,998,740	104.039	3,121,167	3,000,000	2,999,417	.....	.....201	.....	.....	.....3.300	3.304	AO	16,775	99,000	10/27/2014.	10/30/2024.		
69353R	EK	0	PNC BANK NA.....	.....	..	.....2	1FE	17,841,340	102.307	18,415,332	18,000,000	17,911,358	.....	.....16,097	.....	.....	.....2.950	3.054	FA	188,800	531,000	05/05/2015.	02/23/2025.		
69362B	AW	2	PSEG POWER LLC.....	.....	..	.....1	2FE	5,974,320	100.825	6,049,500	6,000,000	5,999,187	.....	.....3,247	.....	.....	.....5.125	5.173	AO	64,917	307,500	03/29/2010.	04/15/2020.		
69362B	AY	8	PSEG POWER LLC.....	.....	..	.....1,2	2FE	3,986,440	102.995	4,119,788	4,000,000	3,997,404	.....	.....1,655	.....	.....	.....4.150	4.190	MS	48,878	166,000	09/15/2011.	09/15/2021.		
69362B	BA	9	PSEG POWER LLC.....	.....	..	.....1,2	2FE	4,997,150	106.234	5,311,680	5,000,000	4,998,950	.....	.....462	.....	.....	.....4.300	4.306	MN	27,472	215,000	11/05/2013.	11/15/2023.		
69403W	AA	5	PACBEA 06A AA - ABS.....	.....	..	.....1	2FE	5,581,363	108.074	5,468,444	5,059,891	5,359,769	.....	.....10,424	.....	.....	.....5.379	3.512	JJ	125,501	264,359	08/14/2012.	07/15/2026.		
69412V	AA	6	PACIFIC CONTINENTAL CORP.....	.....	..	.....2,5	2FE	5,000,000	102.554	5,127,700	5,000,000	5,000,019	.....	.....(0)	.....	.....	.....5.875	5.875	JD	816	293,750	06/22/2016.	06/30/2026.		
694476	AA	0	PACIFIC LIFE INSURANCE COMPANY.....	.....	..	.....1	1FE	26,247,521	129.309	26,928,662	20,825,000	25,481,156	.....	.....(242,642)	.....	.....	.....6.600	4.406	MS	404,699	1,374,450	11/17/2016.	09/15/2033.		
69478X	AC	9	PACIFIC PREMIER BANCORP INC.....	.....	..	.....	.....2FE	5,000,000	104.094	5,204,690	5,000,000	5,000,000	.....	.....	.....	.....	.....5.750	5.748	MS	94,236	287,500	08/27/2014.	09/03/2024.		
69478X	AD	7	PACIFIC PREMIER BANCORP INC.....	.....	..	.....2,5	2FE	18,000,000	102.324	18,418,338	18,000,000	18,000,000	.....	.....	.....	.....	.....4.875	4.876	MN	112,125	455,812	05/03/2019.	05/15/2029.		
69832A	AC	0	PANASONIC CORP.....	.....	C	1,2	1FE	9,000,000	103.040	9,273,591	9,000,000	9,000,000	.....	.....	.....	.....	.....3.113	3.113	JJ	126,077	.....	07/10/2019.	07/19/2029.		
701094	AN	4	PARKER-HANNIFIN CORP.....	.....	..	.....1,2	2FE	11,962,440	103.975	12,477,012	12,000,000	11,964,202	.....	.....1,762	.....	.....	.....3.250	3.287	JD	18,417	195,000	06/05/2019.	06/14/2029.		
70109H	AK	1	PARKER HANNIFIN CORP.....	.....	..	.....1	2FE	3,953,920	103.515	4,140,604	4,000,000	3,987,962	.....	.....4,333	.....	.....	.....3.500	3.618	MS	41,222	140,000	09/07/2010.	09/15/2022.		
70176@	AB	5	PARMER 3 1 AUSTIN TX SUBORDINATED NOTE C.....	.....	..	.....1	1PL	15,112,500	111.070	16,660,500	15,000,000	15,098,155	.....	.....(5,894)	.....	.....	.....4.800	4.729	MON	32,000	720,000	06/27/2017.	01/15/2032.		
70213H	AB	4	PARTNERS HEALTHCARE SYSTEM INC.....	.....	..	.....1	1FE	5,648,251	102.260	5,777,713	5,650,000	5,649,689	.....	.....199	.....	.....	.....3.443	3.447	JJ	97,265	194,530	12/09/2011.	07/01/2021.		
703481	AC	5	PATTERSON-UTI ENERGY INC.....	.....	..	.....1,2	2FE	4,989,200	102.164	5,108,180	5,000,000	4,989,308	.....	.....108	.....	.....	.....5.150	5.178	MN	32,903	.....	11/07/2019.	11/15/2029.		
70466W	AA	7	PEACHTREE CORNERS FUNDING TRUST.....	.....	..	.....1	2FE	15,376,464	105.511	16,206,444	15,360,000	15,369,705	.....	.....(1,128)	.....	.....	.....3.976	3.962	FA	230,714	610,714	05/05/2015.	02/15/2025.		
704699	AA	5	PEAPACK-GLADSTONE FINANCIAL CORP.....	.....	..	.....2,5	2FE	5,000,000	102.996	5,149,815	5,000,000	5,000,071	.....	.....(32)	.....	.....	.....6.000	5.999	JD	833	300,000	06/10/2016.	06/30/2026.		
70807#	AA	2	PENNANT PARK SENIOR SECR RL L+225 05/23.....	.....	..	.....5	1PL	35,151,443	99.215	34,961,385	35,238,095	35,174,425	.....	.....50,051	.....	.....	.....4.733	4.757	MJSD.	152,880	1,680,958	11/05/2019.	05/02/2023.		
708696	BZ	1	PENNSYLVANIA ELECTRIC CO.....	.....	..	.....1,2	2FE	6,986,630	105.165	7,361,571	7,000,000	6,987,270	.....	.....640	.....	.....	.....3.600	3.623	JD	21,000	124,600	05/28/2019.	06/01/2029.		
70932A	AB	9	PENNYMAC CORP.....	.....	..	.....	.....2FE	39,917,965	100.123	40,206,393	40,157,000	40,102,262	.....	.....163,097	.....	.....	.....5.375	5.797	MN	359,740	2,158,439	12/19/2018.	05/01/2020.		
70932A	AC	7	PENNYMAC CORP.....	.....	..	.....	.....2FE	5,000,000	99.970	4,998,490	5,000,000	5,000,000	.....	.....	.....	.....	.....5.500	5.500	MN	41,250	.....	11/05/2019.	11/01/2024.		
709599	AH	7	PENSKE TRUCK LEASING CO LP.....	.....	..	.....1	2FE	7,950,080	106.314	8,505,128	8,000,000	7,985,074	.....	.....5,546	.....	.....	.....4.875	4.954	JJ	184,167	390,000	07/10/2012.	07/11/2022.		
709599	AN	4	PENSKE TRUCK LEASING CO LP.....	.....	..	.....1	2FE	4,957,000	105.392	5,269,605	5,000,000	4,984,978	.....	.....4,621	.....	.....	.....4.250	4.356	JJ	96,806	212,500	01/14/2013.	01/17/2023.		
709599	AW	4	PENSKE TRUCK LEASING CO LP.....	.....	..	.....1,2	2FE	7,975,600	102.130	8,170,424	8,000,000	7,982,678	.....	.....2,425	.....	.....	.....3.400	3.436	MN	34,756	272,000	10/26/2016.	11/15/2026.		
709599	AX	2	PENSKE TRUCK LEASING CO LP.....	.....	..	.....1,2	2FE	8,987,490	106.806	9,612,549	9,000,000	8,990,993	.....	.....1,538	.....	.....	.....4.200	4.216	AO	94,500	378,000	03/13/2017.	04/01/2027.		
709599	BH	6	PENSKE TRUCK LEASING CO LP.....	.....	..	.....1,2	2FE	8,959,860	99.874	8,988,678	9,000,000	8,961,005	.....	.....1,145	.....	.....	.....3.350	3.402	MN	87,100	.....	09/10/2019.	11/01/2029.		
712704	AA	3	PEOPLES UNITED FINANCIAL INC.....	.....	..	.....1,2	2FE	6,976,760	103.908	7,273,532	7,000,000	6,992,401	.....	.....2,559	.....	.....	.....3.650	3.689	JD	17,743	255,500	12/03/2012.	12/06/2022.		
71270Q	EB	8	PEOPLE'S UNITED BANK.....	.....	..	.....2	2FE	11,929,080	104.128	12,495,336	12,000,000	11,964,704	.....	.....7,130	.....	.....	.....4.000	4.072	JJ	221,333	480,000	06/23/2014.	07/15/2024.		
713448	CT	3	PEPSICO INC.....	.....	..	.....1,2	1FE	9,722,800	103.474	10,347,400	10,000,000	9,841,667	.....	.....27,288	.....	.....	.....2.750	3.075	AO	46,597	275,000	05/05/2015.	04/30/2025.		
713448	CY	2	PEPSICO INC.....	.....	..	.....1,2	1FE	13,934,480	107.254	15,015,574	14,000,000	13,961,007	.....	.....6,442	.....	.....	.....3.500	3.556	JJ	223,222	490,000	07/14/2015.	07/17/2025.		
714046	AG	4	PERKINELMER INC.....	.....	..	.....1,2	2FE	8,970,300	101.833	9,164,988	9,000,000	8,971,082	.....	.....782	.....	.....	.....3.300	3.339	MS	89,925	.....	09/10/2019.	09/15/2029.		
71424#	AA	3	PERMIAN HOLDCO 2 INC.....	.....	..	.....	.....5GI	54,219	100.000	54,219	54,219	54,211	.....	.....5	.....	.....	.....14.000	14.013	MJSD.	21	6,970	12/31/2019.	10/15/2021.		
714244	ZZ	6	PERMIAN DD 14.00 10/15/2021.....	.....	..	.....	.....5GI	27,919	100.000	27,919	27,919	27,848	.....	.....33	.....	.....	.....14.000	14.167	MJSD.	11	3,589	12/31/2019.	10/15/2021.		
714264	AD	0	PERNOD RICARD SA.....	.....	C	1	2FE	3,989,840	104.689	4,187,572	4,000,000	3,997,584	.....	.....1,181	.....	.....	.....4.450	4.481	JJ	82,078	178,000	10/20/2011.	01/15/2022.		
71429M	AB	1	PERRIGO FINANCE UNLIMITED CO.....	.....	C	1,2	2FE	9,845,950	103.087	10,308,700	10,000,000	9,870,719	.....	.....18,176	.....	.....	.....4.375	4.616	MS	128,819	437,500	10/10/2018.	03/15/2026.		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.55

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
716442	AH	1	PETRO-CANADA.....	.....	C	1	1FE	5,168,380	...123.390	5,861,035	4,750,000	5,143,493	.....	.....(20,603)	.....	.....	.....5.350	4.525	JJ.....	117,180	254,125	10/04/2018.	07/15/2033.
71644E	AE	2	SUNCOR ENERGY INC.....	.....	C	1	1FE	5,563,685	...127.611	5,512,782	4,320,000	5,240,115	.....	.....(122,444)	.....	.....	.....7.875	4.087	JD.....	15,120	340,200	03/30/2017.	06/15/2026.
71654Q	BW	1	PETROLEOS MEXICANOS.....	.....	C	1	2FE	5,989,200	...99.336	5,960,148	6,000,000	5,993,545	.....	.....1,071	.....	.....	.....4.500	4.520	JJ.....	118,500	270,000	01/15/2015.	01/23/2026.
71654Q	CK	6	PETROLEOS MEXICANOS.....	.....	C	1	2FE	4,995,000	...99.380	4,968,980	5,000,000	4,995,867	.....	.....523	.....	.....	.....5.350	5.362	FA.....	103,285	267,500	02/02/2018.	02/12/2028.
717081	CY	7	PFIZER INC.....	.....	..	.....1	1FE	13,539,330	...156.866	14,117,931	9,000,000	13,080,352	.....	.....(141,265)	.....	.....	.....7.200	3.841	MS.....	190,800	648,000	08/03/2016.	03/15/2039.
717081	EA	7	PFIZER INC.....	.....	..	.....1	1FE	8,923,320	...104.925	9,443,241	9,000,000	8,944,742	.....	.....7,119	.....	.....	.....3.000	3.099	JD.....	12,000	270,000	11/14/2016.	12/15/2026.
718546	AC	8	PHILLIPS 66.....	.....	..	.....1	1FE	5,985,780	...104.910	6,294,600	6,000,000	5,996,557	.....	.....1,778	.....	.....	.....4.300	4.327	AO.....	64,500	258,000	03/07/2012.	04/01/2022.
718546	AK	0	PHILLIPS 66.....	.....	..	.....1,2	1FE	4,937,200	...116.785	5,839,225	5,000,000	4,948,414	.....	.....2,608	.....	.....	.....4.650	4.748	MN.....	29,708	232,500	11/12/2014.	11/15/2034.
718546	AR	5	PHILLIPS 66.....	.....	..	.....1,2	2FE	12,987,000	...108.769	14,139,918	13,000,000	12,989,729	.....	.....1,642	.....	.....	.....3.900	3.911	MS.....	149,283	507,000	02/26/2018.	03/15/2028.
718549	AD	0	PHILLIPS 66 PARTNERS LP.....	.....	..	.....1,2	2FE	6,993,070	...104.649	7,325,402	7,000,000	6,995,238	.....	.....890	.....	.....	.....3.550	3.561	AO.....	62,125	248,500	10/11/2016.	10/01/2026.
718549	AF	5	PHILLIPS 66 PARTNERS LP.....	.....	..	.....1,2	2FE	6,973,400	...104.014	7,280,952	7,000,000	6,978,320	.....	.....2,507	.....	.....	.....3.750	3.794	MS.....	87,500	262,500	10/10/2017.	03/01/2028.
718549	AG	3	PHILLIPS 66 PARTNERS LP.....	.....	..	.....1,2	2FE	4,988,150	...99.795	4,989,730	5,000,000	4,988,944	.....	.....794	.....	.....	.....2.450	2.497	JD.....	39,132	.....	09/03/2019.	12/15/2024.
71951Q	AA	0	PHYSICIANS REALTY LP.....	.....	..	.....1,2	2FE	6,977,390	...105.698	7,398,853	7,000,000	6,983,211	.....	.....2,345	.....	.....	.....4.300	4.339	MS.....	88,628	301,000	03/02/2017.	03/15/2027.
71951Q	AB	8	PHYSICIANS REALTY LP.....	.....	..	.....1,2	2FE	9,977,900	...103.549	10,354,900	10,000,000	9,982,366	.....	.....1,971	.....	.....	.....3.950	3.976	JJ.....	182,139	395,000	11/28/2017.	01/15/2028.
720186	AJ	4	PIEDMONT NATURAL GAS COMPANY INC.....	.....	..	.....1,2	1FE	4,996,750	...102.761	5,138,040	5,000,000	4,998,134	.....	.....472	.....	.....	.....3.600	3.607	MS.....	60,000	180,000	09/09/2015.	09/01/2025.
720186	AL	9	PIEDMONT NATURAL GAS COMPANY INC.....	.....	..	.....1,2	1FE	9,974,800	...106.550	10,655,020	10,000,000	9,954,689	.....	.....(20,111)	.....	.....	.....3.500	3.530	JD.....	29,167	181,806	05/21/2019.	06/01/2029.
720198	AC	4	PIEDMONT OPERATING PARTNERSHIP LP.....	.....	..	.....1,2	2FE	2,988,030	...102.250	3,067,503	3,000,000	2,995,539	.....	.....1,274	.....	.....	.....3.400	3.447	JD.....	8,500	102,000	05/06/2013.	06/01/2023.
720198	AC	4	PIEDMONT OPERATING PARTNERSHIP LP.....	.....	SD..	1,2	2FE	996,010	1,022.501	1,022,501	1,000,000	998,513	.....	.....425	.....	.....	.....3.400	3.447	JD.....	2,833	34,000	05/06/2013.	06/01/2023.
720198	AD	2	PIEDMONT OPERATING PARTNERSHIP LP.....	.....	..	.....1,2	2FE	6,985,370	...106.252	7,437,661	7,000,000	6,993,459	.....	.....1,808	.....	.....	.....4.450	4.475	MS.....	91,719	311,500	02/25/2014.	03/15/2024.
722844	AA	5	PINE STREET TRUST I.....	.....	..	.....1,2	2FE	14,000,000	...107.173	15,004,262	14,000,000	14,000,000	.....	.....	.....	.....	.....4.572	4.573	FA.....	241,808	231,140	04/02/2019.	02/15/2029.
72303#	AA	7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER.....	.....	..	.....	1PL	16,024,817	...100.000	16,024,817	16,024,817	16,023,570	.....	.....(58)	.....	.....	.....6.000	6.068	MJSD.....	1,313,819	247,438	12/12/2019.	12/31/2031.
72345H	AA	3	PINNACLE BANK.....	.....	..	.....2,5	2FE	11,960,920	...100.591	12,070,908	12,000,000	11,974,915	.....	.....3,983	.....	.....	.....4.875	4.918	JJ.....	245,375	585,000	03/03/2016.	07/30/2025.
72346Q	AB	0	PINNACLE FINANCIAL PARTNERS INC.....	.....	..	.....2,5	2FE	15,000,000	...103.279	15,491,775	15,000,000	15,000,000	.....	.....	.....	.....	.....5.250	5.251	MN.....	98,438	787,500	11/08/2016.	11/16/2026.
72346Q	AC	8	PINNACLE FINANCIAL PARTNERS INC.....	.....	..	.....2,5	2PL	17,000,000	...101.741	17,296,004	17,000,000	17,000,000	.....	.....	.....	.....	.....4.125	4.126	MS.....	214,271	.....	09/06/2019.	09/15/2029.
723787	AM	9	PIONEER NATURAL RESOURCES CO.....	.....	..	.....1,2	2FE	9,976,840	...109.758	10,975,820	10,000,000	9,985,492	.....	.....2,229	.....	.....	.....4.450	4.478	JJ.....	205,194	445,000	12/03/2015.	01/15/2026.
72650P	9Z	1	PLAINSCAPITAL CORPORATION.....	.....	..	.....9	1FE	17,806,250	...100.000	17,500,000	17,500,000	17,500,630	.....	.....608	.....	.....	.....5.097	5.170	MJSD.....	12,388	1,241,219	03/01/2018.	03/26/2033.
72650R	BF	8	PLAINS ALL AMERICAN PIPELINE LP.....	.....	..	.....1,2	2FE	8,985,780	...102.630	9,236,691	9,000,000	8,993,132	.....	.....1,604	.....	.....	.....3.600	3.617	MN.....	54,000	324,000	09/02/2014.	11/01/2024.
72650R	BJ	0	PLAINS ALL AMERICAN PIPELINE LP.....	.....	..	.....1,2	2FE	5,990,760	...107.015	6,420,888	6,000,000	5,994,908	.....	.....1,145	.....	.....	.....4.650	4.667	AO.....	58,900	279,000	08/17/2015.	10/15/2025.
72650R	BL	5	PLAINS ALL AMERICAN PIPELINE LP.....	.....	..	.....1,2	2FE	4,985,800	...106.222	5,311,100	5,000,000	4,989,750	.....	.....1,333	.....	.....	.....4.500	4.535	JD.....	10,000	225,000	11/15/2016.	12/15/2026.
72925P	AC	9	PLUM CREEK TIMBERLANDS LP.....	.....	..	.....1,2	2FE	3,997,320	...102.549	4,101,940	4,000,000	3,999,732	.....	.....477	.....	.....	.....4.700	4.706	MS.....	55,356	188,000	11/08/2010.	03/15/2021.
740189	AM	7	PRECISION CASTPARTS CORP.....	.....	..	.....1,2	1FE	7,983,680	...105.409	8,432,728	8,000,000	7,990,550	.....	.....1,647	.....	.....	.....3.250	3.274	JD.....	11,556	260,000	06/01/2015.	06/15/2025.
740367	ES	2	PREFERRED BANK.....	.....	..	.....2,5	2FE	10,000,000	...101.759	10,175,890	10,000,000	10,000,233	.....	.....208	.....	.....	.....6.000	5.998	JD.....	26,667	600,000	06/02/2016.	06/15/2026.
74052B	AA	5	PREMIER HEALTH PARTNERS.....	.....	..	.....1,2	2FE	18,607,840	...96.321	18,301,009	19,000,000	18,703,881	.....	.....38,081	.....	.....	.....2.911	3.163	MN.....	70,673	553,090	09/28/2017.	11/15/2026.
740816	AD	5	PRESIDENT & FELLOWS OF HARVARD COLLEGE.....	.....	..	.....1	1FE	1,251,101	...134.879	1,315,073	975,000	1,200,946	.....	.....(8,550)	.....	.....	.....5.625	3.875	AO.....	13,711	59,511	01/11/2013.	10/01/2038.
740816	AD	5	PRESIDENT & FELLOWS OF HARVARD COLLEGE.....	.....	SD..	1	1FE	256,636	134.879	269,759	200,000	3,874	.....	.....(1,115)	.....	.....	.....5.625	3.874	AO.....	2,813	6,582	01/11/2013.	10/01/2038.
740816	AG	8	PRESIDENT & FELLOWS OF HARVARD COLLEGE.....	.....	..	.....1	1FE	22,210,800	...148.473	22,270,905	15,000,000	20,837,329	.....	.....(209,254)	.....	.....	.....6.500	3.647	JJ.....	449,583	975,000	08/23/2012.	01/15/2039.
740816	AK	9	PRESIDENT AND FELLOWS OF HARVARD COLLEGE.....	.....	..	.....1	1FE	3,000,000	...108.289	3,248,655	3,000,000	3,000,000	.....	.....	.....	.....	.....3.529	3.529	AO.....	26,468	105,870	04/29/2013.	10/01/2031.
740816	AK	9	PRESIDENT AND FELLOWS OF HARVARD COLLEGE.....	.....	SD..	1	1FE	1,000,000	...108.289	1,082,885	1,000,000	1,000,000	.....	.....	.....	.....	.....3.529	3.529	AO.....	8,823	35,290	04/29/2013.	10/01/2031.
741503	AW	6	PRICELINE GROUP INC.....	.....	..	.....1,2	1FE	6,981,940	...106.755	7,472,815	7,000,000	6,990,041	.....	.....1,995	.....	.....	.....3.650	3.680	MS.....	75,231	255,500	03/10/2015.	03/15/2025.
741503	AZ	9	PRICELINE GROUP INC.....	.....	..	.....1,2	1FE	6,986,490	...106.897	7,482,811	7,000,000	6,990,978	.....	.....1,388	.....	.....	.....3.600	3.623	JD.....	21,000	252,000	05/18/2016.	06/01/2026.
741503	BC	9	PRICELINE GROUP INC.....	.....	..	.....1,2	1FE	12,989,340	...106.445	13,837,824	13,000,000	12,992,165	.....	.....1,305	.....	.....	.....3.550	3.559	MS.....	135,886	461,500	08/10/2017.	03/15/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.56

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74251V	AE	2	PRINCIPAL FINANCIAL GROUP INC.....			1	1FE	3,985,440		103.020	4,120,796	4,000,000	3,995,687		1,638			3.300	3.342	MS	38,867	132,000	09/05/2012	09/15/2022.
74251V	AR	3	PRINCIPAL FINANCIAL GROUP INC.....			1,2	1FE	4,980,100		108.827	5,441,335	5,000,000	4,981,192		1,092			3.700	3.748	MN	23,639	95,069	05/07/2019.	05/15/2029.
74256L	AU	3	PRINCIPAL LIFE GLOBAL FUNDING II.....				1FE	29,920,200		102.707	30,812,220	30,000,000	29,947,734		8,268			3.000	3.031	AO	182,500	900,000	04/11/2016.	04/18/2026.
74256L	BG	3	PRINCIPAL LIFE GLOBAL FUNDING II.....			1,2	1FE	8,939,250		98.633	8,876,970	9,000,000	8,940,827		1,577			2.500	2.577	MS	65,625		09/09/2019.	09/16/2029.
7425A0	BC	3	PRINCIPAL LIFE GLOBAL FUNDING I.....				1FE	3,813,485		131.209	4,133,068	3,150,000	3,762,332		(31,963)			6.125	4.247	AO	40,731	192,938	05/15/2018.	10/15/2033.
74267C	AC	0	PROASSURANCE CORP.....			1	2FE	12,129,700		108.184	12,982,056	12,000,000	12,058,560		(13,136)			5.300	5.158	MN	81,267	636,000	12/13/2013.	11/15/2023.
743315	AN	3	PROGRESSIVE CORP.....			1	1FE	6,019,710		103.010	6,180,600	6,000,000	6,003,879		(2,041)			3.750	3.709	FA	80,000	225,000	08/17/2011.	08/23/2021.
74338*	AA	6	PROJECT AXIS GARNER - ABS.....			4	1	14,971,704		103.770	15,536,137	14,971,704	14,971,769		73			4.034	4.034	MON	26,843	602,281	12/15/2018.	11/15/2039.
74340X	BE	0	PROLOGIS LP.....			1,2	1FE	12,919,530		108.122	14,055,873	13,000,000	12,949,891		8,062			3.750	3.824	MN	81,250	487,500	10/27/2015.	11/01/2025.
74340X	BH	3	PROLOGIS LP.....			1,2	1FE	11,918,400		109.782	13,173,852	12,000,000	11,928,664		7,321			3.875	3.956	MS	136,917	465,000	06/11/2018.	09/15/2028.
74348T	AJ	1	PROSPECT CAPITAL CORP.....				2FE	18,436,000		105.870	19,861,250	18,760,000	18,631,581		36,910			5.875	6.112	MS	324,522	1,102,150	08/08/2013.	03/15/2023.
74348T	AQ	5	PROSPECT CAPITAL CORP.....				2FE	10,517,000		100.932	11,748,485	11,640,000	11,548,238		302,703			4.750		AO	116,723	552,900	02/12/2016.	04/15/2020.
74348T	AS	1	PROSPECT CAPITAL CORP.....			1,2	2FE	2,990,550		107.220	3,216,594	3,000,000	2,992,220		1,591			6.375	6.449	JJ	88,188	150,875	09/27/2018.	01/15/2024.
74351@	AA	6	PROJECT ARROW (OAK CR 4.067 10JUL40).....				1	17,000,000		104.130	17,702,100	17,000,000	17,000,003		10			4.067	4.067	MON	40,331	604,967	03/11/2019.	07/10/2040.
743674	BD	4	PROTECTIVE LIFE CORP.....			1,2	2FE	14,963,850		108.728	16,309,170	15,000,000	14,969,718		4,367			4.300	4.328	MS	163,042	711,292	08/16/2018.	09/30/2028.
743674	BE	2	PROTECTIVE LIFE CORP.....			1,2	2FE	14,953,800		102.255	15,338,310	15,000,000	14,955,584		1,784			3.400	3.434	JJ	143,083		09/13/2019.	01/15/2030.
743756	AB	4	PROVIDENCE HEALTH AND SERVICES.....			1,2	1FE	4,500,000		101.040	4,546,814	4,500,000	4,500,098		92			2.746	2.746	AO	30,893	123,570	09/20/2016.	10/01/2026.
744320	AW	2	PRUDENTIAL FINANCIAL INC.....			2,5	2FE	10,000,000		103.501	10,350,130	10,000,000	10,000,000					4.500		MS	132,500	450,000	09/12/2017.	09/15/2047.
744320	AY	8	PRUDENTIAL FINANCIAL INC.....			1,2	1FE	51,293,135		106.956	54,556,167	51,008,000	51,283,000		(4,463)			3.905	3.873	JD	132,791	1,991,862	12/07/2017.	12/07/2047.
74432Q	AQ	8	PRUDENTIAL FINANCIAL INC.....				1FE	8,982,600		135.989	10,199,175	7,500,000	8,845,570		(53,446)			5.700	4.209	JD	20,188	427,500	05/01/2017.	12/14/2036.
74432Q	BS	3	PRUDENTIAL FINANCIAL INC.....				1FE	2,058,642		126.211	2,271,800	1,800,000	2,040,099		(6,374)			5.625	4.635	MN	13,781	101,250	12/15/2016.	05/12/2041.
74432Q	BU	8	PRUDENTIAL FINANCIAL INC.....			1	1FE	1,828,665		125.762	1,969,438	1,566,000	1,810,494		(6,252)			5.800	4.655	MN	11,354	90,828	12/15/2016.	11/16/2041.
744482	BL	3	PUBLIC SERVICE CO OF NEW HAMPSHIRE.....			1,2	1FE	6,974,380		104.889	7,342,202	7,000,000	6,989,240		2,822			3.500	3.543	MN	40,833	245,000	11/06/2013.	11/01/2023.
744538	AC	3	PUBLIC SERVICE CO OF NEW HAMPSHIRE.....			1,2	1FE	3,983,120		101.360	4,054,416	4,000,000	3,996,859		1,927			3.200	3.249	MS	42,667	128,000	09/06/2011.	09/01/2021.
744542	AB	7	PUBLIC SERVICE CO OF NEW MEXICO.....			1,2	2FE	2,995,710		104.340	3,130,209	3,000,000	2,999,237		673			5.350	5.365	AO	40,125	160,500	10/06/2011.	10/01/2021.
74456Q	BH	8	PUBLIC SERVICE ELECTRIC AND GAS CO.....			1,2	1FE	5,989,260		103.904	6,234,240	6,000,000	5,994,741		1,179			3.150	3.171	FA	71,400	189,000	08/06/2014.	08/15/2024.
747262	AH	6	QVC INC.....			1	2FE	3,000,000		105.338	3,160,143	3,000,000	3,000,000					5.125	5.125	JJ	76,448	153,750	06/27/2012.	07/02/2022.
747262	AK	9	QVC INC.....			1	2FE	3,998,720		103.080	4,123,200	4,000,000	3,999,701		315			4.375	4.378	MS	51,528	175,000	03/04/2013.	03/15/2023.
747262	AS	2	QVC INC.....			1	2FE	5,995,620		105.020	6,301,218	6,000,000	5,998,313		787			4.850	4.857	AO	72,750	291,000	03/11/2014.	04/01/2024.
747262	AU	7	QVC INC.....			1,2	2FE	5,991,600		103.263	6,195,762	6,000,000	5,995,620		1,019			4.450	4.466	FA	100,867	267,000	08/07/2014.	02/15/2025.
74733V	AB	6	QEP RESOURCES INC.....			1,2	3FE	7,056,000		100.375	7,227,000	7,200,000	7,116,216		28,139			5.375	5.840	AO	96,750	387,000	10/04/2017.	10/01/2022.
747525	AF	0	QUALCOMM INC.....			1,2	1FE	32,881,200		105.468	34,804,506	33,000,000	32,931,713		12,231			3.450	3.492	MN	129,663	1,138,500	05/13/2015.	05/20/2025.
74834L	AZ	3	QUEST DIAGNOSTICS INC.....			1,2	2FE	6,980,610		105.004	7,350,287	7,000,000	6,986,970		1,932			3.450	3.483	JD	20,125	241,500	05/23/2016.	06/01/2026.
74834L	BA	7	QUEST DIAGNOSTICS INC.....			1,2	2FE	9,970,700		110.393	11,039,330	10,000,000	9,972,075		1,375			4.200	4.236	JD	1,167	336,000	03/07/2019.	06/30/2029.
74930B	AA	3	RBB BANCORP.....			2,5	2FE	8,000,000		105.778	8,462,216	8,000,000						6.500		JD	1,444	520,000	03/28/2016.	03/31/2026.
74930B	AE	5	RBB BANCORP.....			2,5	2FE	10,343,700		101.598	10,159,800	10,000,000	10,293,756		(49,944)			6.180	5.338	JD	51,500	621,433	03/25/2019.	12/01/2028.
74949L	AC	6	RELX CAPITAL INC.....			1,2	2FE	9,883,900		108.395	10,839,510	10,000,000	9,891,438		7,538			4.000	4.143	MS	114,444	200,000	03/11/2019.	03/18/2029.
749607	AC	1	RLI CORP.....			1	2FE	8,974,260		106.139	9,552,537	9,000,000	8,989,377		3,211			4.875	4.910	MS	129,188	438,750	09/25/2013.	09/15/2023.
749685	AX	1	RPM INTERNATIONAL INC.....			1,2	2FE	11,941,936		108.171	12,785,848	11,820,000	11,941,245		(691)			4.550	4.405	MS	179,270	232,556	11/07/2019.	03/01/2029.
75086#	AA	3	RAINIER GSA PORTFOLIO I, LLC.....				1	5,083,293		104.510	5,312,550	5,083,293	5,083,295		10			4.820	4.820	MON	10,890	244,601	07/01/2015.	06/15/2036.
754730	AD	1	RAYMOND JAMES FINANCIAL INC.....			1	2FE	8,471,625		112.809	9,588,740	8,500,000	8,488,481		3,179			5.625	5.661	AO	119,531	478,125	03/23/2012.	04/01/2024.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.57

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
754730	AE 9	RAYMOND JAMES FINANCIAL INC.....				1	2FE	6,988,870		105.673	7,397,075	7,000,000	6,992,837		1,208			3.625	3.642	MS.....	74,715	253,750	07/07/2016.	09/15/2026.
755111	BR 1	RAYTHEON CO.....				1	1FE	5,003,850		100.288	5,014,420	5,000,000	5,000,096		(553)			4.400	4.384	FA.....	83,111	220,000	12/21/2009.	02/15/2020.
75524R	AA 7	CITIZENS FINANCIAL GROUP INC.....					2FE	7,969,520		103.288	8,263,000	8,000,000	7,990,686		3,589			4.150	4.195	MS.....	85,767	332,000	09/25/2012.	09/28/2022.
755763	AA 7	READYCAP HOLDINGS LLC.....				1,2	1PL	45,442,350		105.970	47,686,584	45,000,000	45,207,953		(94,328)			7.500	7.237	FA.....	1,275,000	3,375,000	06/08/2017.	02/15/2022.
756109	AP 9	REALTY INCOME CORP.....				1,2	1FE	997,750		108.131	1,081,306	1,000,000	999,115		259			4.650	4.677	FA.....	19,375	46,500	07/09/2013.	08/01/2023.
756109	AQ 7	REALTY INCOME CORP.....				1,2	1FE	6,996,920		106.501	7,455,070	7,000,000	6,998,620		367			3.875	3.880	JJ.....	125,076	271,250	06/18/2014.	07/15/2024.
756109	AR 5	REALTY INCOME CORP.....				1,2	1FE	4,974,950		109.299	5,464,935	5,000,000	4,984,716		2,177			4.125	4.177	AO.....	43,542	206,250	09/16/2014.	10/15/2026.
759351	AJ 8	REINSURANCE GROUP OF AMERICA INC.....				1	2FE	6,961,290		103.787	7,265,111	7,000,000	6,993,479		4,652			5.000	5.069	JD.....	29,167	350,000	05/24/2011.	06/01/2021.
759351	AM 1	REINSURANCE GROUP OF AMERICA INC.....				1,2	2FE	4,999,800		106.830	5,341,475	5,000,000	4,999,902		246			3.950	3.950	MS.....	58,153	197,500	06/01/2016.	09/15/2026.
759509	AE 2	RELIANCE STEEL & ALUMINUM CO.....				1,2	2FE	4,979,250		105.279	5,263,960	5,000,000	4,992,387		2,418			4.500	4.550	AO.....	47,500	225,000	04/09/2013.	04/15/2023.
75970E	AA 5	RENASANT CORP.....				2,5	2FE	4,000,000		100.506	4,020,244	4,000,000	4,000,198		163			5.000	4.997	MS.....	66,667	200,000	08/17/2016.	09/01/2026.
75973Q	AA 5	RENAISSANCERE FINANCE INC.....				1,2	1FE	9,927,200		103.496	10,349,590	10,000,000	9,943,121		6,516			3.450	3.537	JJ.....	172,500	345,000	06/26/2017.	07/01/2027.
760759	AM 2	REPUBLIC SERVICES INC.....				1,2	2FE	7,978,880		107.726	8,618,056	8,000,000	7,993,188		2,252			4.750	4.778	MN.....	48,556	380,000	05/02/2011.	05/15/2023.
76117W	AB 5	RESOLUTE FOREST PRODUCTS INC.....			C	1,2	4FE	1,557,200		100.875	3,142,256	3,115,000	2,139,545		194,130			5.875	18.841	MN.....	23,384	183,006	02/29/2016.	05/15/2023.
761402	BM 7	REVERE BK LAUREL MD.....				2,5	2FE	5,000,000		99.752	4,987,620	5,000,000	5,000,458		433			5.625	5.621	MS.....	71,094	281,250	09/22/2016.	09/30/2026.
767201	AS 5	RIO TINTO FINANCE (USA) LTD.....			C	1,2	1FE	4,966,650		107.352	5,367,610	5,000,000	4,980,314		3,268			3.750	3.831	JD.....	8,333	187,500	06/11/2015.	06/15/2025.
768475	9Z 0	RIVER VALLEY BANCORP.....				9	1FE	7,122,500		100.000	7,000,000	7,000,000	6,999,262		291			5.097	5.172	MUSD.	4,955	496,487	03/01/2018.	03/26/2033.
775109	BE 0	ROGERS COMMUNICATIONS INC.....			C	1,2	2FE	9,925,200		105.896	10,589,640	10,000,000	9,952,440		7,167			3.625	3.715	JD.....	16,111	362,500	12/01/2015.	12/15/2025.
77578J	AB 4	ROLLS ROYCE CORP.....			C	1,2	2FE	14,868,250		102.807	15,420,990	15,000,000	14,917,396		13,157			3.625	3.731	AO.....	116,302	543,750	12/03/2015.	10/14/2025.
776743	AB 2	ROPER TECHNOLOGIES INC.....				1,2	2FE	4,991,700		107.505	5,375,230	5,000,000	4,994,783		842			3.850	3.870	JD.....	8,556	192,500	11/30/2015.	12/15/2025.
776743	AD 8	ROPER TECHNOLOGIES INC.....				1,2	2FE	6,998,880		107.551	7,528,584	7,000,000	6,999,247		194			3.800	3.802	JD.....	11,822	266,000	12/08/2016.	12/15/2026.
776743	AF 3	ROPER TECHNOLOGIES INC.....				1,2	2FE	9,989,200		109.427	10,942,730	10,000,000	9,991,159		1,528			4.200	4.212	MS.....	123,667	439,833	08/14/2018.	09/15/2028.
776743	AG 1	ROPER TECHNOLOGIES INC.....				1,2	2FE	13,969,620		100.606	14,084,840	14,000,000	13,970,643		1,023			2.950	2.975	MS.....	143,403		08/20/2019.	09/15/2029.
77775*	BU 4	ROSENTHAL & ROSENTHAL, INC. - ABS.....				4	2PL	10,000,000		101.380	10,138,000	10,000,000	10,001,065		1,097			4.380	4.377	JJ.....	201,967	438,000	01/18/2018.	01/15/2025.
77775*	BV 2	ROSENTHAL & ROSENTHAL, INC.....					2PL	20,000,000		104.170	20,834,000	20,000,000	20,000,000					5.320	5.315	JJ.....	446,289	532,000	01/31/2019.	01/31/2026.
778296	AA 1	ROSS STORES INC.....				1,2	1FE	8,939,610		104.215	9,379,323	9,000,000	8,969,261		6,257			3.375	3.454	MS.....	89,438	303,750	09/15/2014.	09/15/2024.
780082	AD 5	ROYAL BANK OF CANADA.....			C		1FE	48,377,444		111.060	52,893,293	47,626,000	48,203,691		(82,475)			4.650	4.416	JJ.....	947,361	2,214,609	02/14/2018.	01/27/2026.
780097	BA 8	ROYAL BANK OF SCOTLAND GROUP PLC.....			C		2FE	29,793,870		110.838	32,143,136	29,000,000	29,628,983		(86,108)			4.800	4.394	AO.....	332,533	1,392,000	12/20/2017.	04/05/2026.
780097	BD 2	ROYAL BANK OF SCOTLAND GROUP PLC.....			C		2FE	21,648,860		104.581	23,007,776	22,000,000	21,794,930		50,910			3.875	4.148	MS.....	258,118	852,500	12/14/2016.	09/12/2023.
780097	BE 0	ROYAL BANK OF SCOTLAND GROUP PLC.....			C	2,5	2FE	12,000,000		102.165	12,259,764	12,000,000	12,000,000					3.498	3.499	MN.....	53,636	419,760	05/10/2017.	05/15/2023.
780097	BG 5	ROYAL BANK OF SCOTLAND.....			C	2,5	2FE	23,000,000		112.813	25,947,013	23,000,000	23,000,000					4.892	4.892	MN.....	134,394	1,125,160	05/15/2018.	05/18/2029.
780153	AW 2	ROYAL CARIBBEAN CRUISES LTD.....				1,2	2FE	7,969,840		103.375	8,270,000	8,000,000	7,975,113		2,889			3.700	3.744	MS.....	87,156	296,000	11/20/2017.	03/15/2028.
78349A	AA 1	RWJ BARNABAS HEALTH INC.....				9	1FE	5,000,000		100.906	5,045,300	5,000,000	4,999,917		11			2.954	2.954	JJ.....	73,850	147,700	10/19/2016.	07/01/2026.
78390X	AA 9	LEIDOS HOLDINGS INC.....				1,2	2FE	3,985,480		101.181	4,047,252	4,000,000	3,998,439		1,777			4.450	4.494	JD.....	14,833	178,000	12/13/2010.	12/01/2020.
78403D	AH 3	SBATOW 142 2C - ABS.....				1,2	1FE	28,624,968		104.079	29,457,338	28,303,000	28,480,201		(33,367)			3.869	3.726	MON...	45,627	1,092,001	05/12/2015.	10/15/2049.
78403D	AJ 9	SBATOW 151 C - ABS.....				1	1FE	7,000,000		100.032	7,002,220	7,000,000	6,999,378		(622)			3.156	3.194	MON...	9,205	220,306	10/06/2015.	10/10/2045.
78408L	AB 3	S C JOHNSON & SON INC.....				1,2	1FE	3,996,320		103.612	4,144,488	4,000,000	3,998,223		481			3.350	3.360	MS.....	33,872	134,000	09/30/2014.	09/30/2024.
78409V	AD 6	S&P GLOBAL INC.....				1,2	1FE	11,910,480		108.300	12,996,024	12,000,000	11,947,296		8,681			4.000	4.091	JD.....	21,333	480,000	05/20/2015.	06/15/2025.
78409V	AK 0	S&P GLOBAL INC.....				1,2	1FE	14,947,650		111.161	16,674,150	15,000,000	14,967,130		5,254			4.400	4.441	FA.....	249,333	660,000	08/13/2015.	02/15/2026.
78448T	AD 4	SMBC AVIATION CAPITAL FINANCE DAC.....			C	1,2	1FE	14,979,600		104.768	15,715,215	15,000,000	14,985,017		4,047			4.125	4.156	JJ.....	285,313	592,969	07/23/2018.	07/15/2023.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.58

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78486Q	AD	3	SVB FINANCIAL GROUP.....			1	2FE	23,215,738		104.492	24,381,188	23,333,000	23,267,512		12,049			3.500	3.561	JJ	344,810	816,655	04/29/2015.	01/29/2025.
78516F	AA	7	SABAL TRAIL TRANSMISSION LLC.....			1,2	2FE	10,000,000		108.501	10,850,050	10,000,000	10,000,000					4.246	4.245	MN	70,767	424,600	04/26/2018.	05/01/2028.
79588T	AC	4	SAMMONS FINANCIAL GROUP INC.....			1,2	2FE	29,983,200		103.653	31,095,900	30,000,000	29,988,249		2,780			4.450	4.456	MN	181,708	1,335,000	05/09/2017.	05/12/2027.
797440	BN	3	SAN DIEGO GAS & ELECTRIC CO.....			1	1FE	1,989,740		101.388	2,027,764	2,000,000	1,998,143		1,144			3.000	3.059	FA	22,667	60,000	08/15/2011.	08/15/2021.
800363	AB	9	SANDY SPRING BANCORP INC.....			2,5	2FE	10,000,000		100.448	10,044,810	10,000,000	10,000,000					4.250	4.251	MN	66,111		10/29/2019.	11/15/2029.
80105N	AG	0	SANOFI-AVENTIS SA.....		C	1	1FE	7,918,080		102.574	8,205,888	8,000,000	7,988,167		9,556			4.000	4.124	MS	81,778	320,000	03/22/2011.	03/29/2021.
80281L	AG	0	SANTANDER UK GROUP HOLDINGS PLC.....		C	2,5	2FE	21,613,200		105.087	23,119,184	22,000,000	21,662,828		30,976			3.823	4.027	MN	135,504	841,060	05/17/2018.	11/03/2028.
80282K	AE	6	SANTANDER HOLDINGS USA INC.....			2	2FE	14,994,000		107.578	16,136,625	15,000,000	14,996,612		833			4.500	4.505	JJ	307,500	675,000	07/14/2015.	07/17/2025.
80282K	AP	1	SANTANDER HOLDINGS USA INC.....			2	2FE	24,137,210		107.824	25,877,784	24,000,000	24,112,414		(12,766)			4.400	4.323	JJ	492,800	1,056,000	12/11/2017.	07/13/2027.
80283L	AJ	2	SANTANDER UK PLC.....		C		1FE	18,825,552		106.558	19,819,788	18,600,000	18,709,703		(23,043)			4.000	3.846	MS	223,200	744,000	07/31/2014.	03/13/2024.
803111	AS	2	HILLSHIRE BRANDS CO.....			1	2FE	2,656,033		101.465	2,696,926	2,658,000	2,657,893		282			4.100	4.106	MS	32,088	108,978	08/30/2010.	09/15/2020.
806213	AD	6	SCENTRE GROUP TRUST 1.....		C	1,2	1FE	18,783,350		102.148	19,408,063	19,000,000	18,870,679		20,398			3.250	3.380	AO	108,063	617,500	05/08/2015.	10/28/2025.
806851	AG	6	SCHLUMBERGER HOLDINGS CORP.....			1,2	2FE	1,587,199		107.476	1,720,688	1,601,000	1,592,113		1,309			4.000	4.106	JD	1,779	82,355	12/14/2015.	12/21/2025.
806851	AH	4	SCHLUMBERGER HOLDINGS CORP.....			1,2	2FE	19,986,400		109.447	21,889,380	20,000,000	19,986,332		(68)			4.300	4.309	MN	143,333	637,833	01/28/2019.	05/01/2029.
806851	AK	7	SCHLUMBERGER HOLDINGS CORP.....			1,2	2FE	24,426,996		106.278	25,983,908	24,449,000	24,429,492		2,496			3.900	4.108	MN	116,540	572,107	04/11/2019.	05/17/2028.
806854	AB	1	SCHLUMBERGER INVESTMENT SA.....		C	1,2	1FE	15,907,165		101.874	15,996,303	15,702,000	15,738,600		(23,824)			3.300	3.135	MS	154,010	518,166	04/03/2012.	09/14/2021.
806854	AH	8	SCHLUMBERGER INVESTMENT SA.....		C	1,2	1FE	5,979,600		105.344	6,320,652	6,000,000	5,991,221		2,191			3.650	3.690	JD	18,250	219,000	11/25/2013.	12/01/2023.
808513	AD	7	CHARLES SCHWAB CORP.....			1	1FE	6,700,927		101.350	6,562,387	6,475,000	6,491,896		(29,442)			4.450	3.971	JJ	127,261	288,138	12/20/2011.	07/22/2020.
808513	AG	0	CHARLES SCHWAB CORP.....			1	1FE	8,004,720		103.176	8,254,112	8,000,000	8,001,584		(333)			3.225	3.217	MS	86,000	258,000	08/22/2012.	09/01/2022.
808513	AL	9	CHARLES SCHWAB CORP.....			1,2	1FE	4,979,000		103.720	5,186,010	5,000,000	4,988,429		2,169			3.000	3.049	MS	46,250	150,000	03/03/2015.	03/10/2025.
808513	AM	7	CHARLES SCHWAB CORP.....			1,2	1FE	11,954,280		105.599	12,671,832	12,000,000	11,970,792		4,538			3.450	3.495	FA	158,700	414,000	11/09/2015.	02/13/2026.
81180W	AL	5	SEAGATE HDD CAYMAN.....		C	1	3FE	3,057,000		106.125	3,244,241	3,057,000	3,057,000					4.750	4.750	JJ	72,604	269,224	05/20/2014.	01/01/2025.
813084	A*	1	SEBRING SOFTWARE, INC.....			6		959,345		10.000	959,345	9,593,448	959,345			3,295,771		11.500		MUSD			12/23/2015.	04/25/2018.
81618T	AB	6	SELECT INCOME REIT.....			1	2FE	5,952,600		100.000	6,000,000	6,000,000	5,999,143		10,185			3.600	3.773	FA	90,000	216,000	01/29/2015.	02/01/2020.
81618T	AC	4	SELECT INCOME REIT.....			1,2	2FE	9,799,000		103.884	10,388,360	10,000,000	9,886,351		19,702			4.500	4.754	FA	187,500	450,000	01/29/2015.	02/01/2025.
81618T	AD	2	SELECT INCOME REIT.....			1,2	2FE	2,962,380		102.412	3,072,357	3,000,000	2,987,650		5,638			4.150	4.359	FA	51,875	124,500	01/29/2015.	02/01/2022.
81721M	AK	5	SENIOR HOUSING PROPERTIES TRUST.....			1,2	2FE	7,974,720		103.252	8,260,128	8,000,000	7,988,017		2,939			4.750	4.789	MN	63,333	380,000	04/23/2014.	05/01/2024.
81721M	AM	1	SENIOR HOUSING PROPERTIES TRUST.....			1,2	2FE	7,864,960		101.152	8,092,136	8,000,000	7,886,061		11,588			4.750	4.965	FA	143,556	380,000	02/08/2018.	02/15/2028.
81789Y	AA	1	767 LLC.....			2	2FE	2,897,733		98.380	2,850,795	2,897,733	2,897,735					5.250	5.250	MON	150,269		02/11/2016.	10/05/2022.
822582	BD	3	SHELL INTERNATIONAL FINANCE BV.....		C	1	1FE	39,973,200		105.717	42,286,920	40,000,000	39,985,386		3,490			3.250	3.257	MN	180,556	1,300,000	05/07/2015.	05/11/2025.
822582	BX	9	SHELL INTERNATIONAL FINANCE BV.....		C	1	1FE	3,846,680		101.523	4,060,908	4,000,000	3,890,983		14,658			2.500	2.952	MS	30,278	100,000	11/09/2016.	09/12/2026.
824348	AR	7	SHERWIN-WILLIAMS CO.....			1,2	2FE	8,078,480		105.016	8,401,288	8,000,000	8,052,216		(8,602)			3.450	3.316	FA	115,000	276,000	11/10/2016.	08/01/2025.
824348	BB	1	SHERWIN-WILLIAMS CO.....			1,2	2FE	2,995,620		103.717	3,111,510	3,000,000	2,997,649		1,131			4.200	4.241	JJ	58,100	126,000	01/10/2012.	01/15/2022.
824348	BF	2	SHERWIN-WILLIAMS CO.....			1,2	2FE	4,978,000		106.939	5,346,940	5,000,000	4,982,689		2,561			3.950	4.015	JJ	91,069	197,500	07/22/2015.	01/15/2026.
824348	BJ	4	SHERWIN-WILLIAMS CO.....			1,2	2FE	17,940,060		101.265	18,227,682	18,000,000	17,941,788		1,728			2.950	2.989	FA	184,375		08/12/2019.	08/15/2029.
82620K	AE	3	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV.....		C	1	1FE	38,900,940		105.282	41,059,902	39,000,000	38,943,180		10,274			3.250	3.280	MN	119,708	1,267,500	05/18/2015.	05/27/2025.
82669G	AS	3	SIGNATURE BANK.....			5	2FE	20,000,000		102.289	20,457,720	20,000,000	20,000,000					5.300	5.299	AO	212,000	1,060,000	03/11/2016.	04/22/2026.
82669G	CB	8	SIGNATURE BANK.....			2,5	2FE	15,000,000		100.171	15,025,680	15,000,000	15,000,000					4.125	4.126	MN	103,125		10/24/2019.	11/01/2029.
82817*	AA	9	SILVER SPRING METRO CENTER III LIMITED P.....				1	4,499,646		103.550	4,659,384	4,499,646	4,499,646					3.810	3.810	MON	12,382	170,916	11/18/2013.	01/05/2029.
82817@	AA	7	SILVER SPRING METRO CENTER IV LIMITED PA.....				1	2,155,682		104.220	2,246,678	2,155,707	2,155,685			3		3.890	3.890	MON	6,056	83,683	11/18/2013.	01/05/2029.
82817@	AB	5	SILVER SPRING METRO CENTER IV LIMITED PA.....				1	8,000,000		108.130	8,650,400	8,000,000	8,000,020		42			6.414	6.414	MON	37,059	513,120	11/18/2013.	01/05/2029.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.59

1		2			Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	n		NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
828730	AB	7	SIMMONS FIRST NATIONAL CORP.....				2.5	2FE	17,000,000	...104.125	17,701,250	17,000,000	17,001,125	.....	.....999	.....	.....	.....5.000	4.998	AO.....	212,500	850,000	03/21/2018.	04/01/2028.
828730	AB	7	SIMMONS FIRST NATIONAL CORP.....	SD..			2.5	2FE	5,000,000	...104.125	5,206,250	5,000,000	5,000,331	.....	.....294	.....	.....	.....5.000	4.998	AO.....	62,500	250,000	03/21/2018.	04/01/2028.
828807	CN	5	SIMON PROPERTY GROUP LP.....				1.2	1FE	1,988,920	...102.005	2,040,092	2,000,000	1,996,327	.....	.....1,151	.....	.....	.....2.750	2.813	FA.....	22,917	55,000	12/10/2012.	02/01/2023.
828807	CR	6	SIMON PROPERTY GROUP LP.....				1.2	1FE	7,950,320	...106.000	8,479,992	8,000,000	7,977,672	.....	.....5,158	.....	.....	.....3.750	3.824	FA.....	125,000	300,000	01/13/2014.	02/01/2024.
828807	CS	4	SIMON PROPERTY GROUP LP.....				1.2	1FE	1,996,080	...105.019	2,100,372	2,000,000	1,998,063	.....	.....442	.....	.....	.....3.375	3.397	AO.....	16,875	67,500	09/03/2014.	10/01/2024.
82922T	AA	7	SINAI HEALTH SYSTEM.....				2	1FE	3,985,000	...103.947	4,142,269	3,985,000	3,985,000	.....	.....	.....	.....	.....3.034	3.034	MON.....	54,071	119,540	11/06/2012.	01/20/2036.
832248	AZ	1	SMITHFIELD FOODS INC.....				1.2	2FE	4,993,950	...103.555	5,177,755	5,000,000	4,995,599	.....	.....678	.....	.....	.....4.250	4.265	FA.....	88,542	212,500	01/25/2017.	02/01/2027.
832248	BB	3	SMITHFIELD FOODS INC.....				1.2	2FE	6,964,440	...110.889	7,762,251	7,000,000	6,966,522	.....	.....2,082	.....	.....	.....5.200	5.266	AO.....	91,000	182,000	03/27/2019.	04/01/2029.
83238P	AD	6	SMITHS GROUP PLC.....		C		1	2FE	4,989,200	...101.781	5,089,070	5,000,000	4,996,750	.....	.....1,297	.....	.....	.....3.625	3.650	AO.....	39,774	181,250	10/04/2012.	10/12/2022.
83367T	BR	9	SOCIETE GENERALE SA.....		C			2FE	19,924,400	...107.830	21,566,040	20,000,000	19,951,988	.....	.....7,830	.....	.....	.....4.750	4.797	MN.....	97,639	950,000	11/17/2015.	11/24/2025.
83368R	AA	0	SOCIETE GENERALE.....		C			1FE	7,988,960	...103.944	8,315,504	8,000,000	7,998,612	.....	.....1,674	.....	.....	.....5.200	5.214	AO.....	87,822	416,000	04/11/2011.	04/15/2021.
83368R	AK	8	SOCIETE GENERALE SA.....		C			2FE	9,805,650	...106.128	10,612,840	10,000,000	9,854,284	.....	.....17,514	.....	.....	.....4.000	4.241	JJ.....	187,778	400,000	02/10/2017.	01/12/2027.
83416W	AA	1	SOLAR STAR FUNDING LLC.....				1	2FE	6,257,944	...109.652	6,861,961	6,257,944	6,257,044	.....	.....(900)	.....	.....	.....5.375	5.377	JD.....	934	325,996	06/20/2013.	06/30/2035.
83416W	AB	9	SOLAR STAR FUNDING LLC.....				1	2FE	6,101,495	...97.937	5,975,596	6,101,494	6,100,845	.....	.....(650)	.....	.....	.....3.950	3.951	JD.....	669	237,528	03/04/2015.	06/30/2035.
834423	AB	1	SOLVAY FINANCE AMERICA LLC.....				1.2	2FE	9,968,450	...108.319	10,831,940	10,000,000	9,979,943	.....	.....3,226	.....	.....	.....4.450	4.489	JD.....	34,611	445,000	12/03/2015.	12/03/2025.
835495	AK	8	SONOCO PRODUCTS CO.....				1.2	2FE	3,981,720	...102.502	4,100,096	4,000,000	3,996,177	.....	.....2,178	.....	.....	.....4.375	4.430	MN.....	29,167	175,000	10/20/2011.	11/01/2021.
841504	AB	9	SOUTHEAST SUPPLY HEADER LLC.....				1.2	2FE	4,993,950	...101.456	5,072,775	5,000,000	4,997,072	.....	.....677	.....	.....	.....4.250	4.265	JD.....	9,444	212,500	06/04/2014.	06/15/2024.
84265V	AH	8	SOUTHERN COPPER CORP.....				1	2FE	4,972,950	...104.980	5,248,975	5,000,000	4,984,531	.....	.....2,804	.....	.....	.....3.875	3.940	AO.....	36,597	193,750	04/20/2015.	04/23/2025.
843395	AA	2	SOUTHERN NATIONAL BANCORP OF VIRGINIA IN.....				2.5	2FE	5,000,000	...103.192	5,159,623	5,000,000	4,999,460	.....	.....86	.....	.....	.....5.875	5.875	JAJO.....	49,774	293,750	01/20/2017.	01/31/2027.
84345P	AB	8	SOUTHERN NATURAL GAS CO.....				1.2	2FE	4,995,550	...102.582	5,129,090	5,000,000	4,999,296	.....	.....557	.....	.....	.....4.400	4.410	JD.....	9,778	220,000	06/02/2011.	06/15/2021.
843646	AM	2	SOUTHERN POWER CO.....				1.2	2FE	1,995,580	...108.415	2,168,292	2,000,000	1,997,252	.....	.....462	.....	.....	.....4.150	4.176	JD.....	6,917	83,000	11/12/2015.	12/01/2025.
84470P	AC	3	SOUTHSIDE BANCSHARES INC.....				2.5	2FE	19,000,000	...102.818	19,535,458	19,000,000	19,001,323	.....	.....1,063	.....	.....	.....5.500	5.496	MS.....	264,153	1,045,000	09/14/2016.	09/30/2026.
84474Y	AA	4	SOUTHWEST AIRLINES CO - ABS.....				1	1FE	3,223,458	...105.251	3,383,866	3,215,032	3,217,930	.....	.....830	.....	.....	.....6.150	6.076	FA.....	82,385	185,978	09/20/2007.	02/01/2024.
845467	AL	3	SOUTHWESTERN ENERGY CO.....				1.2	3FE	6,831,000	...92.500	6,937,500	7,500,000	6,931,307	.....	.....48,461	.....	.....	.....6.200	8.033	JJ.....	204,083	217,000	07/24/2019.	01/23/2025.
84610W	AB	1	LIFE STORAGE LP.....				1.2	2FE	11,933,640	...102.690	12,322,776	12,000,000	11,954,449	.....	.....6,125	.....	.....	.....3.500	3.566	JJ.....	210,000	420,000	06/13/2016.	07/01/2026.
84756N	AB	5	SPECTRA ENERGY PARTNERS LP.....				1.2	2FE	3,998,680	...102.951	4,118,048	4,000,000	3,999,827	.....	.....198	.....	.....	.....4.600	4.603	JD.....	8,178	188,000	06/06/2011.	06/15/2021.
84756N	AF	6	SPECTRA ENERGY PARTNERS LP.....				1.2	2FE	12,945,660	...104.501	13,585,130	13,000,000	12,969,815	.....	.....5,697	.....	.....	.....3.500	3.549	MS.....	133,972	468,000	03/09/2015.	03/15/2025.
84756N	AH	2	SPECTRA ENERGY PARTNERS LP.....				1.2	2FE	4,993,250	...103.529	5,176,465	5,000,000	4,995,323	.....	.....778	.....	.....	.....3.375	3.391	AO.....	35,625	173,750	10/05/2016.	10/15/2026.
84858D	AA	6	SPIRIT AIRLINES CLASS A PASS THROUGH CER.....				1	1FE	3,825,777	...104.190	3,826,533	3,825,777	3,826,533	.....	.....537	.....	.....	.....4.100	4.095	AO.....	39,214	153,482	07/28/2015.	10/01/2029.
84858W	AA	4	SPIRIT AIRLINES INC - ABS.....				1	1FE	5,546,119	...103.286	5,728,381	5,546,119	5,547,031	.....	.....489	.....	.....	.....3.375	3.372	FA.....	70,713	184,464	11/13/2017.	08/15/2031.
85208N	AA	8	SPRNTS 161 A1 - ABS.....				4	2FE	2,187,464	...100.802	2,205,047	2,187,500	2,187,544	.....	.....69	.....	.....	.....3.360	3.372	MJSD.....	2,246	69,098	10/20/2016.	03/20/2023.
85208N	AD	2	SPRNTS 181 A1 - ABS.....				1	2FE	23,000,000	...105.749	24,322,226	23,000,000	23,000,000	.....	.....16	.....	.....	.....4.738	4.738	MJSD.....	33,298	1,089,740	03/14/2018.	09/20/2029.
85235*	AA	6	ST LOUIS COUNTY CONTROL PASS-THRU TRUST.....					1	30,338,903	...103.030	31,258,172	30,338,904	30,338,908	.....	.....37	.....	.....	.....3.790	3.790	MON.....	51,104	1,148,939	12/28/2016.	12/15/2036.
853254	AJ	9	STANDARD CHARTERED PLC.....		C			2FE	8,938,850	...103.059	9,275,337	9,000,000	8,978,809	.....	.....6,546	.....	.....	.....3.950	4.033	JJ.....	167,875	355,500	01/30/2013.	01/11/2023.
853254	AL	4	STANDARD CHARTERED PLC.....		C			2FE	23,481,510	...107.949	24,828,178	23,000,000	23,220,592	.....	.....4,936	.....	.....	.....5.200	4.936	JJ.....	514,944	1,196,000	11/07/2013.	01/26/2024.
853254	AX	8	STANDARD CHARTERED PLC.....		C			1FE	9,972,800	...102.025	10,202,490	10,000,000	9,984,794	.....	.....2,913	.....	.....	.....3.200	3.231	AO.....	65,778	320,000	04/13/2015.	04/17/2025.
853254	AX	8	STANDARD CHARTERED PLC.....	SD..	C			1FE	9,972,800	...102.025	10,202,490	10,000,000	9,984,794	.....	.....2,913	.....	.....	.....3.200	3.231	AO.....	65,778	320,000	04/13/2015.	04/17/2025.
853254	AZ	3	STANDARD CHARTERED PLC.....		C			1FE	9,972,300	...106.291	10,629,080	10,000,000	9,981,775	.....	.....3,011	.....	.....	.....4.050	4.083	AO.....	88,875	405,000	04/07/2016.	04/12/2026.
853254	BF	6	STANDARD CHARTERED PLC.....		C			2FE	4,713,750	...105.210	5,260,520	5,000,000	4,786,337	.....	.....24,658	.....	.....	.....4.300	5.020	FA.....	78,833	215,000	11/18/2016.	02/19/2027.
853254	BK	5	STANDARD CHARTERED PLC.....		C		2	2FE	6,000,000	...108.000	6,480,000	6,000,000	6,000,000	.....	.....	.....	.....	.....4.866	4.865	MS.....	85,966	291,960	03/12/2018.	03/15/2033.
853254	BP	4	STANDARD CHARTERED PLC.....		C		2.5	1FE	9,000,000	...109.182	9,826,371	9,000,000	9,000,000	.....	.....	.....	.....	.....4.305	4.306	MN.....	43,050	193,725	05/16/2019.	05/21/2030.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.60

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
854502	AC	5	STANLEY BLACK & DECKER INC.....			1,2	1FE	6,992,860	102.170	7,151,907	7,000,000	6,998,548		863			3.400	3.411	JD	19,833	238,000	11/17/2011.	12/01/2021.
854502	AD	3	STANLEY BLACK & DECKER INC.....			1	1FE	4,995,700	102.452	5,122,590	5,000,000	4,998,735		539			2.900	2.909	MN	24,167	145,000	11/01/2012.	11/01/2022.
854502	AH	4	STANLEY BLACK & DECKER INC.....			1,2	1FE	19,985,200	112.572	22,514,460	20,000,000	19,987,747		2,299			4.250	4.258	MN	108,611	871,250	10/30/2018.	11/15/2028.
855244	AD	1	STARBUCKS CORP.....			1,2	2FE	12,995,320	105.981	13,777,582	13,000,000	12,998,681		919			3.850	3.853	AO	125,125	500,500	09/03/2013.	10/01/2023.
857477	AG	8	STATE STREET CORP.....				1FE	9,965,500	102.879	10,287,880	10,000,000	9,995,411		4,275			4.375	4.415	MS	138,542	437,500	03/02/2011.	03/07/2021.
857477	AL	7	STATE STREET CORP.....				1FE	26,464,940	102.736	27,225,067	26,500,000	26,487,308		4,112			3.100	3.115	MN	104,969	821,500	05/23/2013.	05/15/2023.
857477	AM	5	STATE STREET CORP.....				1FE	6,983,200	106.338	7,443,639	7,000,000	6,992,906		1,882			3.700	3.728	MN	29,497	259,000	11/14/2013.	11/20/2023.
857477	AT	0	STATE STREET CORP.....				1FE	24,966,500	107.524	26,881,025	25,000,000	24,980,355		3,859			3.550	3.566	FA	327,882	887,500	08/13/2015.	08/18/2025.
857477	BD	4	STATE STREET CORP.....			2,5	1FE	8,000,000	111.711	8,936,840	8,000,000	8,000,000					4.141	4.142	JD	25,766	331,280	11/28/2018.	12/03/2029.
857477	BF	9	STATE STREET CORP.....			2,5	1FE	23,000,000	99.853	22,966,282	23,000,000	23,000,000					3.031	3.031	MN	116,188		10/29/2019.	11/01/2034.
85771P	AK	8	EQUINOR ASA.....		C	1	1FE	21,411,160	102.345	22,515,922	22,000,000	21,752,686		56,754			2.650	2.946	JJ	268,828	583,000	06/19/2013.	01/15/2024.
85771P	AN	2	EQUINOR ASA.....		C	1	1FE	9,992,700	106.560	10,655,990	10,000,000	9,996,851		1,067			3.700	3.708	MS	123,333	370,000	11/05/2013.	03/01/2024.
858155	AE	4	STEELCASE INC.....			1,2	2FE	9,921,300	112.834	11,283,440	10,000,000	9,927,183		5,883			5.125	5.227	JJ	232,049	256,250	01/16/2019.	01/18/2029.
85917A	AB	6	STERLING BANCORP.....			2,5	2Z	15,000,000	100.837	15,125,513	15,000,000	15,000,000					4.000	4.001	JD	25,000		12/12/2019.	12/30/2029.
85917E	AA	0	STERLING CAP TR IX.....			9	1FE	9,171,250	82.375	9,061,250	11,000,000	9,264,281		57,581			3.499	4.884	JAJO	98,350	437,539	03/23/2018.	10/01/2037.
85917W	AA	0	STERLING BANCORP INC.....			2,5	2FE	7,601,800	102.394	7,679,577	7,500,000	7,538,337		(27,758)			7.000	6.578	AO	110,833	525,000	08/04/2017.	04/15/2026.
859428	AT	1	STERLING NATIONAL BANK.....			2,5	2S	10,000,000	101.093	10,109,330	10,000,000	10,000,000					5.250	5.250	AO	131,250	525,000	03/23/2016.	04/01/2026.
860630	AD	4	STIFEL FINANCIAL CORP.....			1	2FE	25,700,796	105.382	26,962,010	25,585,000	25,659,517		(14,313)			4.250	4.178	JJ	492,334	1,087,363	12/28/2016.	07/18/2024.
863222	ZZ	1	STRIPES 2013 1 LIBOR + 350 4/5/2023.....	@		5	2FE	6,768,827	99.000	6,647,832	6,714,982	6,714,733		(99)			6.006	6.089	MON	13,443	396,901	08/21/2014.	04/05/2023.
863667	AB	7	STRYKER CORP.....			1	1FE	3,073,250	100.080	3,002,406	3,000,000	3,000,384		(9,972)			4.375	4.033	JJ	60,521	131,250	08/25/2011.	01/15/2020.
863667	AH	4	STRYKER CORP.....			1,2	1FE	10,999,010	105.265	11,579,172	11,000,000	10,999,693		392			3.375	3.376	MN	61,875	371,250	10/26/2015.	11/01/2025.
863667	AJ	0	STRYKER CORP.....			1,2	1FE	4,944,700	120.376	6,018,815	5,000,000	4,948,592		1,311			4.625	4.694	MS	68,090	231,250	03/03/2016.	03/15/2046.
863667	AN	1	STRYKER CORP.....			1,2	1FE	4,967,400	106.300	5,315,020	5,000,000	4,978,648		3,222			3.500	3.577	MS	51,528	175,000	03/03/2016.	03/15/2026.
865622	AW	4	SUMITOMO MITSUI BANKING CORP.....		C		1FE	9,000,000	102.748	9,247,347	9,000,000	9,000,000					3.200	3.200	JJ	130,400	288,000	07/10/2012.	07/18/2022.
865622	AZ	7	SUMITOMO MITSUI BANKING CORP.....		C		1FE	6,924,520	101.937	7,135,590	7,000,000	6,974,457		7,950			3.000	3.126	JJ	95,083	210,000	01/30/2013.	01/18/2023.
865622	BE	3	SUMITOMO MITSUI BANKING CORP.....		C		1FE	14,980,350	105.693	15,853,935	15,000,000	14,992,339		2,238			3.950	3.966	JJ	266,625	592,500	07/11/2013.	07/19/2023.
865622	BN	3	SUMITOMO MITSUI BANKING CORP.....		C		1FE	6,994,680	104.460	7,312,186	7,000,000	6,997,412		573			3.400	3.409	JJ	112,389	238,000	07/08/2014.	07/11/2024.
86562M	AA	8	SUMITOMO MITSUI FINANCIAL GROUP INC.....		C		2FE	4,000,000	106.419	4,256,752	4,000,000	4,000,000					4.436	4.435	AO	43,867	177,440	03/26/2014.	04/02/2024.
86562M	AY	6	SUMITOMO MITSUI FINANCIAL GROUP INC.....		C		1FE	7,000,000	105.642	7,394,968	7,000,000	7,000,000					3.544		JJ	113,014	248,080	01/09/2018.	01/17/2028.
86765B	AG	4	SUNOCO LOGISTICS PARTNERS OPERATIONS LP.....			1	2FE	2,990,160	100.335	3,010,041	3,000,000	2,999,870		1,255			5.500	5.537	FA	62,333	165,000	02/09/2010.	02/15/2020.
86765B	AJ	8	SUNOCO LOGISTICS PARTNERS LP.....			1	2FE	2,998,440	104.350	3,130,512	3,000,000	2,999,740		262			4.650	4.654	FA	52,700	139,500	07/28/2011.	02/15/2022.
86765B	AS	8	SUNOCO LOGISTICS PARTNERS OPERATIONS LP.....			1,2	2FE	6,981,450	114.884	8,041,859	7,000,000	6,988,315		2,032			5.950	5.984	JD	34,708	416,500	11/12/2015.	12/01/2025.
86765B	AT	6	SUNOCO LOGISTICS PARTNERS OPERATIONS LP.....			1,2	2FE	6,978,720	103.637	7,254,597	7,000,000	6,985,281		2,037			3.900	3.937	JJ	125,883	273,000	07/07/2016.	07/15/2026.
86787E	BB	2	SUNTRUST BANK.....			1,2	1FE	9,993,900	109.482	10,948,230	10,000,000	9,995,314		1,250			4.050	4.059	MN	65,250	412,875	10/24/2018.	11/03/2025.
86787G	AJ	1	SUNTRUST BANK.....			2	1FE	7,959,520	104.026	8,322,056	8,000,000	7,972,857		3,979			3.300		MN	33,733	264,000	05/11/2016.	05/15/2026.
86909#	AA	5	SUSQUEHANNA (18 PROPERTIES) CONTROL PAS.....			1		5,921,141	114.000	6,750,099	5,921,140	5,921,153		13			5.730	5.730	MON	35,856	395,406	12/23/2013.	12/23/2036.
869099	AH	4	SUSQUEHANNA BANCSHARES INC.....				1FE	2,000,000	107.048	2,140,958	2,000,000	2,000,000					5.375	5.373	FA	40,611	107,500	08/08/2012.	08/15/2022.
87124V	AD	1	SYDNEY AIRPORT FINANCE CO PTY LTD.....		C	1	2FE	8,025,080	104.699	8,375,888	8,000,000	8,009,065		(2,239)			3.900	3.862	MS	85,800	312,000	10/25/2012.	03/22/2023.
87151Q	AC	0	SYMETRA FINANCIAL CORP.....			1	2FE	10,075,100	105.158	10,515,790	10,000,000	10,044,374		(8,571)			4.250	4.142	JJ	195,972	425,000	03/04/2016.	07/15/2024.
87164K	AC	8	SYNGENTA FINANCE NV.....		C	1,2	2FE	23,414,450	107.522	25,805,184	24,000,000	23,483,947		48,750			5.182	5.506	AO	231,463	1,243,680	10/05/2018.	04/24/2028.
87165B	AD	5	SYNCHRONY FINANCIAL.....			1,2	2FE	13,986,290	106.739	14,943,502	14,000,000	13,993,611		1,807			4.250	4.261	FA	224,778	595,000	09/29/2014.	08/15/2024.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.61

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	n		NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87165B AG 8	SYNCHRONY FINANCIAL.....				1,2	2FE	9,971,260	108.081	10,808,110	10,000,000	9,982,688		2,957			4.500	4.536	JJ	197,500	450,000	07/21/2015.	07/23/2025.
871829 AZ 0	SYSCO CORP.....				1,2	2FE	10,000,000	107.375	10,737,450	10,000,000	10,000,000					3.750	3.749	AO	93,750	375,000	09/23/2015.	10/01/2025.
872280 A@ 1	TCG BDC INC 4.75 SENIOR NOTE DUE 12/31/2.....				1	1PL	7,500,000	100.000	7,500,000	7,500,000	7,500,000					4.750	4.750	MJSD.	990		12/30/2019.	12/31/2024.
87233Q AA 6	TC PIPELINES LP.....				1,2	2FE	2,995,020	102.896	3,086,874	3,000,000	2,999,164		610			4.650	4.670	JD	6,200	139,500	06/14/2011.	06/15/2021.
87233Q AB 4	TC PIPELINES LP.....				1,2	2FE	4,978,800	106.226	5,311,285	5,000,000	4,988,081		2,293			4.375	4.427	MS	65,625	218,750	03/10/2015.	03/13/2025.
87233Q AC 2	TC PIPELINES LP.....				1,2	2FE	5,000,000	104.426	5,221,310	5,000,000	5,000,000					3.900	3.900	MN	19,500	195,000	05/22/2017.	05/25/2027.
87236Y AD 0	TD AMERITRADE HOLDING CORP.....				1,2	1FE	17,969,041	106.151	19,054,033	17,950,000	17,960,506		(1,143)			3.625	3.612	AO	162,672	650,688	10/23/2014.	04/01/2025.
87236Y AF 5	TD AMERITRADE HOLDING CORP.....				1,2	1FE	11,975,040	104.514	12,541,728	12,000,000	11,981,209		2,671			3.300	3.324	AO	99,000	396,000	04/24/2017.	04/01/2027.
87236Y AJ 7	TD AMERITRADE HOLDING CORP.....				1,2	1FE	18,857,520	100.708	19,134,558	19,000,000	18,860,155		2,635			2.750	2.837	AO	130,625	30,938	10/11/2019.	10/01/2029.
87238Q AE 3	TCP CAPITAL CORP.....				1	2FE	29,895,810	101.888	30,566,370	30,000,000	29,943,119		21,329			4.125	4.202	FA	481,250	1,237,500	10/30/2017.	08/11/2022.
87246Y AC 0	TIAA ASSET MANAGEMENT FINANCE CO LLC.....				1	1FE	33,019,478	108.139	35,581,107	32,903,000	32,975,903		(12,083)			4.125	4.074	MN	226,208	1,357,249	03/02/2016.	11/01/2024.
87265K AD 4	TPG SPECIALTY LENDING INC.....					2FE	15,000,000	105.804	15,870,600	15,000,000	15,000,000					4.500	4.499	FA	281,250	675,000	01/27/2017.	08/01/2022.
87265K AE 2	TPG SPECIALTY LENDING INC.....				1,2	2FE	29,990,700	101.993	30,597,750	30,000,000	29,994,670		2,372			4.500	4.506	JJ	596,250	1,350,000	01/17/2018.	01/22/2023.
87265K AF 9	TPG SPECIALTY LENDING INC.....				1,2	2FE	4,951,600	100.636	5,031,785	5,000,000	4,953,078		1,478			3.875	4.091	MN	32,292		10/25/2019.	11/01/2024.
87305N AV 0	TTX CO - ABS.....				1	1	1,152,241	104.142	1,199,964	1,152,239	1,152,397		156			5.453	5.440	JJ	31,241	62,791	07/08/2004.	01/02/2022.
87305N AW 8	TTX COMPANY 2004-A1 - MBS.....				4	1	202,990	103.434	209,961	202,990	203,018		27			5.503	5.496	JJ	5,585	11,171	07/28/2004.	01/02/2022.
87305Q BH 3	TTX COMPANY.....					1FE	10,368,575	125.257	11,899,377	9,500,000	9,972,175		(35,318)			7.070	6.358	JD	55,971	671,650	01/02/2003.	07/01/2029.
87305Q BH 3	TTX COMPANY.....		SD.			1FE	5,458,300	125.257	6,262,830	5,000,000	5,259,681		(19,064)			7.070	6.335	JD	29,458	353,500	06/30/2004.	07/01/2029.
87305Q CH 2	TTX CO.....				1	1FE	17,955,860	105.403	18,972,576	18,000,000	17,974,179		4,801			3.600	3.631	JJ	298,800	648,000	01/06/2016.	01/15/2025.
874060 AW 6	TAKEDA PHARMACEUTICAL CO LTD.....			C	1,2	2FE	30,363,400	116.443	35,515,176	30,500,000	30,376,775		12,338			5.000	5.057	MN	148,264	1,525,000	11/20/2018.	11/26/2028.
87612E BD 7	TARGET CORP.....				1	1FE	12,942,280	107.138	13,927,992	13,000,000	12,971,563		5,730			3.500	3.553	JJ	227,500	455,000	06/17/2014.	07/01/2024.
878055 AD 4	TCF NATIONAL BANK.....					2FE	5,945,160	106.010	6,360,612	6,000,000	5,983,579		6,396			6.250	6.373	JD	23,958	375,000	06/05/2012.	06/08/2022.
878055 AE 2	TCF NATIONAL BANK.....					2FE	7,950,000	101.089	8,087,136	8,000,000	7,971,759		5,208			4.600	4.678	FA	126,756	368,000	02/24/2015.	02/27/2025.
87819# AA 2	TD BANK MIAMI, FLORIDA.....					1	4,648,422	100.870	4,688,863	4,648,422	4,648,428		6			3.790	3.790	MON	7,830	176,150	01/31/2013.	01/15/2038.
878237 AH 9	TECH DATA CORP.....				1,2	2FE	10,752,549	103.024	11,027,668	10,704,000	10,741,212		(3,935)			4.950	4.889	FA	200,165	529,848	04/28/2017.	02/15/2027.
87854X AD 3	TECHNIPPMC PLC.....			C	1,2	2FE	4,995,750	101.788	5,089,415	5,000,000	4,996,226		1,476			3.450	3.479	AO	43,125	172,500	09/18/2012.	10/01/2022.
87938W AT 0	TELEFONICA EMISIONES SAU.....			C	1	2FE	10,000,000	108.078	10,807,820	10,000,000	10,000,000					4.103	4.102	MS	128,789	410,300	03/01/2017.	03/08/2027.
87969N AC 9	TELSTRA CORP LTD.....			C	1	1FE	11,856,475	104.729	11,415,439	10,900,000	11,105,320		(109,500)			4.800	3.695	AO	114,813	523,200	04/03/2012.	10/12/2021.
87969N AD 7	TELSTRA CORPORATION LTD.....			C	1,2	1FE	5,989,800	102.924	6,175,452	6,000,000	5,994,392		1,150			3.125	3.144	AO	43,750	187,500	03/30/2015.	04/07/2025.
88032W AG 1	TENCENT HOLDINGS LTD.....			C	1,2	1FE	19,995,000	104.627	20,925,380	20,000,000	19,996,103		700			3.595	3.598	JJ	323,550	719,000	01/11/2018.	01/19/2028.
88032W AN 6	TENCENT HOLDINGS LTD.....			C	1,2	1FE	9,996,700	107.648	10,764,830	10,000,000	9,996,898		198			3.975	3.979	AO	88,333	198,750	04/03/2019.	04/11/2029.
880451 AS 8	TENNESSEE GAS PIPELINE COMPANY.....				1	2FE	1,963,800	123.315	2,466,298	2,000,000	1,983,387		2,017			7.000	7.150	MS	41,222	140,000	11/14/2000.	03/15/2027.
88165F AF 9	TEVA PHARMACEUTICAL FINANCE COMPANY BV.....			C	1	3FE	1,121,890	98.000	1,103,480	1,126,000	1,125,145		476			3.650	3.693	MN	5,822	41,099	11/07/2011.	11/10/2021.
88165F AG 7	TEVA PHARMACEUTICAL FINANCE COMPANY BV.....			C	1	3FE	5,812,671	95.500	6,005,995	6,289,000	6,119,704		53,098			2.950	3.922	JD	6,700	185,526	06/24/2013.	12/18/2022.
88166J AA 1	TEVA PHARMACEUTICAL FINANCE IV BV.....			C	1	3FE	2,242,784	98.000	2,205,980	2,251,000	2,249,290		952			3.650	3.693	MN	11,640	82,162	11/07/2011.	11/10/2021.
88167A AD 3	TEVA PHARMACEUTICAL FINANCE NETHERLANDS.....			C	1	3FE	8,762,000	92.750	9,275,000	10,000,000	9,170,891		206,948			2.800	5.395	JJ	124,444	280,000	12/18/2017.	07/21/2023.
88224P JS 9	TEXAS CAPITAL BANK NA.....					2PL	18,000,000	103.671	18,660,852	18,000,000	18,000,000					5.250	5.249	JJ	396,375	945,000	01/28/2014.	01/31/2026.
883203 BW 0	TEXTRON INC.....				1,2	2FE	7,939,360	106.820	8,545,568	8,000,000	7,959,964		5,976			4.000	4.092	MS	94,222	320,000	03/04/2016.	03/15/2026.
883203 BX 8	TEXTRON INC.....				1,2	2FE	3,994,960	104.632	4,185,272	4,000,000	3,996,369		595			3.650	3.664	MS	42,989	146,000	02/27/2017.	03/15/2027.
883203 CA 7	TEXTRON INC.....				1,2	2FE	8,991,990	106.757	9,608,085	9,000,000	8,992,087		97			3.900	3.911	MS	101,400	126,750	04/30/2019.	09/17/2029.
883371 9Z 1	PROSPERITY BK STAT TRST II L+315 3/26/33.....				9	2FE	4,578,750	100.000	4,500,000	4,500,000	4,500,162		156			5.097	5.170	MJSD.	63,052	259,304	03/01/2018.	03/26/2033.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.62

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
883556	BN	1	THERMO FISHER SCIENTIFIC INC.....					1,2	2FE	2,487,800	102.828	2,570,698	2,500,000	2,494,009		1,782			3.000	3.077	AO.....	15,833	75,000	04/04/2016.	04/15/2023.
884903	BQ	7	THOMSON REUTERS CORP.....					1,2	2FE	4,969,050	107.348	5,367,415	5,000,000	4,986,513		3,315			4.300	4.376	MN.....	22,694	215,000	11/14/2013.	11/23/2023.
886546	AB	6	TIFFANY & CO.....					1,2	2FE	3,988,080	104.714	4,188,544	4,000,000	3,993,950		1,324			3.800	3.835	AO.....	38,000	152,000	09/22/2014.	10/01/2024.
88731E	AF	7	TIME WARNER ENTERTAINMENT COMPANY, L.P.....						2FE	6,355,350	118.166	5,908,280	5,000,000	5,606,183		(173,129)			8.375	4.283	MS.....	123,299	418,750	04/23/2015.	03/15/2023.
88732J	BA	5	SPECTRUM MANAGEMENT HOLDING COMPANY LLC.....					1,2	2FE	4,955,450	102.379	5,118,955	5,000,000	4,991,392		5,141			4.000	4.108	MS.....	66,667	200,000	09/07/2011.	09/01/2021.
887389	AK	0	TIMKEN CO.....					1,2	2FE	9,986,800	107.754	10,775,420	10,000,000	9,987,815		1,288			4.500	4.517	JD.....	20,000	450,000	08/22/2018.	12/15/2028.
891160	MJ	9	TORONTO-DOMINION BANK.....					2	1FE	29,434,500	104.500	31,350,000	30,000,000	29,517,996		33,208			3.625	3.795	MS.....	320,208	1,087,500	02/14/2018.	09/15/2031.
89152U	AB	8	TOTAL CAPITAL SA.....					1	1FE	2,931,690	104.527	3,135,807	3,000,000	2,986,277		6,652			4.250	4.497	JD.....	5,667	127,500	12/22/2009.	12/15/2021.
89153V	AB	5	TOTAL CAPITAL INTERNATIONAL SA.....					1	1FE	2,900,670	102.055	3,061,638	3,000,000	2,975,896		10,846			2.875	3.269	FA.....	32,104	86,250	03/30/2012.	02/17/2022.
89153V	AG	4	TOTAL CAPITAL INTERNATIONAL SA.....					1	1FE	25,400,747	106.171	27,161,753	25,583,000	25,503,052		18,319			3.700	3.784	JJ.....	436,474	946,571	12/19/2013.	01/15/2024.
89153V	AL	3	TOTAL CAPITAL INTERNATIONAL SA.....					1	1FE	21,834,780	106.810	23,498,134	22,000,000	21,925,224		16,834			3.750	3.837	AO.....	185,625	825,000	01/08/2014.	04/10/2024.
891906	AB	5	TOTAL SYSTEM SERVICES INC.....					1,2	2FE	8,931,600	104.421	9,397,917	9,000,000	8,973,931		7,251			3.750	3.841	JD.....	28,125	337,500	05/15/2013.	06/01/2023.
891906	AC	3	TOTAL SYSTEM SERVICES INC.....					1,2	2FE	12,964,900	111.195	14,455,350	13,000,000	12,977,259		3,991			4.800	4.833	AO.....	156,000	624,000	03/14/2016.	04/01/2026.
891906	AF	6	TOTAL SYSTEM SERVICES INC.....					1,2	2FE	9,975,600	108.977	10,897,720	10,000,000	9,979,449		2,317			4.450	4.480	JD.....	37,083	445,000	05/09/2018.	06/01/2028.
89214P	BD	0	TOWNE BANK.....					2,5	2FE	25,000,000	101.330	25,332,575	25,000,000	25,000,880		532			4.500	4.499	JJ.....	471,875	1,125,000	07/12/2017.	07/30/2027.
89233P	4C	7	TOYOTA MOTOR CREDIT CORP.....					1	1FE	4,980,500	101.236	5,061,800	5,000,000	4,998,930		2,353			4.500	4.548	JD.....	8,750	225,000	06/14/2010.	06/17/2020.
89233P	5F	9	TOYOTA MOTOR CREDIT CORPORATION.....					1	1FE	9,974,800	102.503	10,250,260	10,000,000	9,995,309		2,990			3.400	3.429	MS.....	100,111	340,000	09/08/2011.	09/15/2021.
893045	AE	4	TRANS ALLEGHENY INTERSTATE LINE CO.....					1,2	1FE	7,993,920	106.095	8,487,568	8,000,000	7,996,687		745			3.850	3.859	JD.....	25,667	308,000	12/08/2014.	06/01/2025.
89346D	AF	4	TRANSALTA CORP.....					1,2	3FE	5,895,960	103.102	6,186,144	6,000,000	5,965,354		11,349			4.500	4.718	MN.....	34,500	270,000	11/02/2012.	11/15/2022.
89352H	AM	1	TRANSCANADA PIPELINES LTD.....					1,2	2FE	6,968,360	114.381	8,006,684	7,000,000	6,975,240		1,630			4.625	4.659	MS.....	107,917	323,750	02/25/2014.	03/01/2034.
89352H	AT	6	TRANSCANADA PIPELINES LTD.....					1,2	2FE	9,958,100	111.795	11,179,500	10,000,000	9,972,311		4,069			4.875	4.929	JJ.....	224,792	487,500	01/22/2016.	01/15/2026.
89352H	AW	9	TRANSCANADA PIPELINES LTD.....					1,2	2FE	29,504,150	110.704	33,211,230	30,000,000	29,556,308		44,092			4.250	4.463	MN.....	162,917	1,275,000	11/20/2018.	05/15/2028.
89400P	AE	3	TRANSURBAN FINANCE COMPANY PTY LTD.....					1,2	2FE	9,912,300	106.033	10,603,320	10,000,000	9,935,888		9,362			4.125	4.246	FA.....	170,729	412,500	10/27/2015.	02/02/2026.
89441#	AA	4	TRAVERSE CITY CONTROL TRUST -2018 - ABS.....					4	1	13,190,995	108.690	14,195,339	13,060,391	13,223,373		35,574			4.613	4.432	MON...	26,777	652,682	09/18/2018.	11/15/2039.
89566E	AG	3	TRI-STATE GENERATION AND TRANSMISSION AS.....					1,2	1FE	3,998,320	104.279	4,171,148	4,000,000	3,999,241		292			3.700	3.704	MN.....	24,667	148,000	10/27/2014.	11/01/2024.
896239	AB	6	TRIMBLE INC.....					1,2	2FE	13,490,440	105.547	14,248,805	13,500,000	13,493,375		1,986			4.150	4.165	JD.....	24,900	560,250	06/13/2018.	06/15/2023.
89641U	AA	9	TRINITY ACQUISITION PLC.....					1	2FE	2,983,170	105.936	3,178,068	3,000,000	2,993,109		1,858			4.625	4.695	FA.....	52,417	138,750	08/08/2013.	08/15/2023.
89641U	AC	5	TRINITY ACQUISITION PLC.....					1,2	2FE	9,957,800	108.214	10,821,360	10,000,000	9,972,102		4,427			4.400	4.452	MS.....	129,556	440,000	03/17/2016.	03/15/2026.
89679E	AA	0	TRIUMPH BANCORP INC.....					2,5	2FE	5,000,000	103.071	5,153,555	5,000,000	5,000,000					6.500	6.500	MS.....	82,153		09/28/2016.	09/30/2026.
898813	AK	6	TUCSON ELECTRIC POWER CO.....					1,2	1FE	6,522,505	104.943	6,821,282	6,500,000	6,504,862		(2,721)			5.150	5.097	MN.....	42,774	334,750	01/24/2012.	11/15/2021.
898813	AL	4	TUCSON ELECTRIC POWER CO.....					1,2	1FE	6,977,250	103.891	7,272,377	7,000,000	6,992,314		2,534			3.850	3.887	MS.....	79,353	269,500	09/11/2012.	03/15/2023.
899896	AC	8	TUPPERWARE BRANDS CORP.....					1,2	2FE	11,032,550	100.125	11,013,750	11,000,000	11,005,400		(5,992)			4.750	4.688	JD.....	43,542	522,500	03/06/2013.	06/01/2021.
90187B	AA	9	TWO HARBORS INVESTMENT CORP.....						3FE	46,883,014	104.320	48,114,470	46,122,000	46,533,576		(185,746)			6.250	5.777	JJ.....	1,329,210	2,882,625	12/12/2018.	01/15/2022.
902133	AK	3	TYCO ELECTRONICS GROUP SA.....					1	1FE	1,988,440	102.765	2,055,296	2,000,000	1,998,564		1,362			4.875	4.947	JJ.....	44,958	97,500	12/15/2010.	01/15/2021.
902133	AR	8	TYCO ELECTRONICS GROUP SA.....					1,2	1FE	5,976,840	104.287	6,257,232	6,000,000	5,988,207		2,457			3.450	3.497	FA.....	86,250	207,000	07/28/2014.	08/01/2024.
902133	AT	4	TYCO ELECTRONICS GROUP SA.....					1,2	1FE	9,975,700	105.541	10,554,100	10,000,000	9,984,530		2,529			3.700	3.728	FA.....	139,778	370,000	01/25/2016.	02/15/2026.
902494	AT	0	TYSON FOODS INC.....					1,2	2FE	3,978,320	105.240	4,209,608	4,000,000	3,993,810		2,421			4.500	4.567	JD.....	8,000	180,000	06/06/2012.	06/15/2022.
902494	BK	8	TYSON FOODS INC.....					1,2	2FE	11,997,840	113.221	13,586,496	12,000,000	11,998,175		335			4.350	4.352	MS.....	174,000	278,400	02/13/2019.	03/01/2029.
90253@	AA	1	UA PASS THROUGH TRUST, SERIES A1.....						2	15,331,823	102.550	15,567,114	15,180,023	15,302,963		(9,747)			4.870	4.734	MON...	32,856	738,459	03/10/2017.	02/15/2032.
90261A	AB	8	UBS AG (STAMFORD BRANCH).....						2FE	7,044,000	112.541	7,877,870	7,000,000	7,015,224		(4,547)			7.625	7.530	FA.....	198,674	533,750	08/15/2012.	08/17/2022.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.63

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
90265E	AK	6	UDR INC.....			1,2	2FE	5,986,200	107.508	6,450,504	6,000,000	5,991,722		1,559			4.000	4.027	AO	60,000	240,000	09/15/2015	10/01/2025
90265E	AM	2	UDR INC.....			1,2	2FE	4,988,200	104.700	5,234,980	5,000,000	4,990,860		1,047			3.500	3.528	JJ	87,500	175,000	06/07/2017	07/01/2027
90265E	AP	5	UDR INC.....			1,2	2FE	9,999,800	110.949	11,094,940	10,000,000	9,999,392		9			4.400	4.401	JJ	189,444	330,000	10/17/2018	01/26/2029
90265E	AQ	3	UDR INC.....			1,2	2FE	9,966,200	102.066	10,206,560	10,000,000	9,967,641		1,441			3.200	3.238	JJ	159,111		06/25/2019	01/15/2030
90272*	AA	0	UHC (SENIOR NOTE) CONTROL PASS-THROUGH T.....			4	1	4,052,777	100.810	4,085,605	4,052,777	4,052,342		(435)			3.500	3.500	MON	11,821	141,604	05/21/2013	05/15/2033
902752	AA	2	PVTPL UIRC-GSA V LLC.....				1	8,226,908	103.670	8,528,836	8,226,908	8,226,926		7			4.710	4.710	MON	27,985	386,674	06/26/2015	12/05/2035
90320W	AA	1	UNIVERSITY OF PITTSBURGH MEDICAL CENTER.....			1	1FE	3,000,000	100.357	3,010,695	3,000,000	3,000,000					3.853	3.853	JD	5,137	115,590	11/23/2011	12/15/2021
90331H	MS	9	US BANK NA.....			2	1FE	5,979,780	103.106	6,186,360	6,000,000	5,989,100		2,049			2.800	2.839	JJ	71,867	168,000	01/22/2015	01/27/2025
903436	AA	1	US AIRWAYS GROUP INC - ABS.....			1	1FE	985,223	112.477	1,108,144	985,223	985,626		404			7.125	7.104	AO	13,454	67,813	06/21/2011	04/22/2025
90345W	AA	2	US AIRWAYS GROUP INC - ABS.....			1	1FE	2,925,106	110.448	3,230,715	2,925,106	2,925,941		836			5.900	5.887	AO	43,145	167,226	04/30/2012	04/01/2026
90346W	AA	1	US AIRWAYS INC - ABS.....			1	1FE	2,602,916	104.663	2,731,110	2,609,440	2,605,564		362			3.950	3.989	MN	13,170	101,072	01/21/2014	05/15/2027
90351D	AB	3	UBS GROUP FUNDING (JERSEY) LTD.....		C		1FE	15,117,460	108.251	16,237,695	15,000,000	15,083,310		(11,983)			4.125	4.015	MS	166,719	618,750	01/26/2017	09/24/2025
90351D	AF	4	UBS GROUP FUNDING (JERSEY) LTD.....		C		1FE	59,339,681	108.456	63,976,992	58,989,000	59,244,756		(32,329)			4.125	4.046	AO	513,696	2,433,296	01/26/2017	04/15/2026
90352J	AC	7	UBS GROUP FUNDING SWITZERLAND AG.....		C	2	1FE	42,882,450	109.135	46,928,050	43,000,000	42,897,365		10,092			4.253	4.284	MS	497,837	1,828,790	05/08/2018	03/23/2028
90352J	AC	7	UBS GROUP FUNDING SWITZERLAND AG.....	SD	C	2	1FE	3,030,240	109.135	3,274,050	3,000,000	3,025,234		(2,793)			4.253	4.117	MS	34,733	127,590	03/14/2018	03/23/2028
90368#	AA	1	UST-ALDETEC HOLDING COMPANY, LLC.....				5GI	1,960,000	100.000	2,000,000	2,000,000	1,992,843		12,141			10.500	11.182	MON	8,167	202,104	12/01/2016	07/17/2020
905397	9Z	0	UNION BKSHRS STAT TRST I L+275 6/17/2034.....			9	1FE	7,507,031	93.500	7,012,500	7,500,000	7,505,892		(167)			4.650	4.710	MJSD	14,530	494,685	02/08/2018	06/17/2034
90539J	AA	7	UNION BANKSHARES CORP.....			2,5	2FE	10,000,000	102.066	10,206,610	10,000,000	10,000,243		133			5.000	4.999	JD	22,222	500,000	11/30/2016	12/15/2026
907818	DY	1	UNION PACIFIC CORP.....			1,2	1FE	4,983,450	104.281	5,214,060	5,000,000	4,991,297		1,613			3.250	3.288	JJ	74,931	162,500	08/07/2014	01/15/2025
907818	ED	6	UNION PACIFIC CORP.....			1,2	1FE	5,962,680	105.329	6,319,716	6,000,000	5,978,133		3,634			3.250	3.322	FA	73,667	195,000	06/16/2015	08/15/2025
90783T	AA	8	UNION PACIFIC RAILROAD COMPANY 2004-1 PA.....			4	1FE	2,835,371	104.966	2,976,173	2,835,368	2,836,073		702			5.404	5.380	JJ	76,186	153,223	07/22/2004	07/02/2025
90783X	AA	9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH.....			1	1FE	2,493,869	116.996	2,917,732	2,493,869	2,494,111		486			6.176	6.173	JJ	76,583	151,083	07/19/2007	01/02/2031
908906	AC	4	MUFG AMERICAS HOLDINGS CORP.....			1	1FE	3,968,000	103.516	4,140,636	4,000,000	3,991,066		3,461			3.500	3.596	JD	5,056	140,000	06/11/2012	06/18/2022
909287	AA	2	UNITED AIR LINES INC - ABS.....			1	3FE	1,307,548	106.396	1,453,241	1,365,877	1,343,792		1,779			6.636	7.587	JJ	45,068	89,401	04/30/2010	01/02/2024
909319	AA	3	UNITED AIRLINES INC - ABS.....			1	1FE	5,268,535	107.224	5,649,113	5,268,535	5,269,253		718			4.300	4.296	FA	85,584	222,797	08/01/2013	02/15/2027
90932L	AA	5	UNITED AIRLINES INC - ABS.....			1	1FE	9,969,190	103.178	10,285,961	9,969,190	9,970,096		810			3.450	3.448	JD	28,661	339,074	11/02/2015	06/01/2029
90932P	AA	6	UNITED AIRLINES INC - ABS.....			1	1FE	4,505,965	105.791	4,766,923	4,505,965	4,506,564		599			4.000	3.996	AO	40,053	176,956	03/24/2014	10/11/2027
90932Q	AA	4	UNITED AIRLINES INC - ABS.....			1	1FE	3,094,403	105.083	3,251,695	3,094,403	3,094,754		351			3.750	3.747	MS	38,035	113,944	07/28/2014	03/03/2028
90985F	AF	3	UNITED COMMUNITY BANKS INC.....			2,5	2FE	15,000,000	108.546	16,281,960	15,000,000	15,000,000					5.500	5.501	FA	313,958	825,000	07/31/2015	02/14/2027
90985F	AG	1	UNITED COMMUNITY BANKS INC.....			2,5	2FE	10,000,000	101.736	10,173,610	10,000,000	10,000,373		228			4.500	4.499	JJ	188,750	450,000	01/10/2018	01/30/2028
910304	AA	2	UNITED FINANCIAL BANCORP INC.....				2FE	4,000,000	108.321	4,332,836	4,000,000	4,000,000					5.750	5.748	AO	57,500	230,000	09/18/2014	10/01/2024
91159H	HA	1	U.S. BANCORP.....			2	1FE	6,973,330	102.868	7,200,788	7,000,000	6,995,733		3,161			4.125	4.170	MN	29,677	288,750	05/19/2011	05/24/2021
91159H	HK	9	U.S. BANCORP.....			2	1FE	44,906,400	106.108	47,748,420	45,000,000	44,953,357		10,724			3.600	3.624	MS	495,000	1,620,000	09/08/2014	09/11/2024
91159H	HM	5	U.S. BANCORP.....			2	1FE	14,988,450	104.157	15,623,550	15,000,000	14,992,663		1,450			3.100	3.109	AO	82,667	465,000	04/21/2016	04/27/2026
912920	AG	0	QWEST CORP.....			2	3FE	738,750	101.375	1,013,750	1,000,000	757,377		2,696			7.125	9.766	MN	9,104	71,250	09/26/2008	11/15/2043
913017	BR	9	UNITED TECHNOLOGIES CORP.....			1	2FE	4,975,050	100.664	5,033,215	5,000,000	4,999,216		2,986			4.500	4.556	AO	47,500	225,000	02/23/2010	04/15/2020
913017	BV	0	UNITED TECHNOLOGIES CORP.....			1	2FE	2,997,690	102.698	3,080,937	3,000,000	2,999,411		281			3.100	3.109	JD	7,750	93,000	05/24/2012	06/01/2022
913017	CY	3	UNITED TECHNOLOGIES CORP.....			1,2	2FE	14,994,600	112.519	16,877,805	15,000,000	14,995,048		1,046			4.125	4.129	MN	77,344	618,750	08/13/2018	11/16/2028
91324P	BM	3	UNITEDHEALTH GROUP INC.....			1,2	1FE	2,989,950	101.232	3,036,960	3,000,000	2,999,119		1,224			3.875	3.913	AO	24,542	116,250	10/20/2010	10/15/2020
91324P	CC	4	UNITEDHEALTH GROUP INC.....			1	1FE	3,983,720	102.352	4,094,072	4,000,000	3,994,382		1,756			2.875	2.921	MS	33,861	115,000	02/25/2013	03/15/2023
91324P	CP	5	UNITEDHEALTH GROUP INC.....			1	1FE	9,972,900	108.011	10,801,090	10,000,000	9,983,786		2,715			3.750	3.783	JJ	172,917	375,000	07/20/2015	07/15/2025

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.64

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91324P	CV	2				1FE	6,994,470	104.367	7,305,711	7,000,000	6,996,633		689			3.100	3.109	MS	63,894	217,000	02/22/2016	03/15/2026
91412N	AA	8				1FE	3,497,900	106.095	3,713,336	3,500,000	3,499,552		385			4.660	4.665	AO	40,775	163,100	05/12/2010	10/01/2022
91412N	AG	5				1FE	2,143,893	101.637	2,179,102	2,144,000	2,144,000					3.065	3.064	AO	16,428	59,921	01/24/2012	10/01/2024
91412N	AX	8				1FE	5,125,000	103.284	5,293,320	5,125,000	5,125,098		197			3.622	3.622	AO	46,407	185,628	08/19/2015	10/01/2027
915271	AA	8			2.5	2FE	5,000,000	100.215	5,010,745	5,000,000	5,000,000					5.100	5.101	MS	64,458	255,000	03/30/2015	03/30/2025
915271	AB	6			5	2FE	5,000,000	101.269	5,063,444	5,000,000	5,000,002		8			5.000	5.000	JD	694	250,000	06/17/2016	06/30/2026
91529Y	AH	9				2FE	8,041,200	102.285	8,182,760	8,000,000	8,003,981		(4,693)			5.625	5.552	MS	132,500	450,000	09/09/2010	09/15/2020
91529Y	AL	0				2FE	21,330,456	104.830	22,611,766	21,570,000	21,418,214		23,544			3.875	4.011	MN	130,019	835,838	02/11/2016	11/05/2025
917310	AA	2			5	2FE	7,543,750	102.450	7,683,750	7,500,000	7,514,757		(10,861)			6.250	6.082	AO	117,188	468,750	03/08/2017	04/01/2026
918204	AV	0			1.2	1FE	3,987,600	102.254	4,090,160	4,000,000	3,997,720		1,448			3.500	3.536	MS	46,667	140,000	08/17/2011	09/01/2021
91841#	AA	6			4	1	3,664,744	100.000	3,664,744	3,664,744	3,664,744					3.250	3.250	MON	8,933		12/04/2019	08/15/2021
91841@	AA	8			4	1	5,728,000	100.000	5,728,000	5,728,000	5,728,000					3.250	3.250	MON	13,962		12/04/2019	08/15/2036
91845#	AA	2			4	2	8,868,281	101.590	9,009,286	8,868,281	8,868,353		77			3.812	3.812	MON	15,025	337,627	05/19/2015	05/15/2035
91854*	AA	4				2	9,202,693	99.830	9,187,048	9,202,693	9,202,701		10			3.620	3.620	MON	14,806	332,883	08/17/2016	08/15/2036
91855*	AA	3				1	15,000,000	107.100	16,065,000	15,000,000	15,000,000					4.350	4.350	MON	29,000	465,813	03/29/2019	04/15/2041
91913Y	AU	4				2FE	4,982,750	104.865	5,243,265	5,000,000	4,987,976		1,750			3.400	3.440	MS	50,056	170,000	09/07/2016	09/15/2026
91913Y	AW	0			1.2	2FE	12,900,290	107.634	13,992,446	13,000,000	12,906,680		6,390			4.000	4.094	AO	130,000	268,667	03/21/2019	04/01/2029
91914J	AA	0			1.2	2FE	7,996,720	108.967	8,717,320	8,000,000	7,997,761		424			4.375	4.380	JD	15,556	350,000	12/02/2016	12/15/2026
91914J	AB	8			1.2	2FE	6,976,200	109.607	7,672,483	7,000,000	6,979,954		2,412			4.500	4.542	MS	92,750	315,000	03/26/2018	03/15/2028
919794	AB	3				2FE	15,154,995	106.593	15,988,980	15,000,000	15,068,324		(15,193)			5.125	4.990	MS	200,729	768,750	10/23/2013	09/27/2023
919794	AC	1				2FE	14,993,700	103.433	15,514,920	15,000,000	14,996,366		593			4.550	4.555	JD	1,896	682,500	06/16/2015	06/30/2025
921814	AA	7			1.2	1FE	3,500,000	110.139	3,854,869	3,500,000	3,499,919		3			4.172	4.172	JJ	73,010	146,020	07/12/2017	07/01/2037
92277G	AG	2			1.2	2FE	9,893,850	107.095	10,709,540	10,000,000	9,933,425		9,649			4.125	4.251	JJ	190,208	412,500	07/13/2015	01/15/2026
92277G	AL	1			1.2	2FE	12,895,480	105.826	13,757,315	13,000,000	12,920,918		9,892			3.850	3.947	AO	125,125	500,500	03/22/2017	04/01/2027
92277G	AM	9			1.2	2FE	7,938,640	106.961	8,556,840	8,000,000	7,948,615		5,580			4.000	4.093	MS	106,667	320,000	02/13/2018	03/01/2028
92277G	AN	7			1.2	2FE	9,995,400	110.045	11,004,540	10,000,000	9,995,604		358			4.400	4.406	JJ	202,889	403,333	08/06/2018	01/15/2029
92277G	AU	1			1.2	2FE	23,881,440	99.149	23,795,760	24,000,000	23,884,592		3,152			3.000	3.056	JJ	260,000		08/12/2019	01/15/2030
92343V	DY	7			1	2FE	8,933,040	110.645	9,958,068	9,000,000	8,949,465		6,380			4.125	4.216	MS	108,281	371,250	03/13/2017	03/16/2027
92343V	EA	8			1	2FE	12,963,340	116.193	15,105,129	13,000,000	12,967,830		2,237			4.500	4.525	FA	229,125	585,000	08/01/2017	08/10/2033
92343V	ER	1			1	2FE	20,518,534	113.439	23,569,263	20,777,000	20,555,703		23,851			4.329	4.478	MS	249,843	1,124,295	06/21/2018	09/21/2028
92343V	EU	4			1.2	2FE	5,108,919	111.403	5,684,890	5,103,000	5,108,551		(2,101)			4.016	4.003	JD	15,940	102,468	02/28/2019	12/03/2029
92345Y	AD	8			1.2	2FE	9,946,300	107.595	10,759,470	10,000,000	9,968,646		5,214			4.000	4.065	JD	17,778	400,000	05/11/2015	06/15/2025
92345Y	AF	3			1.2	2FE	2,983,890	109.198	3,275,943	3,000,000	2,985,006		1,116			4.125	4.191	MS	36,438	64,969	02/27/2019	03/15/2029
92553P	AJ	1			1	2FE	2,950,830	103.453	3,103,575	3,000,000	2,988,820		5,452			3.875	4.075	JD	5,167	116,250	12/07/2011	12/15/2021
92553P	AT	9			1.2	2FE	4,948,400	106.494	5,324,690	5,000,000	4,978,762		5,507			4.250	4.377	MS	70,833	212,500	08/12/2013	09/01/2023
92553P	BC	5			2.5	3FE	3,000,000	110.000	3,300,000	3,000,000	3,000,000					6.250	6.249	FA	64,063	187,500	02/23/2017	02/28/2057
92580#	AA	9			4.5	1PL	7,500,000	98.638	7,397,873	7,500,000	7,500,000					5.500	5.579	MON	13,750	188,125	08/22/2019	08/16/2027
927320	AA	9			C	1FE	9,975,200	108.741	10,874,110	10,000,000	9,976,709		1,509			3.750	3.780	AO	84,375	187,500	04/03/2019	04/10/2029
927804	FK	5			1.2	2FE	1,496,385	101.638	1,524,575	1,500,000	1,499,184		395			2.950	2.978	JJ	20,404	44,250	01/09/2012	01/15/2022
927804	FU	3			1.2	1FE	4,999,550	104.415	5,220,765	5,000,000	4,999,752		81			3.150	3.151	JJ	72,625	157,500	01/12/2016	01/15/2026
92840V	AD	4			1.2	2FE	6,986,490	101.250	7,087,500	7,000,000	6,988,054		1,564			3.550	3.591	JJ	138,056		06/04/2019	07/15/2024

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.65

1		2			Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92840V	AG	7	VISTRA OPERATIONS COMPANY LLC.....				1,2	2FE	4,989,450	99.500	4,975,000	5,000,000	4,989,699		249			3.700	3.732	JJ	23,639		11/06/2019.	01/30/2027.
92849T	AJ	7	VITERRA INC.....			C	1	2FE	7,461,075	101.750	7,631,250	7,500,000	7,493,705		10,762			5.950	6.099	FA	185,938	446,250	07/30/2010.	08/01/2020.
928563	AC	9	VMWARE INC.....				1,2	2FE	7,973,120	104.384	8,350,752	8,000,000	7,978,836		2,641			3.900	3.940	FA	112,667	312,000	08/16/2017.	08/21/2027.
92857W	BK	5	VODAFONE GROUP PLC.....			C	1	2FE	22,660,080	110.646	25,448,626	23,000,000	22,702,646		29,287			4.375	4.562	MN	86,649	1,006,250	10/04/2018.	05/30/2028.
928668	AR	3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC.....				1	2FE	11,841,640	106.684	12,802,104	12,000,000	11,873,966		29,822			4.250	4.549	MN	68,000	510,000	12/07/2018.	11/13/2023.
928668	AU	6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC.....				1	2FE	41,428,121	113.100	48,022,133	42,460,000	41,522,003		84,293			4.750	5.062	MN	268,913	2,016,850	11/19/2018.	11/13/2028.
928670	AB	4	VOLKSWAGEN INTERNATIONAL FINANCE NV.....			C	1	2FE	3,577,990	101.012	3,434,401	3,400,000	3,414,819		(23,448)			4.000	3.276	FA	52,511	136,000	04/02/2012.	08/12/2020.
929089	AB	6	VOYA FINANCIAL INC.....				1	2FE	9,993,150	105.442	10,544,210	10,000,000	9,995,571		731			3.650	3.658	JD	16,222	365,000	07/19/2016.	06/15/2026.
929328	AE	2	WSFS FINANCIAL CORP.....				2,5	1FE	8,500,000	101.851	8,657,369	8,500,000	8,500,111		99			4.500	4.499	JD	17,000	382,500	06/08/2016.	06/15/2026.
92936M	AC	1	WPP FINANCE 2010.....			C	1	2FE	3,966,520	103.440	4,137,600	4,000,000	3,989,900		3,686			3.625	3.725	MS	45,917	145,000	09/04/2012.	09/07/2022.
92940P	AD	6	WRKCO INC.....				1,2	2FE	7,996,080	113.781	9,102,496	8,000,000	7,996,097		149			4.900	4.907	MS	115,422	307,067	11/27/2018.	03/15/2029.
92940P	AE	4	WRKCO INC.....				1,2	2FE	6,998,320	105.823	7,407,610	7,000,000	6,998,496		176			3.900	3.903	JD	22,750	144,842	05/16/2019.	06/01/2028.
931009	AE	4	WAKE FOREST UNIVERSITY.....				1	1FE	5,000,000	101.280	5,063,990	5,000,000	5,000,000					3.451	3.451	JJ	79,565	172,550	07/26/2012.	01/15/2032.
93100P	AA	6	WAKE FOREST UNIVERSITY BAPTIST MEDICAL C.....				1,2	1FE	8,000,000	102.295	8,183,624	8,000,000	8,000,234		99			3.093	3.093	JD	20,620	247,440	10/27/2016.	06/01/2026.
93147#	AA	3	WALGREENS (MARICOPA AZ) CONTROL PASS THR.....					2	3,015,240	101.260	3,053,232	3,015,240	3,015,244		5			4.510	4.510	MON	6,044	135,737	10/19/2016.	10/31/2034.
93884P	CQ	1	WASHINGTON GAS LIGHT COMPANY.....					1FE	7,269,925	120.322	7,820,904	6,500,000	6,860,464		(35,761)			6.490	5.597	MS	124,211	421,850	01/21/2003.	09/27/2027.
93884P	CQ	1	WASHINGTON GAS LIGHT COMPANY.....	SD				1FE	1,875,932	120.322	1,804,824	1,500,000	1,722,287		(23,794)			6.490	4.224	MS	28,661	97,350	08/31/2012.	09/27/2027.
939653	AL	5	WASHINGTON REAL ESTATE INVESTMENT TRUST.....				1,2	2FE	1,983,980	100.808	2,016,154	2,000,000	1,998,577		1,983			4.950	5.048	AO	24,750	99,000	09/23/2010.	10/01/2020.
940730	AB	0	WASHINGTONFIRST BANKSHARES INC.....				2,5	2FE	5,000,000	101.248	5,062,385	5,000,000	5,000,266		217			6.000	5.993	AO	63,333	300,000	09/28/2015.	10/15/2025.
947890	AJ	8	WEBSTER FINANCIAL CORP.....				1,2	2FE	12,956,710	105.962	13,775,034	13,000,000	12,959,452		2,742			4.100	4.141	MS	142,133	266,500	03/20/2019.	03/25/2029.
948741	AL	7	WEINGARTEN REALTY INVESTORS.....				1,2	2FE	6,946,310	103.989	7,279,202	7,000,000	6,968,708		5,282			3.850	3.942	JD	22,458	269,500	05/07/2015.	06/01/2025.
948741	AM	5	WEINGARTEN REALTY INVESTORS.....				1,2	2FE	2,974,650	100.187	3,005,595	3,000,000	2,982,382		2,416			3.250	3.350	FA	36,833	97,500	08/02/2016.	08/15/2026.
94973V	AW	7	ANTHEM INC.....				1,2	2FE	7,990,720	102.237	8,178,936	8,000,000	7,998,413		1,185			3.700	3.713	FA	111,822	296,000	08/10/2011.	08/15/2021.
94974B	FY	1	WELLS FARGO & CO.....					1FE	25,003,460	107.562	26,890,525	25,000,000	25,002,637		323			4.100	4.098	JD	79,722	1,025,000	05/28/2014.	06/03/2026.
94974B	GL	8	WELLS FARGO & CO.....					1FE	38,069,207	109.215	41,048,345	37,585,000	37,913,843		(36,761)			4.300	4.161	JJ	713,802	1,616,155	11/30/2018.	07/22/2027.
95000U	2A	0	WELLS FARGO & CO.....				2,5	1FE	3,000,000	106.108	3,183,225	3,000,000	3,000,000					3.584	3.584	MN	11,648	107,520	05/15/2017.	05/22/2028.
95000U	2A	0	WELLS FARGO & CO.....	SD			2,5	1FE	2,912,400	106.108	3,183,225	3,000,000	2,925,637		7,482			3.584	3.935	MN	11,648	107,520	03/14/2018.	05/22/2028.
95040Q	AJ	3	WELLTOWER INC.....				1,2	2FE	9,981,600	101.179	10,117,860	10,000,000	9,981,995		395			3.100	3.121	JJ	113,667		08/08/2019.	01/15/2030.
950810	9X	1	WESBANCO, INC.....				9	1FE	4,601,563	92.125	4,375,938	4,750,000	4,609,302		6,166			4.550	4.903	MJSD	9,004	247,440	02/01/2018.	06/17/2034.
95709T	AD	2	WESTAR ENERGY, INC.....				1	1FE	4,802,104	100.211	4,200,849	4,192,000	4,236,544		(80,930)			5.100	3.092	JJ	98,582	213,792	04/02/2012.	07/15/2020.
957576	AA	9	WESTERN AND SOUTHERN FINANCIAL GROUP INC.....				1	1FE	31,439,670	125.407	33,634,238	26,820,000	30,968,031		(222,757)			5.750	4.237	JJ	711,103	1,542,150	05/22/2018.	07/15/2033.
95763P	AJ	0	WESTERN ALLIANCE BANK.....				2,5	2FE	15,000,000	100.974	15,146,085	15,000,000	15,000,171		26			5.000	4.998	JJ	345,833	750,000	06/24/2015.	07/15/2025.
958254	AF	1	WESTERN GAS PARTNERS LP.....				1,2	2FE	4,989,800	102.672	5,133,620	5,000,000	4,992,778		931			4.650	4.676	JJ	116,250	232,500	06/30/2016.	07/01/2026.
959802	AX	7	WESTERN UNION CO.....				1,2	2FE	9,992,000	105.257	10,525,650	10,000,000	9,994,490		1,702			4.250	4.267	JD	25,972	425,000	06/06/2018.	06/09/2023.
96038#	AA	8	WESTIN ST LOUIS CTL 4.453 07/15/2047.....					1PL	9,911,008	100.960	10,006,154	9,911,008	9,911,016		17			4.453	4.453	MON	19,615		08/10/2017.	07/15/2047.
960386	AM	2	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP.....				1,2	2FE	19,885,650	109.999	21,999,860	20,000,000	19,907,684		19,779			4.950	5.015	MS	291,500	967,611	10/04/2018.	09/15/2028.
960386	AM	2	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP.....	SD			1,2	2FE	9,393,500	109.999	10,999,930	10,000,000	9,448,192		53,698			4.950	5.764	MS	145,750	483,806	12/20/2018.	09/15/2028.
960410	AC	2	WESTJET AIRLINES LTD.....			C	1	3FE	7,989,120	101.000	8,080,000	8,000,000	7,996,690		2,276			3.500	3.529	JD	11,667	280,000	06/13/2016.	06/16/2021.
960413	AT	9	WESTLAKE CHEMICAL CORP.....				1,2	2FE	6,965,000	103.258	7,228,053	7,000,000	6,975,676		3,406			3.600	3.660	FA	95,200	252,000	08/03/2016.	08/15/2026.
96042@	AA	4	WESTKIN PORTFOLIO (LAS & FLP) LEASE-BACK.....				4	1FE	9,808,800	104.410	10,139,969	9,711,683	9,806,118		(2,430)			6.050	5.964	MON	26,114	602,246	12/06/2018.	11/15/2038.
961214	CX	9	WESTPAC BANKING CORP.....			C		1FE	7,968,960	102.164	8,173,120	8,000,000	7,979,369		3,078			2.850	2.895	MN	30,400	228,000	05/09/2016.	05/13/2026.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.66

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22				
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol					Actual Cost	Rate Used to Obtain Fair Value										Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
961214	DF	7	WESTPAC BANKING CORP.....	.....	C	.....	2FE	.....	6,000,000	...105.500	.....	6,330,000	.....	6,000,000	.....	6,000,000	.....	4.322	4.322	MN.....	.....	27,373	.....	259,320	11/15/2016.	11/23/2031.
96524V	A*	7	WHITEHORSE FINANCE, INC.....	.....	..	.....	2FE	.....	24,000,000	...102.250	.....	24,540,000	.....	24,000,000	.....	24,000,000	.....	6.000	5.998	FA.....	.....	576,000	.....	1,440,000	08/07/2018.	08/07/2023.
967795	9Z	0	WILBARGER CREEK MUNICIPAL UTILITY DISTRI.....	.....	..	.....	1FE	.....	7,650,000	...92.875	.....	7,430,000	.....	8,000,000	.....	7,670,292	.....	4.550	5.019	MJSD.....	.....	15,165	.....	517,531	02/01/2018.	06/17/2034.
96928*	CQ	8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU.....	.....	..	.....	2	.....	2,823,135	...115.010	.....	3,246,887	.....	2,823,135	.....	2,823,145	.....	6.660	6.660	MON...	.....	8,356	.....	187,695	12/16/2009.	06/15/2033.
96928*	CR	6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU.....	.....	..	.....	2	.....	3,822,988	...115.800	.....	4,427,021	.....	3,822,989	.....	3,823,002	.....	6.660	6.660	MON...	.....	11,316	.....	275,497	12/23/2009.	05/15/2034.
96928*	CX	3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU.....	.....	..	.....	1	.....	10,447,493	...122.810	.....	12,702,573	.....	10,343,273	.....	10,414,276	.....	6.190	6.120	MON...	.....	51,576	.....	639,661	03/18/2010.	01/15/2035.
96928*	DA	2	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU.....	.....	..	.....	1	.....	11,074,466	...113.320	.....	12,415,815	.....	10,956,420	.....	11,026,340	.....	5.370	5.296	MON...	.....	26,149	.....	586,968	06/01/2010.	08/15/2031.
96928*	DE	4	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU.....	.....	..	.....	2	.....	11,584,832	...108.170	.....	12,415,866	.....	11,478,105	.....	11,536,632	.....	5.800	5.728	MON...	.....	11,096	.....	663,617	06/22/2010.	01/25/2029.
96928*	DJ	3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU.....	.....	..	.....	1	.....	7,747,723	...111.430	.....	8,633,287	.....	7,747,722	.....	7,747,740	.....	5.250	5.250	MON...	.....	18,078	.....	405,794	09/28/2010.	09/15/2031.
96928*	DZ	7	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU.....	.....	..	.....	1	.....	8,952,593	...112.450	.....	9,975,511	.....	8,871,063	.....	8,917,356	.....	5.600	5.531	MON...	.....	22,079	.....	495,646	04/28/2011.	10/15/2029.
96928*	EN	3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU.....	.....	..	.....	1	.....	7,843,272	...107.080	.....	8,309,103	.....	7,759,715	.....	7,813,834	.....	4.160	4.095	MON...	.....	14,347	.....	322,151	01/06/2012.	02/15/2034.
96928*	EZ	6	WILLIAM BLAIR & COMPANY CONTROL PASS - T.....	.....	..	.....	4	.....	11,556,097	...106.770	.....	12,338,443	.....	11,556,096	.....	11,556,121	.....	5.040	5.040	MON...	.....	25,886	.....	581,801	08/17/2012.	09/15/2033.
96928*	FH	5	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU.....	.....	..	.....	2	.....	7,191,532	...106.330	.....	7,646,756	.....	7,191,532	.....	7,191,552	.....	6.170	6.170	MON...	.....	19,721	.....	441,481	04/03/2013.	04/15/2025.
96928*	FK	8	WILLIAM BLAIR & CO. CONTROL PASS - THROU.....	.....	..	.....	4	.....	8,687,463	...117.760	.....	10,230,357	.....	8,687,463	.....	8,687,644	.....	5.930	5.930	MON...	.....	22,896	.....	514,563	05/15/2013.	11/15/2032.
96928*	FQ	5	WILLIAM BLAIR & CO. CONTROL PASS - THROU.....	.....	..	.....	1	.....	8,703,995	...105.890	.....	9,216,660	.....	8,703,995	.....	8,704,006	.....	4.010	4.010	MON...	.....	15,512	.....	348,334	12/20/2013.	09/15/2033.
96928*	FV	4	WILLIAM BLAIR & COMPANY CONTROL PASS - T.....	.....	..	.....	1	.....	9,005,484	...99.640	.....	8,973,058	.....	9,005,477	.....	9,005,496	.....	4.090	4.090	MON...	.....	16,370	.....	367,986	09/30/2014.	09/15/2044.
96928*	FX	0	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU.....	.....	..	.....	1	.....	18,845,764	...105.050	.....	19,797,475	.....	18,845,764	.....	18,845,789	.....	4.010	4.010	MON...	.....	33,587	.....	754,500	12/23/2014.	02/15/2036.
96928*	FY	8	WILLIAM BLAIR & COMPANY CONTROL PASS - T.....	.....	..	.....	2	.....	6,265,855	...101.250	.....	6,344,178	.....	6,265,855	.....	6,265,865	.....	4.510	4.510	MON...	.....	12,560	.....	282,081	02/11/2015.	01/15/2035.
96928@	AA	3	WILLIAM BLAIR CONTROL SERIES 2004 PASS T.....	.....	..	.....	1	.....	3,323,088	...102.290	.....	3,399,187	.....	3,323,088	.....	3,323,088	.....	4.000	4.000	MON...	.....	5,908	.....	131,711	10/31/2013.	06/15/2023.
96930@	AA	9	WILLIAM BLAIR & CO, WALGREEN CO (FRANKLI.....	.....	..	.....	2	.....	5,081,473	...100.240	.....	5,093,669	.....	5,081,473	.....	5,081,478	.....	4.370	4.370	MON...	.....	9,869	.....	221,675	09/11/2015.	08/15/2035.
969457	BW	9	WILLIAMS COMPANIES INC.....	.....	..	.....	1,2	2FE	2,556,840	...107.875	.....	2,966,565	.....	2,750,000	.....	2,640,948	.....	4.550	5.563	JD.....	.....	2,433	.....	125,125	08/05/2015.	06/24/2024.
96949L	AB	1	WILLIAMS PARTNERS LP.....	.....	..	.....	1,2	2FE	12,957,750	...105.906	.....	13,767,819	.....	13,000,000	.....	12,975,598	.....	4.000	4.037	MS.....	.....	153,111	.....	520,000	02/26/2015.	09/15/2025.
96949L	AD	7	WILLIAMS PARTNERS LP.....	.....	..	.....	1,2	2FE	4,997,450	...103.977	.....	5,198,860	.....	5,000,000	.....	4,998,119	.....	3.750	3.756	JD.....	.....	8,333	.....	187,500	05/31/2017.	06/15/2027.
96950F	AL	8	WILLIAMS PARTNERS LP.....	.....	..	.....	1,2	2FE	12,921,480	...106.778	.....	13,881,153	.....	13,000,000	.....	12,965,863	.....	4.500	4.575	MN.....	.....	74,750	.....	585,000	11/12/2013.	11/15/2023.
96950F	AM	6	WILLIAMS PARTNERS LP.....	.....	..	.....	1,2	2FE	4,989,550	...106.277	.....	5,313,865	.....	5,000,000	.....	4,995,309	.....	4.300	4.325	MS.....	.....	69,875	.....	215,000	02/27/2014.	03/04/2024.
97063P	AB	0	WILLIS GROUP HOLDINGS PLC.....	.....	C	.....	1	2FE	6,936,650	...104.124	.....	7,288,666	.....	7,000,000	.....	6,990,709	.....	5.750	5.866	MS.....	.....	118,514	.....	402,500	03/14/2011.	03/15/2021.
970648	AF	8	WILLIS NORTH AMERICA INC.....	.....	..	.....	1,2	2FE	4,995,700	...104.437	.....	5,221,825	.....	5,000,000	.....	4,997,314	.....	3.600	3.613	MN.....	.....	23,000	.....	180,000	05/11/2017.	05/15/2024.
970648	AG	6	WILLIS NORTH AMERICA INC.....	.....	..	.....	1,2	2FE	4,998,350	...109.766	.....	5,488,275	.....	5,000,000	.....	4,998,849	.....	4.500	4.503	MS.....	.....	66,250	.....	228,125	09/05/2018.	09/15/2028.
970648	AJ	0	WILLIS NORTH AMERICA INC.....	.....	..	.....	1,2	2FE	6,987,330	...99.325	.....	6,952,715	.....	7,000,000	.....	6,987,683	.....	2.950	2.971	MS.....	.....	63,671	.....	99,03/2019.	09/15/2029.	
97650W	AF	5	WINTRUST FINANCIAL CORP.....	.....	..	.....	2FE	.....	5,000,000	...103.315	.....	5,165,735	.....	5,000,000	.....	5,000,000	.....	5.000	4.999	JD.....	.....	12,500	.....	250,000	06/10/2014.	06/13/2024.
97650W	AG	3	WINTRUST FINANCIAL CORP.....	.....	..	.....	2FE	.....	25,000,000	...106.551	.....	26,637,800	.....	25,000,000	.....	25,000,000	.....	4.850	4.850	JD.....	.....	84,201	.....	606,250	06/03/2019.	06/06/2029.
976656	CD	8	WISCONSIN ELECTRIC POWER CO.....	.....	..	.....	1,2	1FE	2,969,190	...101.481	.....	3,044,433	.....	3,000,000	.....	2,994,128	.....	2.950	3.069	MS.....	.....	26,058	.....	88,500	09/07/2011.	09/15/2021.
976826	BH	9	WISCONSIN POWER AND LIGHT CO.....	.....	..	.....	1	1FE	4,991,650	...101.094	.....	5,054,705	.....	5,000,000	.....	4,999,567	.....	4.600	4.620	JD.....	.....	10,222	.....	230,000	06/10/2010.	06/15/2020.
976826	BM	8	WISCONSIN POWER AND LIGHT CO.....	.....	..	.....	1,2	1FE	7,976,640	...102.663	.....	8,213,040	.....	8,000,000	.....	7,977,720	.....	3.000	3.034	JJ.....	.....	124,667	.....	.....	06/17/2019.	07/01/2029.
980236	AL	7	WOODSIDE FINANCE LTD.....	.....	C	.....	1,2	2FE	3,996,840	...101.418	.....	4,056,708	.....	4,000,000	.....	3,999,608	.....	4.600	4.608	MN.....	.....	26,067	.....	184,000	05/03/2011.	05/10/2021.
980236	AM	5	WOODSIDE FINANCE LTD.....	.....	C	.....	1,2	2FE	3,997,680	...103.573	.....	4,142,928	.....	4,000,000	.....	3,998,824	.....	3.650	3.656	MS.....	.....	47,044	.....	146,000	02/26/2015.	03/05/2025.
980236	AN	3	WOODSIDE FINANCE LTD.....	.....	C	.....	1,2	2FE	4,996,700	...103.968	.....	5,198,375	.....	5,000,000	.....	4,997,840	.....	3.700	3.707	MS.....	.....	54,472	.....	185,000	09/08/2016.	09/15/2026.
980236	AQ	6	WOODSIDE FINANCE LTD.....	.....	C	.....	1,2	2FE	9,981,700	...109.552	.....	10,955,230	.....	10,000,000	.....	9,982,924	.....	4.500	4.523	MS.....	.....	146,250	.....	225,000	02/25/2019.	03/04/2029.
980888	AD	3	WOOLWORTHS LTD.....	.....	C	.....	2FE	.....	13,021,900	...100.821	.....	13,106,730	.....	13,000,000	.....	13,002,146	.....	4.000								

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	n		NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
981811 AF 9	WORTHINGTON INDUSTRIES INC.....			.....	..	.....1,2	2FE	6,993,070	...103.102	7,217,161	7,000,000	6,994,147	.....	.....567	.....	.....	.....4.300	4.309	FA.....	125,417	301,000	07/25/2017.	08/01/2032.
98310W AM 0	WYNDHAM WORLDWIDE CORP.....			.....	..	.....1,2	3FE	14,537,520	...111.953	15,861,544	14,168,000	14,420,718	.....	.....(36,762)	.....	.....	.....6.350	5.960	AO.....	224,917	899,668	11/10/2016.	10/01/2025.
98310W AN 8	WYNDHAM WORLDWIDE CORP.....			.....	..	.....1,2	3FE	14,086,900	...108.563	15,198,862	14,000,000	14,068,349	.....	.....(6,479)	.....	.....	.....5.750	5.662	AO.....	201,250	805,000	04/19/2017.	04/01/2027.
98417E AK 6	GLENCORE FINANCE CANADA LTD.....			.....	C	1	2FE	10,040,516	...104.133	10,413,280	10,000,000	10,009,506	.....	.....(4,206)	.....	.....	.....4.950	4.896	MN.....	63,250	495,000	01/24/2012.	11/15/2021.
98417E AT 7	GLENCORE FINANCE CANADA LTD.....			.....	C	1	2FE	4,987,350	...104.125	5,206,250	5,000,000	4,996,085	.....	.....1,549	.....	.....	.....4.250	4.278	AO.....	38,958	212,500	10/18/2012.	10/25/2022.
98419M AB 6	XYLEM INC.....			.....	..	.....1	2FE	999,350	...104.766	1,047,664	1,000,000	999,915	.....	.....119	.....	.....	.....4.875	4.880	AO.....	12,188	48,750	09/15/2011.	10/01/2021.
98419M AJ 9	XYLEM INC.....			.....	..	.....1,2	2FE	4,989,700	...103.738	5,186,880	5,000,000	4,992,832	.....	.....1,070	.....	.....	.....3.250	3.274	MN.....	27,083	162,500	10/03/2016.	11/01/2026.
984851 AD 7	YARA INTERNATIONAL ASA.....			.....	C	1,2	2FE	7,967,680	...102.375	8,190,000	8,000,000	7,977,992	.....	.....3,143	.....	.....	.....3.800	3.849	JD.....	21,111	304,000	06/01/2016.	06/06/2026.
984851 AF 2	YARA INTERNATIONAL ASA.....			.....	C	1,2	2FE	6,982,360	...109.186	7,643,006	7,000,000	6,984,882	.....	.....1,704	.....	.....	.....4.750	4.781	JD.....	27,708	332,500	05/24/2018.	06/01/2028.
98779P AH 0	YOUR COMMUNITY BANK.....			.....	..	.....2,5	2	6,500,000	...107.847	7,010,036	6,500,000	6,500,145	.....	.....108	.....	.....	.....6.250	6.248	JD.....	18,056	406,250	12/03/2015.	12/15/2025.
98971D AB 6	ZIONS BANCORPORATION NA.....			.....	..	.....2	2FE	9,968,700	...98.187	9,818,660	10,000,000	9,969,167	.....	.....467	.....	.....	.....3.250	3.287	AO.....	55,972	.....	10/24/2019.	10/29/2029.
98978V AK 9	ZOETIS INC.....			.....	..	.....1,2	2FE	9,976,900	...110.729	11,072,920	10,000,000	9,985,651	.....	.....2,589	.....	.....	.....4.500	4.528	MN.....	60,000	450,000	11/09/2015.	11/13/2025.
G6461# AA 6	NEW MOUNTAIN GUARDIAN II MASTER FUND.....			.....	..	.....	....1PL	17,080,000	...102.760	17,551,408	17,080,000	17,080,642	.....	.....1,153	.....	.....	.....5.925	5.927	MS.....	297,975	812,403	11/26/2018.	03/15/2022.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							18,527,099,039	XXX	19,585,002,363	18,549,570,403	18,530,720,588	2,560,652	4,246,821	5,686,924	0	XXX	XXX	XXX	..196,027,378	..716,998,674	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities

00077B 4W 0	AMAC 029 A30 - CMO/RMBS.....			.....	..	.....4	1FM	11,932	...100.618	11,905	11,832	11,429	.....	.....25	.....	.....	.....5.750	7.483	MON...	57	679	02/03/2003.	12/25/2032.
000780 NL 6	AMAC 0312 2A - CMO/RMBS.....			.....	..	.....4	1FM	14,310	...105.270	14,863	14,119	13,817	.....	.....(10)	.....	.....	.....5.500	6.631	MON...	65	771	01/21/2004.	12/25/2033.
00192J AA 4	APS 161 1A - CMO/RMBS.....			.....	..	.....4	1FE	4,248,127	...99.087	4,722,980	4,766,481	4,520,104	.....	.....62,255	.....	.....	.....1.859	4.629	MON...	7,382	116,641	03/18/2016.	07/27/2057.
004375 FG 1	ACCR 061 A4 - RMBS.....			.....	..	.....4	1FM	14,331,674	...98.174	16,413,896	16,719,154	15,612,315	.....	.....87,248	.....	.....	.....2.072	5.518	MON...	5,774	404,218	04/07/2016.	04/25/2036.
004421 HR 7	ACE 04HE3 M2 - RMBS.....			.....	..	.....4	1FM	453,171	...95.521	535,988	561,120	437,282	.....	.....34,111	.....	.....	.....2.797	7.908	MON...	304	18,471	03/07/2012.	11/25/2034.
007036 GS 9	ARMT 052A 2A1 - CMO/RMBS.....			.....	..	.....4	1FM	924,052	...101.523	1,002,676	987,631	919,005	.....	.....(3,651)	.....	.....	.....4.500	5.945	MON...	3,704	45,238	07/24/2013.	06/25/2035.
007036 SE 7	ARMT 059A 5A1 - RMBS.....			.....	..	.....4	1FM	738,266	...98.208	1,039,351	1,058,318	837,184	.....	.....13,899	.....	.....	.....2.332	13.359	MON...	411	30,207	08/17/2015.	11/25/2035.
00703Q AD 4	ARMT 063A A11 - RMBS.....			.....	..	.....4	1FM	5,646,283	...63.262	5,646,283	8,925,236	5,646,283	.....	.....140,995	215,128	.....	.....2.068	5.439	MON...	3,076	150,971	10/18/2016.	08/25/2036.
02146P AF 2	CWALT 06HY12 A5 - CMO/RMBS.....			.....	..	.....4	1FM	2,108,511	...99.678	3,276,473	3,287,065	2,155,510	.....	.....(852)	.....	.....	.....3.955	15.547	MON...	10,835	127,715	01/19/2012.	08/25/2036.
02146T AL 1	CWALT 0624CB A11 - CMO/RMBS.....			.....	..	.....4	1FM	577,224	...84.447	807,834	956,617	559,091	.....	.....27,103	.....	.....	.....5.750	15.652	MON...	4,584	54,597	07/23/2008.	08/25/2036.
02150V AA 3	CWALT 07HY7C A1 - RMBS.....			.....	..	.....4	1FM	842,982	...93.204	972,386	1,043,286	866,569	.....	.....32,093	.....	.....	.....1.932	6.845	MON...	336	25,180	10/18/2016.	08/25/2037.
02660L AA 8	AHMA 064 A11 - RMBS.....			.....	..	.....4	1FM	444,132	...68.543	458,494	668,917	387,088	.....	.....19,661	.....	.....	.....1.982	8.729	MON...	221	16,608	05/20/2008.	10/25/2046.
02660T AR 4	AHM 041 4A - RMBS.....			.....	..	.....4	1FM	2,653,910	...97.671	2,621,586	2,684,106	2,637,726	.....	.....(17,280)	.....	.....	.....3.893	3.511	MON...	8,709	122,460	11/15/2018.	04/25/2044.
02660T CS 0	AHM 044A 4A - RMBS.....			.....	..	.....4	1FM	1,221,575	...100.738	1,438,235	1,427,699	1,289,877	.....	.....5,490	.....	.....	.....3.907	15.160	MON...	4,648	59,978	05/10/2012.	02/25/2045.
02660T DH 3	AHM 051B 6A - RMBS.....			.....	..	.....4	1FM	877,281	...101.921	1,026,265	1,006,922	911,648	.....	.....7,461	.....	.....	.....3.907	8.162	MON...	3,278	42,220	02/28/2011.	06/25/2045.
02660T EK 5	AHM 052B 1A1 - RMBS.....			.....	..	.....4	1FM	3,632,941	...95.566	3,709,510	3,881,606	3,630,483	.....	.....(2,457)	.....	.....	.....2.392	3.820	MON...	1,547	15,813	11/13/2019.	09/25/2045.
02660T EQ 2	AHM 052B 4A1 - RMBS.....			.....	..	.....4	1FM	461,587	...100.587	541,341	538,183	489,685	.....	.....1,888	.....	.....	.....3.424	15.242	MON...	1,536	19,912	03/14/2016.	09/25/2045.
02660V AE 8	AHMA 051B 311 - RMBS.....			.....	..	.....4	1FM	92,781	...97.918	111,385	113,754	95,671	.....	.....(358)	.....	.....	.....2.332	9.630	MON...	44	3,141	10/30/2013.	11/25/2035.
026929 AA 7	AHM 063A 111 - RMBS.....			.....	..	.....4	1FM	2,616,005	...93.748	3,129,127	3,337,805	2,682,580	.....	.....96,254	.....	.....	.....2.152	6.534	MON...	1,197	88,560	02/24/2016.	12/25/2046.
03072S RC 1	AMSI 04FR1 A6 - RMBS.....			.....	..	.....4	1FM	785,425	...103.293	836,376	809,716	791,387	.....	.....1,278	.....	.....	.....4.410	6.342	MON...	2,976	34,451	11/16/2010.	05/25/2034.
03215P BN 8	AMRES 971 A7 - RMBS.....			.....	..	.....4	1FM	63,527	...101.776	64,726	63,596	63,385	.....	.....(211)	.....	.....	.....8.110	7.558	MON...	430	4,077	04/01/2004.	03/25/2027.
03215P DM 8	AMRES 981 A5 - RMBS.....			.....	..	.....4	1FM	1,150,063	...106.348	1,222,301	1,149,345	1,147,825	.....	.....(1,520)	.....	.....	.....7.070	7.210	MON...	6,811	81,092	02/25/1999.	10/25/2027.
04544P AD 1	ABSHE 06HE5 A4 - RMBS.....			.....	..	.....4	1FM	3,975,860	...97.277	5,951,861	6,118,487	5,086,135	.....	.....62,282	.....	.....	.....1.932	14.684	MON...	1,970	148,706	07/12/2011.	07/25/2036.
05532E BB 0	BCAP 09R10P 151 - CMO/RMBS.....			.....	..	.....4	1FM	116,357	...99.524	117,567	118,129	117,622	.....	.....82	.....	.....	.....5.500	5.748	MON...	541	5,833	05/11/2010.	03/26/2036.
05532E CE 3	BCAP 09R10J 9A2 - CMO/RMBS.....			.....	..	.....4	1FM	295,911	...98.745	1,015,734	1,028,640	541,214	.....	.....148,017	.....	.....	.....6.000	46.722	MON...	5,143	60,711	09/09/2009.	06/26/2037.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.68

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		NAIC Designation and Administrative Symbol	8	9	12			13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	Foreign Bond CHAR	Actual Cost	Rate Used to Obtain Fair Value					Fair Value	Par Value											Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05532M	AG	2	BCAP 09RR15 4A2 - CMO/RMBS.....	.....	C	4	1FM	4,100,076	66.689	5,049,362	7,571,483	3,907,708	.....	.....57,036	.....	.....6.000	13.844	MON.....	37,857	452,489	10/01/2010.	05/27/2036.		
05532T	AF	9	BCAP 10RR1B 2A2 - CMO/RMBS.....	.....	..	.....4	1FM	3,508,148	94.537	7,624,159	8,064,709	5,758,210	.....	.....423,325	.....	.....3.893	18.295	MON.....	26,167	343,076	03/16/2012.	06/27/2045.		
05533G	CN	7	BCAP 10RR9B 6A1 - CMO/RMBS.....	.....	C	4	1FM	1,118,460	100.228	1,183,127	1,180,432	1,172,909	.....	.....11,416	.....	.....6.000	8.517	MON.....	5,902	69,364	04/20/2011.	10/26/2035.		
05533N	AJ	3	BCAP 10R12A 1A9 - CMO/RMBS.....	.....	C	4	1FM	2,473,943	92.594	2,614,662	2,823,788	2,617,254	.....	.....47,440	.....	.....2.931	6.989	MON.....	6,896	101,382	06/07/2016.	06/26/2037.		
05535D	BG	8	BCF 97R2 3B1 - CMO/RMBS.....	.....	..	.....4	6FE	700,386	83.500	702,634	841,478	697,686	.....	.....17,047	.....	.....7.000	10.670	MON.....	4,909	44,178	06/19/1997.	05/25/2027.		
05539B	AD	6	BCAP 12RR3 1A4 - CMO/RMBS.....	.....	..	.....4	1FM	1,852,742	98.746	2,002,191	2,027,625	2,018,133	.....	.....13,403	.....	.....4.500	6.009	MON.....	7,604	87,508	03/13/2012.	12/29/2037.		
05540X	BK	8	BCAP 12RR4B 5A5 - CMO/RMBS.....	.....	..	.....4	1FM	744,999	100.021	801,243	801,074	801,074	.....	.....(41,901)	.....	.....3.446	2.690	MON.....	2,301	30,140	04/11/2012.	05/27/2036.		
05541C	AZ	1	BCAP 12RR7 5A1 - CMO/RMBS.....	.....	..	.....4	1FM	5,580,881	100.290	6,433,433	6,414,806	6,348,196	.....	.....132,153	.....	.....3.278	6.962	MON.....	17,524	245,476	07/26/2012.	03/26/2047.		
05541D	AU	0	BCAP 12RR8B 4A3 - CMO/RMBS.....	.....	..	.....4	1FM	4,200,133	97.758	4,969,406	5,083,369	4,658,135	.....	.....16,679	.....	.....2.814	8.342	MON.....	5,166	122,253	08/23/2012.	11/26/2036.		
05545J	AJ	8	BCAP 15RR3 4A1 - CMO/RMBS.....	.....	..	.....4	1FM	2,170,495	95.888	2,331,918	2,431,927	2,315,875	.....	.....49,283	.....	.....2.295	4.992	MON.....	930	59,129	12/29/2015.	02/25/2037.		
05570W	AJ	7	BNPP 091 A6 - CMO/RMBS.....	.....	..	.....4	1FM	3,920,855	101.644	4,522,359	4,449,197	4,412,410	.....	.....30,672	.....	.....6.000	7.900	MON.....	22,246	266,952	08/10/2012.	08/27/2037.		
058927	AG	9	BAFC 06A 3A2 - CMO/RMBS.....	.....	..	.....4	1FM	661,500	92.908	703,993	757,734	625,175	.....	.....15,954	.....	.....4.014	8.488	MON.....	2,535	32,145	01/09/2017.	02/20/2036.		
058931	AD	8	BAFC 063 2A1 - CMO/RMBS.....	.....	..	.....4	1FM	2,511,328	100.180	3,084,792	3,079,266	2,440,534	.....	.....170,716	.....	.....6.000	14.087	MON.....	15,396	181,949	03/29/2012.	03/25/2036.		
058931	BL	9	BAFC 063 5A8 - CMO/RMBS.....	.....	..	.....4	1FM	171,289	100.815	170,132	168,757	150,240	.....	.....334	.....	.....5.500	6.995	MON.....	773	9,163	08/16/2013.	03/25/2036.		
058933	AN	2	BAFC 06DB 5A1 - CMO/RMBS.....	.....	..	.....4	1FM	2,340,601	97.914	2,390,375	2,441,305	2,357,517	.....	.....23,835	.....	.....4.351	4.252	MON.....	8,853	96,595	01/08/2019.	05/20/2036.		
05946X	H7	1	BAFC 05H 3A1 - CMO/RMBS.....	.....	..	.....4	3FM	2,292,670	93.539	2,356,422	2,519,197	2,349,091	.....	.....61,937	.....	.....4.263	5.737	MON.....	8,949	113,675	04/06/2016.	11/20/2035.		
05946X	R7	0	BAFC 057 2A2 - CMO/RMBS.....	.....	..	.....3	6FE	1,268,397	11.340	606,234	.....	.....0	.....	.....	.....	.....3.168	250.000	MON.....	2,823	163,275	03/05/2008.	11/25/2035.		
05946X	XP	3	BAFC 05EA 3A1 - CMO/RMBS.....	.....	..	.....4	2FM	1,782,716	96.238	1,749,553	1,817,954	1,779,265	.....	.....2,490	.....	.....4.493	4.233	MON.....	6,807	74,681	01/15/2019.	05/20/2035.		
05946X	Y7	2	BAFC 058 2A8 - CMO/RMBS.....	.....	..	.....4	3FM	2,551,824	104.456	2,653,703	2,540,501	2,525,252	.....	.....(9,173)	.....	.....5.750	5.252	MON.....	12,173	144,659	08/07/2013.	01/25/2036.		
05946X	YV	9	BAFC 05F 2A1 - CMO/RMBS.....	.....	..	.....4	2FM	1,651,248	96.465	1,709,354	1,771,992	1,738,306	.....	.....20,613	.....	.....4.310	5.216	MON.....	6,364	76,851	01/04/2017.	09/20/2035.		
05948X	T2	7	BOAMS 04A 2A2 - CMO/RMBS.....	.....	..	.....4	1FM	768,739	100.464	784,067	780,445	758,307	.....	.....(1,812)	.....	.....4.781	4.213	MON.....	3,109	36,768	09/08/2016.	02/25/2034.		
05949A	H8	6	BOAMS 05A 2A1 - CMO/RMBS.....	.....	..	.....4	1FM	1,301,321	99.560	1,339,984	1,345,904	1,298,422	.....	.....(6,901)	.....	.....4.459	4.644	MON.....	5,002	59,251	05/06/2016.	02/25/2035.		
05949A	H9	4	BOAMS 05A 2A2 - CMO/RMBS.....	.....	..	.....4	1FM	1,636,675	99.560	1,673,403	1,680,796	1,642,547	.....	.....2,534	.....	.....4.459	4.242	MON.....	6,246	73,994	05/06/2016.	02/25/2035.		
05949C	GW	0	BOAMS 058 A9 - CMO/RMBS.....	.....	..	.....4	1FM	947,803	98.855	1,168,688	1,182,223	1,059,665	.....	.....6,682	.....	.....5.500	6.939	MON.....	5,419	64,239	10/13/2005.	09/25/2035.		
05949C	GW	0	BOAMS 058 A9 - CMO/RMBS.....	SD..	..	4	1FM	177,147	98.855	198,251	200,547	179,382	.....	.....1,214	.....	.....5.500	6.997	MON.....	919	10,897	08/31/2012.	09/25/2035.		
05949C	HM	1	BOAMS 051 1A1 - CMO/RMBS.....	.....	..	.....4	1FM	1,405,262	94.419	1,505,747	1,594,753	1,464,537	.....	.....44,620	.....	.....3.998	8.046	MON.....	5,313	69,176	07/22/2013.	10/25/2035.		
05949C	KS	4	BOAMS 05J 2A3 - CMO/RMBS.....	.....	..	.....4	1FM	30,256	97.673	30,245	30,965	31,142	.....	.....(158)	.....	.....3.900	3.919	MON.....	101	1,331	09/10/2008.	11/25/2035.		
05950F	AD	7	BAFC 064 A4 - CMO/RMBS.....	.....	..	.....3	5FE	675,101	14.815	40,231	.....	.....0	.....	.....	.....	.....3.708	250.000	MON.....	168	10,026	03/12/2008.	07/25/2036.		
05950M	AJ	9	BAFC 06G 3A3 - RMBS.....	.....	..	.....4	1FM	5,006,672	100.201	5,232,578	5,222,083	4,749,730	.....	.....(280,479)	.....	.....3.700	9.535	MON.....	16,103	212,766	04/08/2016.	07/20/2036.		
05950P	AF	0	BAFC 06HB 2A3 - CMO/RMBS.....	.....	..	.....4	1FM	2,812,925	99.117	3,182,986	3,211,334	2,565,505	.....	.....75,187	.....	.....4.157	9.671	MON.....	11,125	135,964	03/22/2016.	09/20/2046.		
05950R	BG	3	BAFC 066 3A2 - CMO/RMBS.....	.....	..	.....3	5GI	474,817	14.665	26,530	.....	.....0	.....	.....	.....	.....3.608	250.000	MON.....	109	7,015	10/24/2008.	08/25/2036.		
05950T	AC	9	BOAMS 06B 2A1 - CMO/RMBS.....	.....	..	.....4	1FM	539,315	99.270	891,133	897,685	835,070	.....	.....16,700	.....	.....3.846	7.865	MON.....	2,877	37,990	11/17/2010.	11/20/2036.		
05951F	AB	0	BAFC 071A T1B - RMBS.....	.....	..	.....4	1FM	80,217	103.407	95,003	91,873	70,192	.....	.....3,807	.....	.....5.846	11.482	MON.....	448	3,655	05/13/2008.	01/25/2037.		
05951K	AN	3	BAFC 067B A12 - CMO/RMBS.....	.....	..	.....4	1FM	1,616,065	101.467	1,690,096	1,665,659	1,566,252	.....	.....(9,261)	.....	.....6.000	6.599	MON.....	8,328	99,079	01/11/2017.	09/25/2036.		
05951U	AC	5	BAFC 068T2 A2 - RMBS.....	.....	..	.....4	1FM	19,481	101.546	25,818	25,425	19,426	.....	.....643	.....	.....5.791	12.097	MON.....	123	1,325	04/30/2008.	10/25/2036.		
05951V	AV	1	BAFC 06IA 6A1 - RMBS.....	.....	..	.....4	1FM	1,544,362	92.686	1,736,190	1,873,189	1,529,334	.....	.....74,870	.....	.....2.145	7.844	MON.....	1,339	49,883	03/21/2016.	12/20/2046.		
059522	AA	0	BAFC 07CB 6A1 - RMBS.....	.....	..	.....4	1FM	2,480,866	97.031	2,799,078	2,884,728	2,574,467	.....	.....(6,924)	.....	.....1.975	7.898	MON.....	1,899	72,251	02/25/2016.	05/20/2047.		
059522	AU	6	BAFC 07CA 1A2 - CMO/RMBS.....	.....	..	.....4	1FM	4,781,600	98.845	5,124,696	5,184,599	4,787,428	.....	.....54,357	.....	.....4.366	5.650	MON.....	18,864	231,839	02/12/2016.	05/20/2036.		
059523	AN	0	BAFC 075 4A3 - CMO/RMBS.....	.....	..	.....3	5GI	10,441,364	20.580	4,582,814	.....	.....2,259,703	.....	.....(461,186)										

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.69

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05952G	AV	3	BAFC 07DB 3A3 - CMO/RMBS.....	..	..	..4	1FM	1,184,339	...97.417	1,177,291	1,208,509	1,174,681	.....	.....(764)	.....	.....	....4.312	4.307	MON...	4,343	41,135	03/07/2019.	06/20/2037.
05953Y	AH	4	BAFC 074B A1B - RMBS.....	..	..	..4	1FM	160,518	...99.870	486,284	486,917	392,624	.....	.....12,028	.....	.....	....5.774	10.789	MON...	2,343	24,292	04/25/2008.	05/26/2037.
05954D	AL	0	BAFC 07E 6A1 - CMO/RMBS.....	..	..	..4	1FM	24,521	...98.188	217,667	221,684	182,554	.....	.....7,665	.....	.....	....4.100	10.325	MON...	757	9,439	04/24/2008.	07/22/2047.
05956E	AB	8	BAFC 10R6A 1A2 - CMO/RMBS.....	..	..	..4	1FM	1,306,110	...101.632	1,347,646	1,326,000	1,318,161	.....	.....4,207	.....	.....	....5.500	5.921	MON...	6,078	72,930	09/12/2013.	02/27/2035.
05990E	AD	2	BAFC 12R6 2A2 - CMO/RMBS.....	..	..	..4	1FM	3,941,721	...92.705	4,198,958	4,529,366	4,173,243	.....	.....108,551	.....	.....	....2.667	5.283	MON...	2,013	112,074	01/24/2017.	07/28/2036.
05990H	AH	6	BAFC 10R2A 1A3 - CMO/RMBS.....	..	..	..4	1FM	1,986,628	...97.417	3,058,701	3,139,797	2,172,029	.....	.....180,002	.....	.....	....6.000	14.136	MON...	15,699	183,871	09/23/2010.	08/26/2037.
05990H	AQ	6	BAFC 10R2C 3A4 - CMO/RMBS.....	..	..	..4	1FM	2,758,732	...100.430	2,849,852	2,837,654	2,742,297	.....	.....(10,953)	.....	.....	....4.198	4.401	MON...	9,928	124,657	08/24/2016.	07/26/2035.
05990H	AT	0	BAFC 10R2D 4A3 - CMO/RMBS.....	..	..	..4	1FM	1,626,553	...91.695	1,863,082	2,031,819	1,788,249	.....	.....22,575	.....	.....	....6.250	8.754	MON...	10,582	125,849	11/12/2010.	08/26/2037.
07325D	AF	1	BAYV 06C 1A5 - RMBS.....	..	..	..4	2FM	921,811	...100.285	924,440	921,811	931,250	.....	.....8,290	.....	.....	....5.852	4.523	MON...	4,495	38,406	04/14/2014.	11/28/2036.
07384M	Q8	8	BSARM 043 2A - CMO/RMBS.....	..	..	..4	1FM	1,029,105	...101.124	1,037,415	1,025,882	1,025,584	.....	.....(5,458)	.....	.....	....4.201	3.583	MON...	3,591	41,795	01/27/2017.	07/25/2034.
07384M	S7	8	BSARM 045 2A - CMO/RMBS.....	..	..	..4	1FM	1,965,129	...102.222	2,000,061	1,956,595	1,943,746	.....	.....(9,411)	.....	.....	....4.372	3.853	MON...	7,129	85,545	01/27/2017.	07/25/2034.
07384M	S8	6	BSARM 045 3A - CMO/RMBS.....	..	..	..4	1FM	886,551	...100.451	878,762	874,814	883,218	.....	.....(4,421)	.....	.....	....5.003	3.811	MON...	3,647	42,409	01/27/2017.	07/25/2034.
07384Y	KF	2	BSABS 03AC4 A - RMBS.....	..	..	..4	1FM	3,396,786	...102.144	3,433,150	3,361,075	3,352,930	.....	.....(16,968)	.....	.....	....5.500	5.180	MON...	15,405	182,162	07/10/2013.	09/25/2033.
07384Y	TL	0	BSABS 04SD2 4A - CMO/RMBS.....	..	..	..4	1FM	953,956	...100.604	949,044	943,343	944,116	.....	.....(4,213)	.....	.....	....4.545	3.372	MON...	3,573	42,014	01/27/2017.	03/25/2044.
07386H	PD	7	BALTA 0412A 2A1 - CMO/RMBS.....	..	..	..4	1FM	413,817	...98.128	442,583	451,027	410,615	.....	.....(2,581)	.....	.....	....4.116	5.373	MON...	1,547	19,023	10/25/2016.	01/25/2035.
07386H	QZ	7	BALTA 052B 2A3 - CMO/RMBS.....	..	..	..4	1FM	2,273,243	...96.234	2,552,032	2,651,893	2,161,971	.....	.....62,559	.....	.....	....3.923	8.156	MON...	8,669	110,736	02/11/2016.	04/25/2035.
07386H	UG	4	BALTA 055A 2A1 - CMO/RMBS.....	..	..	..4	1FM	18,469	...100.191	20,334	20,295	18,573	.....	.....(87)	.....	.....	....4.242	5.739	MON...	72	880	09/14/2016.	07/25/2035.
07386Y	AE	4	BSARM 075 3A1 - CMO/RMBS.....	..	..	..4	1FM	4,464,365	...98.220	4,543,939	4,626,285	4,551,946	.....	.....39,746	.....	.....	....4.041	5.011	MON...	15,577	173,416	01/11/2019.	08/25/2047.
073870	AG	2	BALTA 072B 2A1 - CMO/RMBS.....	..	..	..4	1FM	54,717	...84.976	140,552	165,403	61,761	.....	.....11,468	.....	.....	....3.667	31.284	MON...	505	6,115	09/15/2008.	04/25/2037.
073877	CS	9	BSABS 05SD3 1M1 - RMBS.....	..	..	..4	1FM	8,778,766	...99.774	10,895,478	10,920,137	10,683,794	.....	.....188,153	.....	.....	....2.442	4.797	MON...	4,445	323,291	12/05/2013.	07/25/2035.
073879	GN	2	BSABS 04AC5 A2 - RMBS.....	..	..	..4	1FM	639,548	...84.868	726,119	855,583	670,758	.....	.....36,795	.....	.....	....2.192	6.541	MON...	313	14,579	12/05/2011.	10/25/2034.
073879	M5	4	BSABS 05AC6B 2A1 - CMO/RMBS.....	..	..	..4	1FM	2,153,884	...98.867	2,104,491	2,128,607	2,130,007	.....	.....(10,496)	.....	.....	....5.250	4.706	MON...	9,313	110,091	12/27/2013.	09/25/2020.
073880	AG	1	BSARM 071 3A1 - CMO/RMBS.....	..	..	..4	1FM	1,345,945	...98.555	1,573,805	1,596,877	1,229,026	.....	.....83,513	.....	.....	....4.241	15.822	MON...	5,644	66,372	03/03/2016.	02/25/2047.
07389N	AC	9	BSABS 06SD4 2A1 - CMO/RMBS.....	..	..	..4	1FM	790,621	...95.041	836,940	880,608	755,221	.....	.....23,341	.....	.....	....4.296	8.497	MON...	3,153	39,414	08/17/2016.	10/25/2036.
07401C	AS	2	BSARM 074 211 - CMO/RMBS.....	..	..	..4	3FM	6,221,154	...95.736	6,269,348	6,548,604	6,378,679	.....	.....16,547	.....	.....	....4.392	4.610	MON...	23,967	263,710	01/16/2019.	06/25/2047.
12489W	EL	4	CBASS 02CB1 B1 - RMBS.....	..	..	..4	1FM	137,357	...100.794	157,326	156,087	157,575	.....	.....(812)	.....	.....	....4.867	3.391	MON...	127	8,077	12/02/2011.	08/25/2030.
12489W	JQ	8	CBASS 04CB4 A6 - RMBS.....	..	..	..4	1FM	36,718	...102.474	37,721	36,810	36,468	.....	.....(19)	.....	.....	....4.440	4.973	MON...	136	1,629	01/19/2017.	05/25/2034.
125431	AH	9	CWHL 06HYB4 2A1 - CMO/RMBS.....	..	..	..4	1FM	397,451	...95.652	913,554	955,083	574,688	.....	.....53,815	.....	.....	....4.140	16.352	MON...	3,295	38,820	08/29/2007.	06/20/2036.
12543X	AD	8	CWHL 0619 1A4 - CMO/RMBS.....	..	..	..4	1FM	2,780,114	...80.796	2,441,570	3,021,878	2,305,038	.....	.....21,028	.....	.....	....6.000	9.116	MON...	15,109	179,707	08/19/2011.	01/25/2037.
12544B	AE	3	CWHL 07HY5 3A1 - CMO/RMBS.....	..	..	..4	1FM	797,705	...96.582	989,918	1,024,952	792,623	.....	.....44,855	.....	.....	....3.755	10.508	MON...	3,207	37,964	05/23/2017.	09/25/2037.
12558M	AG	7	CITHE 021 AF6 - RMBS.....	..	..	..4	1FM	278,530	...106.980	291,059	272,068	270,880	.....	.....(1,939)	.....	.....	....6.200	7.110	MON...	1,406	16,506	02/07/2011.	02/25/2030.
12566U	AN	4	CMALT 07A2 113 - CMO/RMBS.....	..	..	..4	1FM	95,384	...96.463	121,291	126,876	95,238	.....	.....3,163	.....	.....	....5.750	11.654	MON...	608	7,235	01/03/2012.	02/25/2037.
12566V	AE	2	CMALT 07A4 1A5 - CMO/RMBS.....	..	..	..4	1FM	860,974	...100.274	988,286	985,583	781,049	.....	.....12,574	.....	.....	....5.750	10.243	MON...	4,723	56,265	08/31/2012.	04/25/2037.
12640W	AC	4	CSMC 083R 1A2 - CMO/RMBS.....	..	..	..4	1FM	2,201,654	...87.846	2,201,654	2,506,266	2,201,654	.....	.....48,267	.....	.....81,051	3.451	6.699	MON...	7,207	98,496	12/01/2016.	07/28/2037.
12641P	AE	4	CSMC 096R A3 - CMO/RMBS.....	..	..	..4	1FM	1,079,387	...103.383	1,115,898	1,079,387	1,074,437	.....	.....(393)	.....	.....	....5.750	5.878	MON...	5,172	61,987	05/29/2009.	10/26/2038.
12641P	AF	1	CSMC 096R A4 - CMO/RMBS.....	..	..	..4	1FM	147,764	...102.440	1,024,401	1,000,000	582,239	.....	.....90,874	.....	.....	....5.750	27.134	MON...	4,792	57,428	05/29/2009.	10/26/2038.
12641P	AG	9	CSMC 096R A5 - CMO/RMBS.....	..	..	..4	1FM	39,948	...98.630	789,042	800,000	38,683	.....	.....(8,161)	.....	.....	....5.750	145.226	MON...	3,833	45,942	05/29/2009.	10/26/2038.
12641P	AH	7	CSMC 096R A6 - CMO/RMBS.....	..	..	..4	1FM	51,647	...94.440	755,522	800,000	.....	.....	.....(31,459)	.....	.....	....5.750	250.000	MON...	3,833	45,942	05/29/2009.	10/26/2038.
12641P	AM	6	CSMC 096R 2A2 - CMO/RMBS.....	..	..	..4	1FM	173,358	...100.150	173,618	173,358	172,817	.....	.....1,489	.....	.....	....5.500	5.249	MON...	795	7,717	05/29/2009.	05/29/2035.
12641P	AN	4	CSMC 096R 2A3 - CMO/RMBS.....	..	..	..4	1FM	2,085,440	...103.270	2,153,634	2,085,440	2,076,440	.....	.....(2,019)	.....	.....	....5.500	5.601	MON...	9,558	114,699	05/29/2009.	05/29/2035.
12641P	AP	9	CSMC 096R 2A4 - CMO/RMBS.....	..	..	..4	1FM	1,132,096	...108.720	1,295,595	1,191,680	1,171,508	.....	.....2,984	.....	.....	....5.500	5.927	MON...	5,462	65,542	05/29/2009.	05/29/2035.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.70

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description			Code	F o r e i g n B o n d C H A R	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12641P	AQ	7	CSMC	096R	2A5	- CMO/RMBS.....	4	1FM	558,732	80,530	1,439,490	1,787,520	690,442	35,906			5.500	19.065	MON...	8,193	98,314	05/29/2009.	05/29/2035.
12641P	AR	5	CSMC	096R	2A6	- CMO/RMBS.....	4	1FM	0	50,420	433,306	859,393	0				5.500	..250.000	MON...	3,939	46,482	05/29/2009.	05/29/2035.
12641P	AZ	7	CSMC	096R	4A3	- CMO/RMBS.....	4	1FM	19,762	99,950	19,752	19,762	19,725	272			5.500	4.652	MON...	91	818	05/29/2009.	11/26/2035.
12641P	AZ	7	CSMC	096R	4A3	- CMO/RMBS.....	SD..	4	1FM	1,921	99,950	2,325	2,326	47			5.500	4.095	MON...	11	96	08/31/2012.	11/26/2035.
12641P	BA	1	CSMC	096R	4A4	- CMO/RMBS.....	4	1FM	539,309	105,650	718,166	679,760	650,487	20,683			5.500	8.136	MON...	3,116	37,387	05/29/2009.	11/26/2035.
12641P	BA	1	CSMC	096R	4A4	- CMO/RMBS.....	SD..	4	1FM	33,734	105,650	84,520	80,000	74,491	3,992		5.500	9.931	MON...	367	4,400	08/31/2012.	11/26/2035.
12641P	BB	9	CSMC	096R	4A5	- CMO/RMBS.....	4	1FM	118,250	78,000	596,489	764,730	594				5.500	..250.000	MON...	3,505	42,060	05/29/2009.	11/26/2035.
12641P	BB	9	CSMC	096R	4A5	- CMO/RMBS.....	SD..	4	1FM	0	78,000	70,200	90,000	(2,469)			5.500	..250.000	MON...	413	4,950	08/31/2012.	11/26/2035.
12641P	BC	7	CSMC	096R	4A6	- CMO/RMBS.....	4	1FM	0	56,320	77,324	137,294	56,365	50,475			5.500	..250.000	MON...	629	7,480	05/29/2009.	11/26/2035.
12641P	BC	7	CSMC	096R	4A6	- CMO/RMBS.....	SD..	4	5FM	0	56,320	9,100	16,158	(20,862)	29,436		5.500	..250.000	MON...	74	880	08/31/2012.	11/26/2035.
12641P	BM	5	CSMC	096R	6A2	- CMO/RMBS.....	4	1FM	268,165	100,541	269,617	268,165	267,129	1,093			5.500	5.592	MON...	1,229	13,653	05/29/2009.	09/27/2038.
12641P	BM	5	CSMC	096R	6A2	- CMO/RMBS.....	SD..	4	1FM	17,395	100,541	19,879	19,772	122			5.500	5.176	MON...	91	1,007	08/31/2012.	09/27/2038.
12641P	BN	3	CSMC	096R	6A3	- CMO/RMBS.....	4	1FM	949,410	98,772	937,753	949,410	945,156	(897)			5.500	5.602	MON...	4,351	52,218	05/29/2009.	09/27/2038.
12641P	BN	3	CSMC	096R	6A3	- CMO/RMBS.....	SD..	4	1FM	51,257	98,772	69,141	70,000	1,367			5.500	6.616	MON...	321	3,850	08/31/2012.	09/27/2038.
12641P	BP	8	CSMC	096R	6A4	- CMO/RMBS.....	4	1FM	701,578	96,299	783,664	813,780	746,900	16,539			5.500	7.551	MON...	3,730	44,758	05/29/2009.	09/27/2038.
12641P	BP	8	CSMC	096R	6A4	- CMO/RMBS.....	SD..	4	1FM	27,278	96,299	57,780	60,000	2,832			5.500	11.044	MON...	275	3,300	08/31/2012.	09/27/2038.
12641P	BQ	6	CSMC	096R	6A5	- CMO/RMBS.....	4	1FM	148,463	92,749	503,181	542,520	124,147	5,415			5.500	28.469	MON...	2,487	29,839	05/29/2009.	09/27/2038.
12641P	BQ	6	CSMC	096R	6A5	- CMO/RMBS.....	SD..	4	1FM	0	92,749	37,100	40,000	591			5.500	17.906	MON...	183	2,200	08/31/2012.	09/27/2038.
12641P	BR	4	CSMC	096R	6A6	- CMO/RMBS.....	4	1FM	0	66,149	285,849	432,128	39,418	5,416			5.500	63.808	MON...	1,981	23,451	05/29/2009.	09/27/2038.
12641P	BR	4	CSMC	096R	6A6	- CMO/RMBS.....	SD..	4	5FM	0	66,149	21,076	31,861	(13,183)	(666)		5.500	5.500	MON...	146	1,729	08/31/2012.	09/27/2038.
12641P	CJ	1	CSMC	096R	9A4	- CMO/RMBS.....	4	1FM	45,078	97,902	89,312	91,227	71,288	10,525			4.187	19.510	MON...	318	3,826	05/29/2009.	09/27/2038.
12641P	CK	8	CSMC	096R	9A5	- CMO/RMBS.....	4	1FM	0	96,271	86,558	89,911	89,911	(2,703)			4.187	..250.000	MON...	314	3,769	05/29/2009.	09/27/2038.
12641Q	AA	0	CSMC	097R	3A3	- CMO/RMBS.....	4	1FM	102,558	93,146	175,623	188,546	98,041	10,852			6.000	20.913	MON...	943	11,243	05/31/2009.	09/26/2037.
12641Q	AF	9	CSMC	097R	4A2	- CMO/RMBS.....	4	1FM	1,052,401	86,923	1,257,168	1,446,301	1,108,435	108,486			6.000	18.475	MON...	7,232	87,830	05/31/2009.	09/26/2037.
12641Q	AG	7	CSMC	097R	4A3	- CMO/RMBS.....	4	1FM	317,595	63,961	582,584	910,850	261,101	(11,237)			6.000	18.653	MON...	4,554	55,448	05/31/2009.	07/26/2037.
12641Q	AH	5	CSMC	097R	4A4	- CMO/RMBS.....	4	1FM	138,368	62,815	572,150	910,850	100,749	(8,657)			6.000	57.577	MON...	4,554	55,448	05/31/2009.	07/26/2037.
12641Q	AJ	1	CSMC	097R	4A5	- CMO/RMBS.....	4	1FM	0	43,460	294,639	677,955	111,176	(4,789)			6.000	36.595	MON...	3,390	41,296	05/31/2009.	07/26/2037.
12641Q	AN	2	CSMC	097R	5A1	- CMO/RMBS.....	4	1FM	57,671	100,010	57,677	57,671	57,473	(56)			5.500	4.930	MON...	264	2,288	05/31/2009.	11/26/2035.
12641Q	AP	7	CSMC	097R	5A2	- CMO/RMBS.....	4	1FM	1,360,000	104,510	1,421,336	1,360,000	1,354,032	(1,337)			5.500	5.600	MON...	6,233	74,800	05/31/2009.	11/26/2035.
12641Q	AQ	5	CSMC	097R	5A3	- CMO/RMBS.....	4	1FM	680,000	112,390	764,252	680,000	678,066	(479)			5.500	5.589	MON...	3,117	37,400	05/31/2009.	11/26/2035.
12641Q	AR	3	CSMC	097R	5A4	- CMO/RMBS.....	4	1FM	348,269	73,650	751,230	1,020,000	328,592	11,117			5.500	20.741	MON...	4,675	56,100	05/31/2009.	11/26/2035.
12641Q	AS	1	CSMC	097R	5A5	- CMO/RMBS.....	4	1FM	0	54,860	315,106	574,382	574,382	(26,573)			5.500	..250.000	MON...	2,633	31,196	05/31/2009.	11/26/2035.
12641Q	AW	2	CSMC	097R	6A1	- CMO/RMBS.....	4	1FM	2,149,099	101,777	2,187,282	2,149,099	2,140,082	1,255			5.500	5.596	MON...	9,850	115,029	05/31/2009.	09/26/2035.
12641Q	AX	0	CSMC	097R	6A2	- CMO/RMBS.....	4	1FM	1,415,574	98,785	1,632,020	1,652,100	1,562,866	20,056			5.500	6.897	MON...	7,572	90,849	05/31/2009.	09/26/2035.
12641Q	AY	8	CSMC	097R	6A3	- CMO/RMBS.....	4	1FM	309,616	70,959	1,419,066	1,999,853	438,201	11,096			5.500	29.748	MON...	9,166	109,174	05/31/2009.	09/26/2035.
12641Q	BF	8	CSMC	097R	7A4	- CMO/RMBS.....	4	1FM	389,203	81,021	2,111,222	2,605,777	707,249	198,672			6.000	59.406	MON...	2,606	155,405	05/31/2009.	12/26/2036.
12641Q	BF	8	CSMC	097R	7A4	- CMO/RMBS.....	SD..	4	1FM	107,494	81,021	158,341	195,433	14,329			6.000	48.430	MON...	195	11,655	08/31/2012.	12/26/2036.
12641Q	BQ	4	CSMC	097R	8A6	- CMO/RMBS.....	4	1FM	0	64,364	383,630	596,034	192,788	21,648			4.993	19.747	MON...	2,480	16,818	05/31/2009.	05/26/2036.
12641Q	BX	9	CSMC	097R	9A4	- CMO/RMBS.....	4	3FM	809,709	101,537	1,169,806	1,152,098	1,152,098				5.250	5.216	MON...	5,040	55,445	05/31/2009.	08/26/2035.
12641Q	BX	9	CSMC	097R	9A4	- CMO/RMBS.....	SD..	4	3FM	34,904	101,537	121,576	119,736				5.250	5.216	MON...	524	5,762	08/31/2012.	08/26/2035.
12641Q	CH	3	CSMC	097R	111	- CMO/RMBS.....	4	1FM	1,383,794	102,930	1,424,340	1,383,794	1,378,151	1,281			5.500	5.582	MON...	6,342	75,329	05/31/2009.	02/26/2035.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.71

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12641Q	CJ	9	CSMC 097R 112 - CMO/RMBS.....	.....	.....	4	..	1FM	1,381,381	...98.282	1,965,632	2,000,000	1,671,739	.....	.....	.....49,786	.....	.....	.....5.500	9.126	MON...	9,167	110,000	05/31/2009.	02/26/2035.
12641Q	CR	1	CSMC 097R 124 - CMO/RMBS.....	.....	.....	4	..	1FM	298,468	...104.082	310,651	298,468	297,179	.....	.....	.....(173)	.....	.....	.....5.750	5.857	MON...	1,430	16,752	05/31/2009.	01/26/2036.
12641Q	CS	9	CSMC 097R 125 - CMO/RMBS.....	.....	.....	4	..	1FM	530,932	...71.707	767,288	1,070,030	514,852	.....	.....	.....4,891	.....	.....	.....5.750	13.997	MON...	5,127	61,460	05/31/2009.	01/26/2036.
12641Q	CW	0	CSMC 097R 131 - CMO/RMBS.....	.....	.....	4	..	1FM	31,171	...100.006	31,018	31,016	30,836	.....	.....	.....(182)	.....	.....	.....6.000	5.656	MON...	155	1,650	05/31/2009.	06/26/2037.
12641Q	CX	8	CSMC 097R 132 - CMO/RMBS.....	.....	.....	4	..	2FM	513,129	...88.290	473,835	536,680	491,137	.....	.....	.....(11,183)	.....	.....	.....6.000	4.497	MON...	2,683	32,201	05/31/2009.	06/26/2037.
12641Q	CY	6	CSMC 097R 133 - CMO/RMBS.....	.....	.....	4	..	1FM	119,281	...68.270	183,196	268,340	106,075	.....	.....	.....(3,896)	.....	.....	.....6.000	12.106	MON...	1,342	16,100	05/31/2009.	06/26/2037.
12641Q	CZ	3	CSMC 097R 134 - CMO/RMBS.....	.....	.....	4	..	1FM	76,546	...57.623	219,073	380,186	66,766	.....	.....	.....(4,023)	.....	.....	.....6.000	36.281	MON...	1,901	22,747	05/31/2009.	06/26/2037.
12641Q	DM	1	CSMC 097R 151 - CMO/RMBS.....	.....	.....	4	..	1FM	250,935	...103.950	293,066	281,929	270,181	.....	.....	.....11,510	.....	.....	.....6.000	10.013	MON...	282	17,749	05/31/2009.	04/26/2037.
12641Q	DN	9	CSMC 097R 152 - CMO/RMBS.....	.....	.....	4	..	1FM	120,982	...117.930	414,098	351,139	196,922	.....	.....	.....20,623	.....	.....	.....6.000	19.332	MON...	351	21,826	05/31/2009.	04/26/2037.
12641Q	DP	4	CSMC 097R 153 - CMO/RMBS.....	.....	.....	4	..	1FM	48,393	...63.270	111,083	175,569	65,814	.....	.....	.....765	.....	.....	.....6.000	20.767	MON...	878	10,913	05/31/2009.	04/26/2037.
12641Q	DQ	2	CSMC 097R 154 - CMO/RMBS.....	.....	.....	4	..	1FM	15,566	...3.240	734	22,656	8,917	.....	.....	.....3,215	.....	.....	.....6.000	11.804	MON...	23	1,370	05/31/2009.	04/26/2037.
12641Q	EA	6	CSMC 097R 171 - CMO/RMBS.....	.....	.....	4	..	1FM	.....	...100.778	11,638	11,548	12,025	.....	.....	.....679	.....	.....	.....1.845	7.006	MON...	4	93	05/31/2009.	03/25/2037.
12641Q	EB	4	CSMC 097R 172 - CMO/RMBS.....	.....	.....	4	..	1FM	37,685	...92.677	945,303	1,020,000	452,793	.....	.....	.....127,861	.....	.....	.....1.845	42.433	MON...	314	10,719	05/31/2009.	03/25/2037.
12641Q	EC	2	CSMC 097R 173 - CMO/RMBS.....	.....	.....	4	..	1FM	0	...58.235	314,471	540,000	26,640	.....	.....	.....3,542	.....	.....	.....1.845	43.963	MON...	166	5,675	05/31/2009.	03/25/2037.
12641Q	ED	0	CSMC 097R 174 - CMO/RMBS.....	.....	.....	4	..	1FM	0	...11.828	63,869	540,000	3,527	.....	.....	.....(814)	.....	.....	.....1.845	210.179	MON...	166	5,675	05/31/2009.	03/25/2037.
12641Q	EE	8	CSMC 097R 175 - CMO/RMBS.....	.....	.....	4	..	1FM	517	...7.717	46,302	600,000	312	.....	.....	.....(3,751)	.....	.....	.....1.845	250.000	MON...	184	6,305	05/31/2009.	03/25/2037.
12641Q	EF	5	CSMC 097R 176 - CMO/RMBS.....	.....	.....	4	..	1FM	12,707	...8.494	101,924	1,200,000	3,046	.....	.....	.....	.....	.....1.845	250.000	MON...	369	12,610	05/31/2009.	03/25/2037.	
12641Q	EL	2	CSMC 097R 182 - CMO/RMBS.....	.....	.....	4	..	1FM	883,256	...98.923	873,743	883,256	874,887	.....	.....	.....2,482	.....	.....	.....5.880	2.308	MON...	4,328	17,292	05/31/2009.	03/26/2037.
12641Q	EM	0	CSMC 097R 183 - CMO/RMBS.....	.....	.....	4	..	1FM	374,369	...82.762	446,916	540,000	371,617	.....	.....	.....14,906	.....	.....	.....5.880	7.682	MON...	2,646	10,572	05/31/2009.	03/26/2037.
12641Q	EN	8	CSMC 097R 184 - CMO/RMBS.....	.....	.....	4	..	1FM	102,928	...38.275	206,683	540,000	54,575	.....	.....	.....377	.....	.....	.....5.880	24.252	MON...	2,646	10,572	05/31/2009.	03/26/2037.
12641Q	EP	3	CSMC 097R 185 - CMO/RMBS.....	.....	.....	4	..	1FM	74,273	...18.423	110,540	600,000	24,481	.....	.....	.....(3,306)	.....	.....	.....5.880	42.946	MON...	2,940	11,747	05/31/2009.	03/26/2037.
12641Q	EQ	1	CSMC 097R 186 - CMO/RMBS.....	.....	.....	4	..	1FM	30,772	...11.051	132,617	1,200,000	0	.....	.....	.....	.....	.....5.880	250.000	MON...	5,880	23,493	05/31/2009.	03/26/2037.	
12641Q	EV	0	CSMC 097R 1A1 - CMO/RMBS.....	.....	.....	4	..	1FM	1,729,896	...106.850	1,848,394	1,729,896	1,722,186	.....	.....	.....90	.....	.....	.....5.750	5.848	MON...	8,289	97,469	05/31/2009.	03/01/2036.
12641Q	EW	8	CSMC 097R 1A2 - CMO/RMBS.....	.....	.....	4	..	1FM	722,700	...117.310	847,799	722,700	719,764	.....	.....	.....(819)	.....	.....	.....5.750	5.820	MON...	3,463	41,508	05/31/2009.	03/26/2036.
12641Q	EX	6	CSMC 097R 1A3 - CMO/RMBS.....	.....	.....	4	..	1FM	62,414	...116.980	422,707	361,350	98,508	.....	.....	.....11,604	.....	.....	.....5.750	32.019	MON...	1,731	20,754	05/31/2009.	03/26/2036.
12641Q	EY	4	CSMC 097R 1A4 - CMO/RMBS.....	.....	.....	4	..	1FM	28,594	...82.400	595,505	722,700	11,746	.....	.....	.....(16,101)	.....	.....	.....5.750	250.000	MON...	3,463	41,508	05/31/2009.	03/26/2036.
12641Q	FE	7	CSMC 097R 2A3 - CMO/RMBS.....	.....	.....	4	..	1FM	307,025	...99.584	464,174	466,113	451,606	.....	.....	.....21,393	.....	.....	.....5.500	10.585	MON...	2,136	25,636	05/31/2009.	08/27/2035.
12641T	AB	2	CSMC 095R 1A2 - CMO/RMBS.....	.....	.....	4	..	1FM	6,593,331	...91.909	7,948,872	8,648,671	6,749,690	.....	.....	.....(217,020)	.....	.....	.....4.241	11.056	MON...	30,563	360,855	09/11/2012.	06/26/2036.
12642N	BQ	0	CSMC 0915RC 3A1 - CMO/RMBS.....	.....	.....	4	..	1FM	149,721	...99.721	154,718	155,151	153,266	.....	.....	.....117	.....	.....	.....4.201	6.845	MON...	543	7,390	03/01/2010.	03/26/2036.
12646U	AK	4	CSMC 134R1 A2 - CMO/RMBS.....	.....	.....	4	..	1FM	5,459,329	...99.854	5,830,319	5,838,854	5,514,113	.....	.....	.....12,475	.....	.....	.....3.000	4.222	MON...	14,597	174,302	01/28/2014.	03/25/2043.
12646W	AH	7	CSMC 131VR2 A2 - CMO/RMBS.....	.....	.....	4	..	1FM	5,545,783	...99.849	5,926,332	5,935,286	5,599,750	.....	.....	.....13,420	.....	.....	.....3.000	4.488	MON...	14,838	177,382	02/12/2014.	04/27/2043.
12646X	AJ	1	CSMC 131VR3 A2 - CMO/RMBS.....	.....	.....	4	..	1FM	9,999,775	...99.379	10,495,216	10,560,819	10,053,767	.....	.....	.....18,952	.....	.....	.....3.000	4.035	MON...	26,402	315,837	04/17/2014.	05/25/2043.
12647G	BZ	0	CSMC 131VR4 A20 - CMO/RMBS.....	.....	.....	4	..	1FM	1,272,747	...102.256	1,332,487	1,303,085	1,276,965	.....	.....	.....744	.....	.....	.....3.482	3.923	MON...	3,781	45,252	03/06/2014.	07/27/2043.
12647H	BC	9	CSMC 138R 4A2 - CMO/RMBS.....	.....	.....	4	..	1FM	14,706,058	...97.040	19,661,722	20,261,557	16,345,000	.....	.....	.....758,225	.....	.....	.....1.962	7.695	MON...	6,626	498,221	06/01/2016.	12/30/2036.
12647P	AK	4	CSMC 137 A6 - CMO/RMBS.....	.....	.....	4	..	1FM	9,382,640	...101.060	9,838,788	9,735,554	9,399,038	.....	.....	.....10,865	.....	.....	.....3.500	4.374	MON...	28,395	339,651	01/09/2014.	08/25/2043.
126670	CJ	5	CWL 0511 AF4 - RMBS.....	.....	.....	4	..	1FM	572,197	...100.656	1,048,949	1,042,111	976,146	.....	.....	.....60,227	.....	.....	.....5.210	13.966	MON...	4,525	44,385	09/12/2005.	03/27/2034.
126670	JP	4	CWHL 05HYB9 1A1 - CMO/RMBS.....	.....	.....	4	..	1FM	1,297,118	...															

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.72

1		2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
12667F	EG	6	CWALT 04J2 3A3 - CMO/RMBS.....	SD..	..	..	4	1FM	85,250	...103.415	85,227	82,413	83,088	.....	.....5	.....	.....	.....5.500	5.157	MON...	378	4,479	01/03/2012.	04/25/2034.	
12667F	RE	7	CWALT 04J6 1A1 - CMO/RMBS.....	SD..	..	..	4	1FM	1,103,129	...103.766	1,127,752	1,086,827	1,090,256	.....	.....(1,254)	.....	.....	.....5.500	5.176	MON...	4,981	58,948	09/10/2013.	08/25/2024.	
12667F	RG	2	CWALT 04J6 2A1 - CMO/RMBS.....	SD..	..	..	4	1FM	57,490	...105.910	60,584	57,204	57,291	.....	.....7	.....	.....	.....6.500	6.408	MON...	21,977	3,319	01/19/2017.	11/25/2031.	
12667G	AA	1	CWALT 0513CB A1 - CMO/RMBS.....	SD..	..	..	4	1FM	9,190,059	...87.443	9,190,059	10,509,794	9,190,059	.....	.....326,718	132,330	.....	.....2.292	7.112	MON...	4,015	289,145	09/08/2016.	05/25/2035.	
12667G	AC	7	CWALT 0513CB A3 - CMO/RMBS.....	SD..	..	..	4	1FM	1,098,109	...102.507	1,342,055	1,309,232	1,098,843	.....	.....55,579	.....	.....	.....5.500	12.438	MON...	6,001	71,450	09/06/2011.	05/25/2035.	
12667G	AC	7	CWALT 0513CB A3 - CMO/RMBS.....	SD..	..	..	4	3FM	126,136	...102.507	134,206	130,923	130,876	.....	.....2,106	.....	.....	.....5.500	5.321	MON...	600	7,145	09/01/2017.	05/25/2035.	
12668A	4C	6	CWALT 05IM1 A2 - RMBS.....	SD..	..	..	4	1FM	0	...49.430	412,467	834,446	192,352	.....	.....82,183	.....	.....	.....2.492	86.292	MON...	347	25,025	07/08/2008.	01/25/2036.	
12668A	XL	4	CWALT 0563 5A1 - CMO/RMBS.....	SD..	..	..	4	1FM	1,006,909	...94.608	1,046,108	1,105,734	992,612	.....	.....(3,871)	.....	.....	.....3.714	11.444	MON...	3,422	44,654	12/03/2018.	12/25/2035.	
12668B	YA	5	CWALT 067CB 1A9 - CMO/RMBS.....	SD..	..	..	4	1FM	72,823	...79.771	326,791	409,663	183,206	.....	.....16,075	.....	.....	.....6.000	24.024	MON...	2,048	24,351	03/25/2008.	05/25/2036.	
126694	BE	7	CWHL 05HYB6 1A1 - CMO/RMBS.....	SD..	..	..	4	1FM	469,889	...87.597	465,656	531,592	465,078	.....	.....7,953	.....	.....	.....3.704	6.361	MON...	1,641	19,969	09/09/2016.	10/22/2035.	
126694	D5	4	CWHL 06HYB2 3A1 - CMO/RMBS.....	SD..	..	..	4	1FM	2,350,219	...94.496	2,535,902	2,683,601	2,301,222	.....	.....105,122	.....	.....	.....3.827	9.781	MON...	8,559	103,469	06/28/2016.	04/22/2036.	
126694	D7	0	CWHL 06HYB2 4A1 - CMO/RMBS.....	SD..	..	..	4	1FM	1,245,670	...97.606	1,332,238	1,364,914	1,232,963	.....	.....44,585	.....	.....	.....3.448	8.996	MON...	3,922	46,616	11/03/2016.	04/22/2036.	
126694	HP	6	CWHL 0525 A10 - CMO/RMBS.....	SD..	..	..	4	1FM	156,960	...88.150	166,148	188,484	143,119	.....	.....3,101	.....	.....	.....5.500	8.456	MON...	864	10,292	01/03/2012.	11/25/2035.	
126694	QJ	0	CWHL 05HYB8 4A1 - CMO/RMBS.....	SD..	..	..	4	1FM	5,864,526	...100.082	6,465,313	6,460,022	6,173,598	.....	.....93,768	.....	.....	.....3.655	5.682	MON...	19,679	250,778	02/01/2017.	12/20/2035.	
126694	UJ	5	CWHL 0531 1A1 - CMO/RMBS.....	SD..	..	..	4	1FM	1,761,081	...96.370	1,961,162	2,035,041	1,765,331	.....	.....60,931	.....	.....	.....3.934	8.085	MON...	6,671	81,709	07/15/2016.	01/25/2036.	
126694	UM	8	CWHL 0531 2A2 - CMO/RMBS.....	SD..	..	..	4	1FM	1,928,135	...97.518	1,954,175	2,003,908	1,917,863	.....	.....(10,272)	.....	.....	.....3.640	2.960	MON...	6,078	31,306	07/10/2019.	01/25/2036.	
126694	UN	6	CWHL 0531 2A3 - CMO/RMBS.....	SD..	..	..	4	1FM	2,978,121	...97.518	3,018,341	3,095,157	2,962,255	.....	.....(15,866)	.....	.....	.....3.640	2.960	MON...	9,388	48,354	07/10/2019.	01/25/2036.	
12669D	US	5	CWHL 0239 A18 - CMO/RMBS.....	SD..	..	..	4	1FM	1,284,816	...103.454	1,336,320	1,291,701	1,284,888	.....	.....9	.....	.....	.....5.750	5.857	MON...	6,189	74,015	12/02/2002.	02/25/2033.	
12669D	US	5	CWHL 0239 A18 - CMO/RMBS.....	SD..	..	..	4	1FM	145,466	...103.454	145,458	140,601	143,455	.....	.....(1,016)	.....	.....	.....5.750	5.186	MON...	674	8,057	08/31/2012.	02/25/2033.	
12669F	V8	3	CWHL 04HYB4 3A - CMO/RMBS.....	SD..	..	..	4	1FM	876,868	...101.459	888,294	875,518	872,659	.....	.....(4,521)	.....	.....	.....4.405	3.703	MON...	3,214	36,771	01/27/2017.	09/20/2034.	
12669F	VH	3	CWHL 046 2A1 - CMO/RMBS.....	SD..	..	..	4	1FM	1,327,553	...99.491	1,318,356	1,325,096	1,311,164	.....	.....(10,716)	.....	.....	.....4.675	3.944	MON...	5,162	58,523	01/27/2017.	05/25/2034.	
12669G	A5	0	CWHL 05HYB3 1A1 - CMO/RMBS.....	SD..	..	..	4	1FM	916,665	...99.080	998,057	1,007,324	902,668	.....	.....(24,216)	.....	.....	.....3.758	8.562	MON...	3,155	38,143	04/11/2016.	06/20/2035.	
12669G	BY	6	CWHL 04HYB7 1A1 - CMO/RMBS.....	SD..	..	..	4	1FM	1,073,974	...100.538	1,075,067	1,069,310	1,054,095	.....	.....(20,608)	.....	.....	.....3.704	3.938	MON...	3,301	40,648	01/27/2017.	11/20/2034.	
12669G	BZ	3	CWHL 04HYB7 1A2 - CMO/RMBS.....	SD..	..	..	4	1FM	3,128,079	...100.538	3,131,262	3,114,494	3,061,772	.....	.....(68,469)	.....	.....	.....3.704	4.011	MON...	9,614	118,393	01/27/2017.	11/20/2034.	
12669G	R4	5	CWHL 0515 A8 - CMO/RMBS.....	SD..	..	..	4	2FM	1,427,014	...89.741	1,458,522	1,625,262	1,383,976	.....	.....(3,448)	.....	.....	.....5.500	6.453	MON...	7,449	88,548	07/19/2013.	08/25/2035.	
152314	KJ	8	CXHE 04C AF5 - RMBS.....	SD..	..	..	4	1FM	3,626,098	...107.048	3,891,385	3,635,186	3,625,426	.....	.....677	.....	.....	.....6.480	5.295	MON...	19,630	189,066	08/11/2010.	06/25/2034.	
161546	CW	4	CFAB 023 1A5 - RMBS.....	SD..	..	..	4	1FM	1,733,603	...101.618	1,779,364	1,751,039	1,738,360	.....	.....259	.....	.....	.....5.907	6.128	MON...	8,619	101,904	01/03/2012.	06/25/2032.	
16162W	PV	5	CHASE 05A2 1A1 - CMO/RMBS.....	SD..	..	..	4	1FM	169,543	...94.465	214,232	226,786	166,056	.....	.....11,785	.....	.....	.....4.340	13.348	MON...	820	9,706	09/05/2008.	01/25/2036.	
16162X	AD	9	CHASE 06S3 1A4 - CMO/RMBS.....	SD..	..	..	4	1FM	630,769	...74.279	652,106	877,920	596,519	.....	.....(19,988)	.....	.....	.....6.000	5.704	MON...	878	52,468	02/27/2008.	11/25/2036.	
16162X	AD	9	CHASE 06S3 1A4 - CMO/RMBS.....	SD..	..	..	4	1FM	45,520	...74.279	43,293	58,285	39,603	.....	.....(1,327)	.....	.....	.....6.000	5.704	MON...	58	3,483	08/31/2012.	11/25/2036.	
17307G	E8	7	CMLTI 058 14A - CMO/RMBS.....	SD..	..	..	4	1FM	6,667,394	...96.526	7,592,746	7,866,045	6,689,606	.....	.....214,296	.....	.....	.....3.599	7.780	MON...	23,589	305,711	03/23/2016.	10/25/2035.	
17307G	ED	6	CMLTI 04HYB2 3A - CMO/RMBS.....	SD..	..	..	4	1FM	1,676,906	...99.318	1,840,301	1,852,935	1,646,697	.....	.....45,015	.....	.....	.....4.621	6.793	MON...	7,136	85,606	09/22/2011.	03/27/2034.	
17307G	RE	0	CMLTI 052 1A4 - CMO/RMBS.....	SD..	..	..	4	1FM	766,788	...100.543	828,144	823,673	765,521	.....	.....(4,746)	.....	.....	.....4.229	6.599	MON...	2,903	34,740	06/17/2016.	05/25/2035.	
17307G	TY	4	CMLTI 053B 4A1 - CMO/RMBS.....	SD..	..	..	4	1FM	3,746,414	...92.711	3,684,442	3,974,131	3,729,969	.....	.....876	21,635	.....	.....4.275	4.631	MON...	14,156	145,066	02/13/2019.	08/25/2035.	
17307G	U2	2	CMLTI 0510 15A - CMO/RMBS.....	SD..	..	..	4	1FM	626,802	...95.299	693,840	728,067	594,539	.....	.....51,673	.....	.....	.....4.346	14.050	MON...	2,637	34,157	04/06/2016.	12/25/2035.	
17307G	VN	5	CMLTI 05WF2 AF7 - RMBS.....	SD..	..	..	4	1FM	14,150	...101.287	17,215	16,996	4,376	.....	.....3,272	.....	.....	.....5.207	72.492	MON...	74	659	07/07/2011.	08/25/2035.	
17307G	W9	5	CMLTI 0511 A3 - CMO/RMBS.....	SD..	..																				

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.73

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
17312V	AA	6	CMLTI 076 11A - CMO/RMBS			4	1FM	59,097	87.504	148,192	169,354	60,450		19,667			3.729	46.510	MON	526	6,543	11/18/2008	03/25/2037	
17314Q	AD	9	CMLTI 911 2A2 - CMO/RMBS			4	1FM	396,568	78.502	915,631	1,166,376	451,416		79,202			6.000	36.495	MON	5,832	69,834	11/13/2009	01/25/2036	
17315C	AP	2	CMLTI 093 5A2 - CMO/RMBS			4	1FM	1,305,410	100.587	1,322,992	1,315,275	1,309,561		(3,887)			6.000	7.426	MON	6,576	74,943	11/15/2010	02/25/2037	
17315N	AD	5	CMLTI 098B 2A1 - CMO/RMBS			4	1FM	936,822	102.719	962,296	936,822	932,507		247			6.100	6.197	MON	4,762	60,566	04/07/2011	04/25/2037	
17315X	AF	8	CMLTI 099B 2A3 - CMO/RMBS			4	1FM	2,252,690	89.465	2,660,444	2,973,716	2,616,525		149,337			4.292	9.952	MON	10,637	126,480	11/01/2016	11/25/2035	
17315X	AF	8	CMLTI 099B 2A3 - CMO/RMBS	SD		4	1FM	189,978	89.465	224,365	250,784	220,661		12,594			4.292	9.952	MON	897	10,666	11/01/2016	11/25/2035	
17316A	AQ	3	CMLTI 0910D 4A1 - CMO/RMBS			4	1FM	1,022,597	101.781	1,056,659	1,038,170	1,031,515		1,080			6.000	6.329	MON	5,191	61,172	10/27/2009	05/26/2037	
17322N	AA	2	CMLTI 14J1 A1 - CMO/RMBS			4	1FM	5,198,224	101.015	5,229,761	5,177,192	5,195,650		(441)			3.500	3.452	MON	15,100	180,514	06/24/2014	05/25/2044	
17322N	AD	6	CMLTI 14J1 A2 - CMO/RMBS			4	1FM	1,684,324	101.015	1,711,589	1,694,384	1,671,269		303			3.500	3.812	MON	4,942	59,078	06/24/2014	05/25/2044	
21075W	CJ	2	CONHE 961 A7 - RMBS			4	1FM	50,808	72.341	197,538	273,067	31,630		2,788			7.000	180.009	MON	1,593	18,545	02/02/1996	03/15/2027	
22541Q	CZ	3	CSFB 03A15B 4M2 - RMBS			4	1FM	1,159,597	104.101	1,207,154	1,159,597	1,157,817		(2,975)			4.242	4.642	MON	820	55,459	03/15/2017	06/25/2033	
22541Q	FV	9	CSFB 0317 1A4 - CMO/RMBS			4	1FM	1,113,481	106.255	1,175,278	1,106,093	1,107,080		(13)			5.500	5.334	MON	5,070	60,017	01/07/2005	06/25/2033	
22541Q	FV	9	CSFB 0317 1A4 - CMO/RMBS	SD		4	1FM	72,680	106.255	73,455	69,131	71,659		(4)			5.500	4.152	MON	317	3,751	08/31/2012	06/25/2033	
22541Q	XS	6	CSFB 0323 DB1 - CMO/RMBS			4	1FM	2,223,913	104.396	2,320,219	2,222,524	2,222,041		(1,830)			5.814	5.834	MON	10,769	129,311	12/19/2018	09/25/2033	
22541S	PJ	1	CSFB 04AR6B CB1 - CMO/RMBS			4	1FM	4,099,090	96.774	4,989,742	5,156,089	4,253,693		12,357			2.992	6.539	MON	2,571	180,934	11/04/2016	10/25/2034	
225458	LD	8	CSFB 053 6A1 - CMO/RMBS			4	1FM	2,919,855	103.974	3,440,095	3,308,618	2,970,537		27,045			5.750	10.312	MON	15,854	188,803	05/17/2012	07/25/2035	
2254W0	FJ	9	CSFB 031 1A1 - CMO/RMBS			4	1FM	352,503	106.332	361,712	340,172	347,211		(332)			7.000	6.367	MON	1,984	23,537	11/02/2010	02/25/2033	
22942M	BF	2	CSMC 068 5A1 - CMO/RMBS			4	1FM	902,380	105.932	980,418	925,517	907,608		7,921			5.675	7.893	MON	4,377	49,736	01/03/2019	10/25/2026	
22944P	AA	5	CSMC 13TH1 A1 - CMO/RMBS			4	1FM	3,787,066	96.747	4,080,189	4,217,369	3,763,594		15,277			2.130	4.604	MON	7,486	89,188	02/25/2014	02/25/2043	
23242L	AB	9	CWHEL 06F 2A1 - RMBS			4	1FM	338,750	96.326	466,983	484,794	455,830		30,583			1.880	2.959	MON	405	11,753	03/13/2008	07/15/2036	
23248A	AJ	0	CWL 07SEA1 2A1 - RMBS			4	1FM	780,068	96.193	1,210,278	1,258,174	925,627		19,103			1.998	61.610	MON	419	28,862	06/29/2011	05/25/2037	
23332U	AD	6	DSL A 04AR1 A2B - CMO/RMBS			4	1FM	2,040,887	95.167	2,214,181	2,326,626	2,054,293		11,010			2.604	4.608	MON	2,188	73,512	08/11/2016	09/19/2044	
24763L	FN	5	DELHE 992 A7F - RMBS			4	1FM	109,697	100.798	110,583	109,708	90,365		(19,343)			7.030	28.224	MON	643	4,024	05/27/1999	08/15/2030	
24763L	FN	5	DELHE 992 A7F - RMBS	SD		4	1FM	31,760	100.798	36,861	36,569	22,031		(2,772)			7.030	46.686	MON	214	1,341	08/31/2012	08/15/2030	
25150M	AC	0	DBALT 07RAM1 A2 - RMBS			4	1FM	2,281,683	94.638	2,742,006	2,897,375	2,499,203		39,887			1.942	7.460	MON	938	29,577	09/23/2013	12/25/2036	
25150N	AB	0	DBALT 06AR5A 1A2 - RMBS			4	1FM	2,776,531	48.301	2,518,505	5,214,143	2,222,875		56,185			2.172	7.889	MON	1,888	104,624	03/18/2016	10/25/2036	
25150R	AD	7	DBALT 06AR6 A4 - RMBS			4	1FM	658,291	99.058	707,633	714,359	701,913		56,237			1.962	13.700	MON	234	16,655	06/13/2016	02/25/2037	
251510	CV	3	DBALT 051 1A1 - CMO/RMBS			4	1FM	1,226,618	97.653	1,649,334	1,688,975	1,250,110		(13,594)			2.292	15.612	MON	645	46,459	09/16/2011	02/25/2035	
251510	EP	4	DBALT 053 5A1 - CMO/RMBS			4	1FM	2,280,746	93.063	3,487,604	3,747,557	2,935,344		185,546			2.092	10.539	MON	1,307	95,915	01/06/2011	06/25/2035	
251510	LM	3	DBALT 06AR1A 5A1 - CMO/RMBS			4	1FM	343,562	99.594	381,108	382,661	329,778		30,554			3.838	15.859	MON	1,224	13,829	03/04/2016	02/25/2036	
251510	MD	2	DBALT 06AB1 A1A - RMBS			4	1FM	8,809	99.343	748,628	753,578	512,277		34,293			5.431	14.856	MON	3,411	32,381	01/25/2006	02/25/2036	
251563	FP	2	DMSI 044B 7A3 - CMO/RMBS			3	5GI	600,168	4.891	119,079		5,074		730			2.845	250.000	MON	1,154	63,717	04/25/2008	06/25/2034	
32027L	AE	5	FFML 06FF14 A5 - RMBS			4	1FM	1,237,250	97.042	1,371,439	1,413,243	1,312,405		5,993			1.868	5.678	MON	440	34,483	11/06/2015	10/25/2036	
32027N	RU	7	FFML 05FF5 M2 - RMBS			4	1FM	4,997	99.506	6,102	6,132	6,081		3			2.527	15.644	MON	3	122	01/18/2011	01/25/2035	
32027N	ZL	8	FFML 06FFH1 A4 - RMBS			4	1FM	604,803	99.519	779,152	782,917	777,923		11,225			2.392	4.793	MON	312	21,122	05/01/2012	01/25/2036	
32028H	AD	5	FFML 06FF10 A4 - RMBS			4	1FM	524,417	99.413	559,504	562,806	558,784		243			1.942	6.058	MON	182	12,244	07/31/2014	07/25/2036	
32051G	SQ	9	FHAMS 05AA7 2A1 - CMO/RMBS			4	1FM	3,195,107	97.191	3,440,703	3,540,131	3,072,797		57,867			4.063	7.426	MON	11,987	147,515	02/11/2016	09/25/2035	
32051G	XQ	3	FHASI 05AR5 2A1 - CMO/RMBS			4	1FM	989,526	92.654	992,186	1,070,855	845,076		25,880			4.284	11.726	MON	3,823	47,238	07/12/2016	11/25/2035	
32051G	XQ	3	FHASI 05AR5 2A1 - CMO/RMBS			4	2FM	2,350,155	92.654	2,278,617	2,459,286	2,354,695		4,540			4.284	3.227	MON	8,780	73,884	04/23/2019	11/25/2035	
32051G	XV	2	FHASI 05AR5 4A1 - CMO/RMBS			4	1FM	1,895,101	96.761	1,860,312	1,922,576	1,755,171		41,013			3.968	6.205	MON	6,357	78,994	02/06/2014	11/25/2035	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.74

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
32052E	AA	7	FHASI 06AR3 1A1 - CMO/RMBS.....				4	1FM	121,419	80.235	115,978	144,548	108,049		4,117		3.481	7.902	MON...	419	5,179	08/15/2017	11/25/2036
32056J	AA	2	FHASI 07AR3 1A1 - CMO/RMBS.....				4	1FM	4,434,525	85.879	5,660,015	6,590,686	3,785,577		407,714		4.201	18.427	MON...	23,076	277,532	03/01/2012	11/25/2037
36157N	FL	3	GECMS 97HE4 A6 - RMBS.....				4	6FM	93,065	94.064	88,086	93,645	88,086	16,459	770	16,917	7.170	5.740	MON...	560	5,781	04/01/2004	11/25/2027
36185M	AJ	1	GMACM 05AF1 A2 - CMO/RMBS.....				4	1FM	1,127,551	85.541	1,143,555	1,336,852	1,130,446		25,355		2.392	6.560	MON...	533	38,059	01/20/2017	07/25/2035
36185N	6N	5	GMACM 05AR2 2A - CMO/RMBS.....				4	1FM	639,189	100.359	679,719	677,286	633,082		(1,932)		4.273	5.062	MON...	2,412	28,745	04/29/2016	05/25/2035
36228F	UJ	3	GSR 037F 4A1 - CMO/RMBS.....				4	1FM	544,201	99.037	552,602	557,976	543,989		91		3.250	4.559	MON...	1,511	18,068	05/02/2018	10/25/2032
3622EA	AA	8	GSAA 073 1AA - RMBS.....				4	1FM	6,326,102	68.678	6,549,504	9,536,580	5,815,258		309,964		1.862	8.448	MON...	2,960	156,455	01/05/2016	03/25/2037
362341	4A	4	GSR 06AR1 2A1 - CMO/RMBS.....				4	1FM	570,744	100.631	600,298	596,531	579,125		6,694		3.956	5.178	MON...	1,967	25,476	06/16/2016	01/25/2036
362341	4F	3	GSR 06AR1 3A1 - CMO/RMBS.....				4	1FM	699,054	99.254	705,298	710,602	700,447		1,393		4.049	4.503	MON...	2,398	15,638	06/05/2019	01/25/2036
362341	BR	9	GSAMP 05HE3 M2 - RMBS.....				4	1FM	51,674	99.768	52,606	52,728	52,728		111		2.797	3.001	MON...	25	1,396	05/17/2013	05/25/2045
362341	FN	4	GSR 05AR4 3A5 - CMO/RMBS.....				4	1FM	1,901,962	93.550	1,908,104	2,039,671	1,856,815		32,863		4.448	6.654	MON...	7,560	89,129	03/16/2016	07/25/2035
362341	XC	8	GSR 05AR7 4A1 - CMO/RMBS.....				4	1FM	1,497,668	80.156	1,497,668	1,868,433	1,497,668		16,571	36,964	3.809	6.030	MON...	5,930	75,014	02/26/2016	11/25/2035
362341	XE	4	GSR 05AR7 5A1 - CMO/RMBS.....				4	1FM	1,450,063	93.916	1,569,836	1,671,534	1,495,041		52,316		4.217	7.981	MON...	5,874	72,290	04/27/2016	11/25/2035
362341	XG	9	GSR 05AR7 6A1 - CMO/RMBS.....				4	1FM	1,213,542	100.481	1,282,195	1,276,063	1,213,686		(6,224)		4.133	5.207	MON...	4,395	53,916	02/25/2016	11/25/2035
36242D	4W	0	GSR 05AR3 6A1 - CMO/RMBS.....				4	1FM	995,774	94.436	1,000,786	1,059,752	973,637		(17,298)		4.337	3.893	MON...	3,830	45,628	12/15/2016	05/25/2035
36242D	BZ	5	GSR 049 B1 - CMO/RMBS.....				4	1FM	2,350,853	99.070	2,397,940	2,420,440	2,356,276		4,397		4.280	4.285	MON...	8,633	104,437	01/19/2017	08/25/2034
36242D	FS	7	GSR 0411 2A1 - CMO/RMBS.....				4	1FM	1,807,050	103.414	1,858,902	1,797,538	1,796,075		(10,546)		4.438	3.598	MON...	6,649	78,218	01/27/2017	09/25/2034
36242D	FX	6	GSR 0411 3A1 - CMO/RMBS.....				4	1FM	86,450	100.186	86,464	86,303	86,235		(99)		4.811	3.888	MON...	346	3,282	01/27/2017	09/25/2034
36242D	H4	8	GSR 05AR2 1A1 - CMO/RMBS.....				4	1FM	1,756,673	97.535	1,867,440	1,914,630	1,749,896		(10,809)		4.370	6.413	MON...	6,973	83,328	02/18/2016	04/25/2035
36242D	H9	7	GSR 05AR2 4A1 - CMO/RMBS.....				4	1FM	3,127,810	98.423	3,167,577	3,218,325	3,112,038		(18,444)		4.361	4.706	MON...	11,696	137,673	12/09/2016	04/25/2035
36242D	LY	7	GSR 0413F 4A2 - CMO/RMBS.....				3	5FE	2,037,808	14.719	270,885		23,689		(16,008)		5.908	250.000	MON...	1,812	108,079	06/27/2011	11/25/2034
36242D	QY	2	GSR 0415F 2A2 - CMO/RMBS.....				4	3FM	304,710	97.631	296,842	304,045	303,912		(1,453)		5.000	4.329	MON...	1,267	15,112	10/19/2016	12/25/2034
36242D	T6	0	GSMP5 05RP2 1AS - CMO/RMBS.....				3	4FE	13,439,185	11.554	5,023,468		3,079,950		(717,955)		2.941	21.634	MON...	21,311	1,110,938	11/12/2013	03/25/2035
36244S	AD	0	GSAA 0613 AF4 - RMBS.....				4	1FM	6,221,457	53.898	4,859,731	9,016,604	3,984,322		83,996		6.119	8.490	MON...	45,976	232,262	09/14/2012	07/25/2036
362480	AD	7	GSCC 062 A1 - RMBS.....				4	1FM	1,431,801	96.050	1,782,427	1,855,727	1,499,047		88,248		2.152	9.501	MON...	666	49,003	07/11/2016	05/25/2036
362669	AV	5	GSR 074F 6A1 - CMO/RMBS.....				4	3FM	118,333	100.000	174,041	174,041	174,041	(65,883)	39,018		6.000	44.860	MON...	870	10,313	09/24/2012	06/25/2027
39538W	BE	7	GPMF 05HY1 M1 - RMBS.....				4	1FM	6,207,141	96.741	8,318,442	8,598,637	7,009,065		89,677		2.342	6.865	MON...	3,356	269,820	04/26/2016	07/25/2035
39678W	AA	6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR.....				4	1FM	697,815	102.088	715,964	701,322	863,901		143,849		4.713	2.649	MON...	2,754	32,612	01/28/2005	09/01/2034
40431H	AD	9	HALO 062 1A4 - CMO/RMBS.....				3	6FE	1,297,714	17.352	1,238,593						3.608	250.000	MON...	4,292	230,942	03/07/2008	12/25/2036
41161G	AC	7	HVMLT 068 A1A - RMBS.....				4	1FM	18,418	94.179	61,886	65,711	58,408		12,457		2.165	21.769	MON...	36	1,726	04/03/2008	07/21/2036
41161P	CX	9	HVMLT 041 1A - CMO/RMBS.....				4	1FM	816,791	94.368	808,168	856,399	810,186		(6,605)		2.364	3.455	MON...	675	24,672	01/03/2019	04/19/2034
41161P	EX	7	HVMLT 045 2A6 - CMO/RMBS.....				4	1FM	404,032	100.657	506,775	503,467	467,051		(1,939)		4.081	5.333	MON...	1,712	20,012	01/06/2012	06/19/2034
41161P	EZ	2	HVMLT 045 3A - CMO/RMBS.....				4	1FM	1,934,634	99.752	1,938,355	1,943,176	1,929,411		954		4.139	3.445	MON...	6,703	78,293	01/27/2017	06/19/2034
41161P	FV	0	HVMLT 046 5A - CMO/RMBS.....				4	1FM	869,807	98.684	846,736	858,027	873,851		(7,374)		4.675	3.112	MON...	3,343	39,084	01/27/2017	08/19/2034
41161P	MV	2	HVMLT 054 1A - CMO/RMBS.....				4	1FM	647,921	93.512	667,840	714,178	600,966		12,531		4.651	10.373	MON...	2,768	34,451	11/29/2016	07/19/2035
41161P	TN	3	HVMLT 0510 2AA - CMO/RMBS.....				4	1FM	917,408	91.886	1,332,308	1,449,962	967,206		72,400		2.384	11.758	MON...	1,248	42,269	07/09/2008	11/19/2035
41161P	TN	3	HVMLT 0510 2AA - CMO/RMBS.....	SD			4	1FM	148,068	91.886	222,051	241,660	161,201		12,067		2.384	11.758	MON...	208	7,045	08/31/2012	11/19/2035
41161P	UK	7	HVMLT 0511 2A - CMO/RMBS.....				4	1FM	633,222	97.711	880,755	901,384	716,496		(10,471)		2.384	7.686	MON...	776	26,388	07/09/2008	08/19/2045
41161P	UK	7	HVMLT 0511 2A - CMO/RMBS.....	SD			4	1FM	110,707	97.711	149,916	153,427	122,553		(1,775)		2.384	7.555	MON...	132	4,492	08/31/2012	08/19/2045
41161V	AC	4	HVMLT 067 2AA - RMBS.....				4	1FM	236,058	90.392	342,715	379,143	244,264		27,761		1.964	17.291	MON...	269	9,465	04/02/2008	09/19/2036
41162G	AA	0	HVMLT 0611 A1A - RMBS.....				4	1FM	2,919,498	90.766	2,939,234	3,238,265	3,117,115		69,387		1.934	3.490	MON...	2,261	78,629	01/03/2019	12/19/2036

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.75

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
43739E	AP	2	HMBT 051 A1 - RMBS.....	.....	..	.....4	1FM	1,546,307	87.479	1,485,449	1,698,073	1,541,322	.....	33,868	.....	.....	2.292	4.145	MON...	649	47,064	02/15/2017.	03/25/2035
43739E	CL	9	HMBT 061 1A1 - RMBS.....	.....	..	.....4	1FM	475,415	88.856	484,102	544,815	444,204	.....	20,142	.....	.....	3.725	8.578	MON...	1,691	21,048	03/15/2017.	04/25/2037.
43739H	AA	8	HMBT 062 A1 - RMBS.....	.....	..	.....4	1FM	6,851,412	97.338	7,625,246	7,833,795	7,168,280	.....	39,161	.....	.....	2.152	5.402	MON...	2,810	205,305	02/12/2016.	12/25/2036.
45254N	JB	4	IMM 044 2A1 - RMBS.....	.....	..	.....4	1FM	1,130,945	103.277	1,213,940	1,175,423	1,085,934	.....	2,045	.....	.....	5.287	6.441	MON...	5,179	55,093	02/06/2013.	09/25/2034.
45254N	KX	4	IMM 049 1A1 - CMO/RMBS.....	.....	..	.....4	1FM	248,714	97.696	265,555	271,819	247,658	.....	3,799	.....	.....	2.552	5.114	MON...	116	8,283	01/24/2017.	01/25/2035.
45254N	MZ	7	IMM 052 1A2 - RMBS.....	.....	..	.....4	1FM	1,854,314	96.741	2,135,563	2,207,517	1,957,431	.....	(18,552)	.....	.....	2.412	5.397	MON...	887	64,148	02/11/2008.	04/25/2035.
45254N	MZ	7	IMM 052 1A2 - RMBS.....	SD..	..	4	1FM	175,276	96.741	280,995	290,463	195,623	.....	(2,422)	.....	.....	2.412	14.226	MON...	117	8,441	08/31/2012.	04/25/2035.
45254N	NT	0	IMM 053 M1 - RMBS.....	.....	..	.....4	1FM	0	62.095	196,853	317,018	59,837	.....	36,710	.....	.....	2.422	122.418	MON...	128	9,025	05/20/2008.	08/25/2035.
45254T	TN	4	IMSA 061 2A1 - RMBS.....	.....	..	.....4	1FM	31,393	98.606	44,222	44,847	35,410	.....	847	.....	.....	2.142	10.930	MON...	16	1,166	12/01/2009.	05/25/2036.
45660K	AA	9	INDX 06AR39 A1 - RMBS.....	.....	..	.....4	1FM	3,744,541	96.752	4,497,047	4,648,010	3,867,964	.....	148,231	.....	.....	1.972	7.057	MON...	1,528	114,494	09/22/2015.	02/25/2037.
45660L	CK	3	INDX 05AR2 1A1 - CMO/RMBS.....	.....	..	.....4	1FM	4,195,155	84.642	4,776,896	5,643,629	4,206,206	.....	194,672	.....	.....	2.472	7.921	MON...	2,325	168,093	02/16/2016.	02/25/2035.
45660L	DB	2	INDX 05AR1 1A1 - CMO/RMBS.....	.....	..	.....4	1FM	165,491	100.833	168,131	166,741	165,568	.....	(4)	.....	.....	3.676	4.714	MON...	511	6,416	01/30/2017.	03/25/2035.
45660L	V9	7	INDX 05AR31 1A1 - CMO/RMBS.....	.....	..	.....4	1FM	597,750	92.008	613,192	666,457	599,085	.....	12,726	.....	.....	3.635	9.106	MON...	2,019	25,467	11/03/2016.	01/25/2036.
45660L	ZM	4	INDA 05AR1 3A1 - CMO/RMBS.....	.....	..	.....4	3FM	2,887,503	94.095	2,898,132	3,080,003	2,865,517	.....	(21,986)	.....	.....	3.979	3.415	MON...	10,212	41,611	08/20/2019.	11/25/2035.
45660N	X9	1	INDX 04AR6 5A2 - CMO/RMBS.....	.....	..	.....4	1FM	289,526	100.024	353,164	353,081	292,868	.....	(352)	.....	.....	4.193	9.709	MON...	1,234	14,912	05/30/2008.	10/25/2034.
456618	AF	4	INDX 06AR8 A3A - RMBS.....	.....	..	.....4	1FM	836,833	96.337	909,902	944,504	891,898	.....	23,000	.....	.....	2.022	5.709	MON...	318	24,762	11/09/2016.	07/25/2046.
45661X	AB	8	INDX 06AR13 A2 - CMO/RMBS.....	.....	..	.....4	1FM	2,010,244	81.537	2,734,664	3,353,901	2,024,921	.....	125,175	.....	.....	2.092	11.487	MON...	1,169	85,519	06/01/2012.	07/25/2036.
45669A	AD	6	INDA 07AR1 2A1 - CMO/RMBS.....	.....	..	.....4	1FM	5,784,117	94.580	5,812,421	6,145,505	5,450,990	.....	60,657	.....	.....	4.359	6.556	MON...	22,324	266,463	10/25/2017.	03/25/2037.
46591K	AC	7	JPMMT 198 A3 - CMO/RMBS.....	.....	..	.....4	1FE	16,880,289	101.198	16,863,832	16,664,175	16,879,601	.....	(688)	.....	.....	3.500	2.940	MON...	48,604	97,208	10/22/2019.	03/25/2050.
466247	L6	8	JPMMT 06A2 2B1 - CMO/RMBS.....	.....	..	.....4	1FM	2,566,797	93.093	2,507,036	2,693,033	2,597,814	.....	6,526	.....	.....	4.357	4.650	MON...	9,778	122,222	07/08/2014.	08/25/2034.
466247	QP	1	JPMMT 05A3 7A1 - CMO/RMBS.....	.....	..	.....4	1FM	649,153	94.126	663,250	704,643	619,989	.....	13,008	.....	.....	4.533	7.701	MON...	2,662	31,464	04/15/2016.	06/25/2035.
466247	RP	0	JPMMT 05A4 2A1 - CMO/RMBS.....	.....	..	.....4	1FM	908,256	99.788	1,021,221	1,023,387	912,682	.....	(5,554)	.....	.....	4.289	6.948	MON...	3,657	43,217	06/05/2012.	07/25/2035.
466247	UG	6	JPMMT 05A6 7A1 - CMO/RMBS.....	.....	..	.....4	1FM	1,395,085	101.521	1,448,860	1,427,160	1,430,104	.....	2,581	.....	.....	4.210	4.764	MON...	5,007	59,902	03/21/2017.	08/25/2035.
46627M	AD	9	JPALT 05S1 1A4 - CMO/RMBS.....	.....	..	.....4	1FM	1,176,876	65.803	1,147,007	1,743,086	998,262	.....	(28,631)	.....	.....	6.000	7.951	MON...	8,715	103,944	02/07/2008.	12/25/2035.
46627M	CU	9	JPALT 06A1A 2A1 - CMO/RMBS.....	.....	..	.....4	1FM	30,377	92.367	374,291	405,222	305,254	.....	17,752	.....	.....	4.134	12.024	MON...	1,396	17,138	02/07/2006.	03/25/2036.
46627M	CY	1	JPALT 06A1A 3A1 - CMO/RMBS.....	.....	..	.....4	1FM	10,181,934	93.294	11,157,381	11,959,384	10,043,663	.....	237,729	.....	.....	4.438	7.826	MON...	44,231	528,667	04/06/2017.	03/25/2036.
46627M	EC	7	JPALT 06S1B 1A6 - CMO/RMBS.....	.....	..	.....4	1FM	507,485	79.950	724,653	906,382	632,090	.....	9,605	.....	.....	5.750	9.405	MON...	4,343	51,843	01/31/2008.	03/25/2036.
46628K	AC	4	JPMMT 06A3 2A1 - CMO/RMBS.....	.....	..	.....4	1FM	375,927	98.736	420,307	425,688	379,491	.....	9,540	.....	.....	4.334	7.649	MON...	1,538	18,204	04/20/2016.	05/25/2036.
46628L	AB	4	JPMMT 06A4 1A2 - CMO/RMBS.....	SD..	..	4	1FM	94,441	88.953	105,390	118,478	102,553	.....	29,681	.....	.....	4.448	5.772	MON...	439	5,278	08/31/2012.	06/25/2036.
46628V	AH	9	JPALT 06S3 A5 - RMBS.....	.....	..	.....4	1FM	7,648,862	84.610	9,684,466	11,446,009	7,233,590	.....	98,755	.....	.....	6.420	9.245	MON...	61,236	476,944	08/09/2012.	08/25/2036.
466308	AE	3	JPALT 08R3C 3A1 - CMO/RMBS.....	.....	..	.....4	1FM	1,447,029	87.282	1,394,014	1,597,131	1,420,938	.....	21,930	.....	.....	5.639	4.239	MON...	7,505	44,545	11/30/2017.	05/26/2037.
46630G	AN	5	JPMMT 07A1 4A2 - CMO/RMBS.....	.....	..	.....4	1FM	100,116	100.838	107,973	107,076	101,605	.....	(492)	.....	.....	4.657	5.691	MON...	416	4,862	02/09/2012.	07/25/2035.
46630P	AP	0	JPMMT 07A2 3A1 - CMO/RMBS.....	.....	..	.....4	1FM	0	91.955	36,438	39,627	27,182	.....	2,704	.....	.....	3.830	14.072	MON...	126	1,577	06/23/2008.	04/25/2037.
46631N	DT	3	JPMMT 07S3 A90 - CMO/RMBS.....	.....	..	.....4	1FM	179,052	87.957	177,807	214,148	138,948	.....	(44)	.....	.....	7.000	11.282	MON...	1,249	14,906	01/03/2012.	08/25/2037.
46632T	AA	3	JPMMT 08R2 1A1 - CMO/RMBS.....	.....	..	.....4	1FM	5,547,969	98.074	6,787,459	6,920,735	5,934,402	.....	(10,807)	.....	.....	3.717	7.857	MON...	21,440	249,602	12/28/2009.	07/29/2037.
46632T	AA	3	JPMMT 08R2 1A1 - CMO/RMBS.....	SD..	..	4	1FM	415,070	98.074	477,510	486,886	430,926	.....	(645)	.....	.....	3.717	6.898	MON...	1,508	17,592	08/31/2012.	07/29/2037.
46632Y	AA	2	JPMMT 08R3 1A1 - CMO/RMBS.....	.....	..	.....4	1FM	179,663	99.114	204,460	206,287	205,536	.....	9,708	.....	.....	4.199	7.296	MON...	144	9,389	11/19/2008.	11/26/2038.
46632Y	AB	0	JPMMT 08R3 1A2 - CMO/RMBS.....	.....	..	.....4	1FM	454,958	91.954	3,580,511	3,893,827	896,563	.....	(154,341)	.....	.....	4.448	83.687	MON...	14,435	558,944	11/19/2008.	11/26/2038.
46632Y	AC	8	JPMMT 08R3 2A1 - CMO/RMBS.....	.....	..	.....4	1FM	6,278,375	56.752	5,309,338	9,355,285	5,038,920	.....	(161,168)	.....	.....	6.250	7.417	MON...	48,725	562,159	11/19/2008.	11/26/2038.
46632Y	AD	6	JPMMT 08R3 2A2 - CMO/RMBS.....	.....	..	.....4	1FM	0	45.098	503,966	1,117,498	.....	.....	(50,495)	.....	.....	6.250	250.000	MON...	5,820	67,354	11/19/2008.	11/26/2038.
46633A	AC	9	JPMMT 08R4 2A1 - CMO/RMBS.....	.....	..	.....4	1FM	359,893	105.906	491,407	464,004	463,938	.....	(65)	.....	.....	7.336	7.285	MON...	2,837	32,695	12/18/2008.	11/26/2036.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.76

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46633M	AM	1	JPMRR 096 2A2 - CMO/RMBS.....					4	1FM	151,835	96.458	1,449,941	1,503,190	0					4.638	250.000	MON...	5,810	67,078	06/11/2009	04/26/2035
46633P	AU	6	JPMRR 097K 111 - CMO/RMBS.....					4	1FM	231,638	100.052	240,203	240,080	236,809		1,585			3.951	6.229	MON...	791	9,290	02/17/2016	09/27/2036
46634D	AX	6	JPMRR 101C 3A2 - CMO/RMBS.....					4	1FM	2,141,246	87.201	3,953,943	4,534,314	2,768,839		215,159			6.000	19.160	MON...	22,672	271,785	02/17/2010	04/26/2037
46634F	AU	7	JPMRR 102C 3A1 - CMO/RMBS.....					4	5GI	1	100.000	1	1	0					6.000	110.721	MON...	0		07/08/2010	07/26/2036
46634F	AZ	6	JPMRR 102C 3A6 - CMO/RMBS.....					4	5GI	0	99.996	0	0	0					6.000		MON...			05/18/2010	07/26/2036
46634F	BA	0	JPMRR 102C 3A7 - CMO/RMBS.....					4	5GI	0	100.000	0	0	0					6.000	250.000	MON...			07/08/2010	07/26/2036
46635B	AD	3	J.P. MORGAN RESECURITIZATION TRUST, SERI.....					4	1FM	6,597,032	101.477	9,673,692	9,532,856	7,743,939		(1,176)			5.377	11.267	MON...	42,718	512,870	09/15/2010	03/01/2039
46645A	AB	7	J P MORGAN RESECURITIZATION TRUST SERIES.....					4	1FE	2,551,016	97.271	2,708,206	2,784,193	2,679,006		42,219			2.013	6.801	MON...	934	68,388	12/30/2015	06/26/2047
46651G	AC	3	JPMMT 197 A3 - CMO/RMBS.....					4	1FE	5,592,267	101.189	5,588,907	5,523,227	5,591,899		(368)			3.500	3.434	MON...	16,109	48,328	09/13/2019	02/25/2050
472320	AA	8	JMAC 08R1 A - CMO/RMBS.....					4	1FM	3,501,015	89.166	4,035,972	4,526,343	3,617,455		140,694			7.521	15.365	MON...	28,369	345,315	07/24/2008	06/25/2047
472321	AA	6	JMAC 08R2 1A1 - CMO/RMBS.....					4	1FM	3,194,281	105.000	4,376,252	4,167,859	3,711,607		12,517			6.000	10.401	MON...	20,839	248,362	08/26/2008	10/25/2020
472321	AB	4	JMAC 08R2 1A2 - CMO/RMBS.....					4	1FM	652,564	95.000	2,044,926	2,152,554	556,096		(279)			6.000	27.277	MON...	10,763	129,153	08/26/2008	10/25/2020
472321	AC	2	JMAC 10R8B 2A1 - CMO/RMBS.....					4	1FM	531,319	98.703	606,797	614,771	605,736		4,259			4.500	5.742	MON...	2,305	26,244	08/26/2008	07/27/2037
472321	AD	0	JMAC 10R8B 2A2 - CMO/RMBS.....					4	1FM	15,192	96.750	911,506	942,125	429,122		81,290			4.498	28.536	MON...	3,532	41,721	08/26/2008	07/27/2037
472321	AG	3	JMAC 08R2 1A3 - CMO/RMBS.....					4	1FM	7,531	33.051	475,961	1,440,080			(73,521)			6.000	6.000	MON...	7,200	85,841	08/26/2008	10/25/2020
472321	AH	1	JMAC 08R2 2A3 - CMO/RMBS.....					4	1FM	24,774	59.000	514,805	872,551	90,553		(1,479)			4.521	46.283	MON...	3,287	38,503	08/26/2008	07/25/2037
472321	AJ	7	JMAC 08R2 3A1 - CMO/RMBS.....					4	1FM	2,407,826	97.074	2,770,845	2,854,357	2,756,043		10,632			3.892	6.008	MON...	9,258	108,969	08/26/2008	01/25/2039
472321	AJ	7	JMAC 08R2 3A1 - CMO/RMBS.....	SD				4	1FM	113,912	97.074	127,103	130,933	126,025		545			3.892	6.232	MON...	425	4,999	08/31/2012	01/25/2039
472321	AK	4	JMAC 08R2 3A2 - CMO/RMBS.....					4	1FM	333,999	82.566	2,144,125	2,596,851	937,273		75,101			3.892	26.970	MON...	8,422	99,877	08/26/2008	02/25/2037
472321	AK	4	JMAC 08R2 3A2 - CMO/RMBS.....	SD				4	1FM	0	82.566	98,277	119,028	37,800		3,233			3.892	28.695	MON...	386	4,578	08/31/2012	02/25/2037
47232A	AA	6	JMAC 08R3 1A1 - CMO/RMBS.....					4	1FM	334,704	99.546	361,851	363,500	359,888		97			4.782	4.842	MON...	1,449	16,287	09/30/2008	03/21/2036
47232A	AB	4	JMAC 08R3 1A2 - CMO/RMBS.....					4	1FM	634,032	97.831	1,322,058	1,351,363	1,083,558		119,108			4.790	16.704	MON...	5,394	63,956	09/30/2008	03/21/2036
47232A	AC	2	JMAC 08R3 1A3 - CMO/RMBS.....					4	1FM	103,453	96.000	1,275,101	1,328,230	319,091		40,102			4.759	32.892	MON...	5,267	62,862	09/30/2008	03/21/2036
47232A	AD	0	JMAC 08R3 2A1 - CMO/RMBS.....					4	1FM	931,963	99.540	967,272	971,744	971,435		(89)			3.716	3.699	MON...	3,009	33,408	09/30/2008	06/26/2036
47232A	AE	8	JMAC 08R3 2A2 - CMO/RMBS.....					4	1FM	1,528,539	98.500	2,120,577	2,152,872	2,152,872					3.716	3.696	MON...	6,667	77,547	09/30/2008	06/26/2036
47232A	AF	5	JMAC 08R3 2A3 - CMO/RMBS.....					4	1FM	1,231,846	97.964	2,109,030	2,152,872	2,154,468		(298)			3.716	3.690	MON...	6,667	77,547	09/30/2008	06/26/2036
47232A	AH	1	JMAC 08R3 3A2 - CMO/RMBS.....					4	1FM	68,893	94.014	2,697,328	2,869,065	1,037,221		299,098			3.687	35.295	MON...	8,815	110,761	09/30/2008	05/01/2037
47232C	AH	7	JMAC 09R1D 4A2 - CMO/RMBS.....					4	2FM	4,069,577	96.833	4,763,587	4,919,372	4,919,040		42,904			4.312	3.797	MON...	17,679	220,769	02/23/2016	06/21/2037
47232D	AG	7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....					4	1FM	269,190	101.701	276,747	272,117	270,176		2,211			6.500	7.160	MON...	1,474	17,064	08/31/2012	09/01/2036
47232D	AG	7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD				4	1FM	16,007	101.701	16,279	16,007	15,908		74			6.500	6.946	MON...	87	1,004	03/31/2009	09/01/2036
47232D	AH	5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....					4	1FM	739,600	107.876	891,322	826,248	738,437		29,349			6.500	11.094	MON...	4,476	53,619	03/31/2009	09/01/2036
47232D	AH	5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD				4	1FM	22,310	107.876	52,431	48,603	36,630		3,638			6.500	18.714	MON...	263	3,154	08/31/2012	09/01/2036
47232D	AJ	1	JEFFERIES RESECURITIZATION TRUST 2009-R5.....					4	1FM	561,493	75.611	624,733	826,248	464,496		(2,678)			6.500	11.497	MON...	4,476	53,619	03/31/2009	09/01/2036
47232D	AJ	1	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD				4	1FM	0	75.611	36,749	48,603	15,645		355			6.500	25.239	MON...	263	3,154	08/31/2012	09/01/2036
47232D	AK	8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....					4	1FM	264,991	68.227	563,721	826,248	77,165		(8,857)			6.500	75.595	MON...	4,476	53,619	03/31/2009	09/01/2036
47232D	AK	8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD				4	1FM	0	68.227	33,160	48,603	4,767		(582)			6.500	63.792	MON...	263	3,154	08/31/2012	09/01/2036
47232D	AL	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....					4	1FM	0	35.932	123,292	343,125	0					6.500	250.000	MON...	1,859	22,047	03/31/2009	09/01/2036
47232D	AL	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD				4	1FM	0	35.932	7,252	20,184	5,329		(27)			6.500	28.400	MON...	109	1,297	08/31/2012	09/01/2036
47232D	AQ	5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....					4	1FM	153,268	100.847	326,826	324,082	261,818		73,497			4.219	55.465	MON...	1,139	13,967	03/31/2009	01/01/2047
47232D	AR	3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....					4	1FM	330,312	77.554	1,559,950	2,011,435	176,395		27,648			4.219	118.570	MON...	7,071	86,680	03/31/2009	01/01/2047
47232D	AU	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....					4	1FM	1,109,207	104.000	1,216,693	1,169,897	1,140,500		12,603			4.612	6.080	MON...	4,496	55,982	03/31/2009	09/01/2036

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	167,259	...104.000	194,775	187,283	175,883	.....	.....5,970	.....	.....	.....4.612	8.518	MON...	720	8,962	08/31/2012.	09/01/2036.
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	609,232	...95.000	1,687,927	1,776,765	1,045,400	.....	.....18,898	.....	.....	.....4.612	12.118	MON...	6,829	79,748	03/31/2009.	09/01/2036.
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	179,860	...95.000	270,212	284,434	206,726	.....	.....3,337	.....	.....	.....4.612	8.635	MON...	1,093	12,767	08/31/2012.	09/01/2036.
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	566,257	...97.515	552,185	566,257	560,522	.....	.....3,851	.....	.....	.....5.515	3.506	MON...	2,602	17,330	03/31/2009.	01/01/2036.
47232D AZ 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	603,000	...91.910	554,219	603,000	574,002	.....	.....3,021	.....	.....	.....5.515	3.649	MON...	2,771	18,440	03/31/2009.	01/01/2036.
47232D BA 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	549,083	...84.543	509,792	603,000	409,844	.....	.....8,115	.....	.....	.....5.515	6.292	MON...	2,771	18,440	03/31/2009.	01/01/2036.
47232D BB 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	269,868	...18.103	400,248	2,211,000	.....	.....	.....(48,862)	.....	.....	.....5.515	250.000	MON...	10,161	67,613	03/31/2009.	01/01/2036.
47232D BD 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	506,135	...102.909	1,071,734	1,041,434	1,019,022	.....	.....17,873	.....	.....	.....6.000	7.419	MON...	5,207	61,605	03/31/2009.	02/01/2037.
47232D BE 1	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	343,540	...105.921	1,128,306	1,065,239	880,649	.....	.....21,194	.....	.....	.....6.000	9.986	MON...	5,326	63,872	03/31/2009.	02/01/2037.
47232D BF 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	5FM	239,053	...53.512	479,316	895,719	594,698	.....	.....(21,194)	.....	.....	.....6.000	5.310	MON...	4,479	53,309	03/31/2009.	02/01/2037.
47232D BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	.....	...99.209	27,406	27,624	27,506	.....	.....2,391	.....	.....	.....2.048	3.840	MON...	9	698	03/31/2009.	09/25/2036.
47232D BK 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	0	...97.288	207,152	212,926	68,765	.....	.....25,505	.....	.....	.....2.048	61.720	MON...	73	5,561	03/31/2009.	09/25/2036.
47232D BL 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	0	...76.705	163,326	212,926	4,761	.....	.....(849)	.....	.....	.....2.048	146.580	MON...	73	5,561	03/31/2009.	09/25/2036.
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	0	...6.470	4,382	67,735	23	.....	.....	.....	.....	.....2.048	250.000	MON...	23	1,745	03/31/2009.	09/25/2036.
47232D BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	254,921	...101.897	264,879	259,947	258,502	.....	.....1,095	.....	.....	.....6.500	6.887	MON...	1,408	15,991	03/31/2009.	07/01/2037.
47232D BR 2	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	430,850	...109.666	760,764	693,711	599,455	.....	.....32,224	.....	.....	.....6.500	13.222	MON...	3,758	45,074	03/31/2009.	07/01/2037.
47232D BS 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	217,709	...125.634	871,535	693,711	305,262	.....	.....21,125	.....	.....	.....6.500	23.528	MON...	3,758	45,074	03/31/2009.	07/01/2037.
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	149,809	...60.899	663,043	1,088,751	298,397	.....	.....(13,567)	.....	.....	.....6.500	21.470	MON...	5,897	70,508	03/31/2009.	07/01/2037.
47232D BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	54,796	...101.307	145,877	143,996	138,497	.....	.....34,935	.....	.....	.....5.500	51.211	MON...	660	8,014	08/31/2012.	06/01/2037.
47232D BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	10,601	...101.307	48,626	47,999	42,354	.....	.....11,526	.....	.....	.....5.500	40.010	MON...	220	2,671	03/31/2009.	06/01/2037.
47232D BZ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	278,741	...101.493	1,020,165	1,005,159	271,135	.....	.....18,725	.....	.....	.....5.500	65.138	MON...	4,607	54,914	08/31/2012.	06/01/2037.
47232D BZ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	43,615	...101.493	340,055	335,053	63,445	.....	.....7,928	.....	.....	.....5.500	98.475	MON...	1,536	18,305	03/31/2009.	06/01/2037.
47232D CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	132,397	...99.674	589,052	590,977	427,772	.....	.....109,674	.....	.....	.....4.758	44.169	MON...	2,343	28,911	03/31/2009.	02/01/2047.
47232D CE 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	110,999	...97.786	1,190,517	1,217,477	211,879	.....	.....24,479	.....	.....	.....4.758	54.662	MON...	4,827	59,517	03/31/2009.	02/01/2047.
47232D CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	168,473	...98.646	376,264	381,429	301,918	.....	.....54,055	.....	.....	.....3.706	23.512	MON...	1,178	13,805	03/31/2009.	05/01/2036.
47232D CK 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	167,743	...93.426	474,322	507,696	233,995	.....	.....29,709	.....	.....	.....3.706	23.136	MON...	1,568	18,375	03/31/2009.	05/01/2036.
47232D CL 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	0	...89.671	194,961	217,418	471	.....	.....	.....	.....	.....3.706	250.000	MON...	671	7,869	03/31/2009.	05/01/2036.
47232D CQ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	26,023	...102.050	72,493	71,037	65,077	.....	.....9,064	.....	.....	.....6.000	26.104	MON...	71	4,126	03/31/2009.	12/25/2036.
47232D CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	119,146	...91.828	295,339	321,623	170,639	.....	.....6,253	.....	.....	.....6.000	18.348	MON...	322	19,295	03/31/2009.	12/25/2036.
47232D CS 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	93,259	...73.669	236,936	321,623	92,353	.....	.....(2,529)	.....	.....	.....6.000	19.227	MON...	322	19,295	03/31/2009.	12/25/2036.
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	21,690	...26.267	23,362	88,942	23,362	.....	.....6,209	.....	.....	.....6.000	0.080	MON...	89	4,886	03/31/2009.	12/25/2036.
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	85,803	...105.354	1,180,548	1,120,559	494,489	.....	.....137,911	.....	.....	.....4.138	37.649	MON...	3,864	47,606	03/31/2009.	04/01/2047.
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	0	...55.279	107,580	194,612	0	.....	.....	.....	.....	.....4.138	250.000	MON...	671	8,049	03/31/2009.	04/01/2047.
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	249,053	...103.329	304,326	294,520	290,358	.....	.....5,349	.....	.....	.....5.500	7.020	MON...	1,350	15,874	03/31/2009.	06/01/2037.
47232D DA 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	431,207	...87.222	886,181	1,016,002	552,715	.....	.....13,125	.....	.....	.....5.500	13.236	MON...	4,657	55,880	03/31/2009.	06/01/2037.
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	105,912	...56.769	485,317	854,899	93,442	.....	.....(6,351)	.....	.....	.....5.500	55.016	MON...	3,918	46,973	03/31/2009.	06/01/2037.
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	488,030	...79.027	1,486,638	1,881,175	766,518	.....	.....98,146	.....	.....	.....5.500	30.701	MON...	8,622	103,227	03/31/2009.	08/01/2037.
47232D DG 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	649,782	...102.914	655,858	654,310	651,599	.....	.....(1,838)	.....	.....	.....7.000	6.849	MON...	3,817	44,643	08/31/2012.	08/01/2037.
47232D DG 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	65,431	...102.914	67,338	65,431	65,160	.....	.....(184)	.....	.....	.....7.000	6.849	MON...	382	4,464	03/31/2009.	08/01/2037.
47232D DK 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	3,921,704	...108.185	4,992,399	5,270,940	4,500,864	.....	.....20,257	.....	.....	.....7.000	9.444	MON...	30,747	368,015	08/31/2012.	08/25/2037.
47232D DK 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..	..	..	4	1FM	527,094	...108.185	570,235	527,094	467,829	.....	.....(2,499)	.....	.....	.....7.000	7.972	MON...	3,075	36,802	03/31/2009.	08/25/2037.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.78

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n		NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232D	DL	3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	559,802	79.199		1,411,246	2,327,999	1,180,197		(42,169)			7.000	10.568	MON...	13,580	162,540	03/31/2009.	08/01/2037.
47232D	DL	3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	4FM	3,028	79.199		34,788	43,925	28,593		(1,268)			7.000	6.294	MON...	256	3,067	03/31/2009.	08/01/2037.
47232D	DL	3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	5FM	147,116	79.199		208,727	263,547	204,449		(2,068)			7.000	3.662	MON...	1,537	18,401	08/31/2012.	08/01/2037.
47232D	DL	3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..		4	1FM	169,583	79.199		208,727	263,547	133,833		(4,788)			7.000	10.537	MON...	1,537	18,401	03/31/2009.	08/01/2037.
47232D	DM	1	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	845,746	73.829		2,887,164	3,320,693	1,086,832		(31,224)			7.000	20.105	MON...	19,371	231,850	03/31/2009.	08/01/2037.
47232D	DM	1	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	4FM	213,406	73.829		272,403	368,966	235,854		(1,997)			7.000	6.585	MON...	2,152	25,761	08/31/2012.	08/01/2037.
47232D	DM	1	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..		4	1FM	90,692	73.829		272,403	368,966	120,415		(3,451)			7.000	20.184	MON...	2,152	25,761	03/31/2009.	08/01/2037.
47232D	DN	9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	20,264	19.117		206,402	598,509	11,442		(61,204)			7.000	4.947	MON...	3,491	40,672	08/31/2012.	08/01/2037.
47232D	DN	9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..		4	1FM	1,003	19.117		11,442	59,851	0					7.000	250.000	MON...	349	4,067	03/31/2009.	08/01/2037.
47232D	DR	0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	575,655	101.357		950,242	937,518	856,406					4.159	11.559	MON...	3,249	38,814	03/31/2009.	09/01/2035.
47232D	DS	8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	705,127	83.563		1,971,416	2,359,203	784,627		89,322			4.159	29.268	MON...	8,177	100,838	03/31/2009.	09/01/2035.
47232D	DZ	2	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	449,514	102.549		2,070,522	2,019,065	819,756		242,009			4.403	46.574	MON...	7,408	93,219	03/31/2009.	02/01/2037.
47232D	DZ	2	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..		4	1FM	180,799	102.549		354,117	345,317	255,304		41,115			4.403	43.911	MON...	1,267	15,943	08/31/2012.	04/01/2037.
47232D	EA	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	322,873	43.229		721,687	1,669,443	118,599		(13,993)			4.403	57.742	MON...	6,125	72,970	03/31/2009.	04/01/2037.
47232D	EA	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..		4	4FM	126,502	43.229		123,429	285,521	160,831		(7,219)			4.403	5.359	MON...	1,048	12,480	08/31/2012.	04/01/2037.
47232D	EH	1	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	7,599	101.595		20,623	20,299	20,898		2,669			3.946	3.830	MON...	67	412	03/31/2009.	02/01/2037.
47232D	EJ	7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	341,689	102.577		866,469	844,698	756,300		114,760			3.946	23.563	MON...	2,778	32,785	03/31/2009.	02/01/2037.
47232D	EK	4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	442,829	104.786		1,770,251	1,689,398	707,655		126,552			3.946	38.286	MON...	5,556	65,569	03/31/2009.	02/01/2037.
47232D	EL	2	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	34,245	97.908		766,611	782,991	18,507		(8,710)			3.946	192.639	MON...	2,575	30,347	03/31/2009.	02/01/2037.
47232D	EQ	1	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	28,232	99.419		254,844	256,333	256,460		38,376			3.702	1.401	MON...	791	9,048	03/31/2009.	05/01/2037.
47232D	ER	9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	366,324	101.278		1,156,764	1,142,167	992,233		132,973			3.702	18.676	MON...	3,524	40,859	03/31/2009.	05/01/2037.
47232D	ES	7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	330,536	98.972		1,130,427	1,142,167	626,073		79,587			3.702	26.203	MON...	3,524	40,859	03/31/2009.	05/01/2037.
47232D	ET	5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	0	79.893		717,620	898,228	288,973		17,547			3.702	27.646	MON...	2,771	32,126	03/31/2009.	05/01/2037.
47232D	EX	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	166,207	104.469		562,011	537,970	224,613		154,744			4.849	172.806	MON...	2,174	25,601	03/31/2009.	08/01/2037.
47232D	EX	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..		4	1FM	20,951	104.469		140,503	134,493	129,448		42,199			4.849	8.389	MON...	543	6,400	08/31/2012.	08/01/2037.
47232D	EY	4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	0	99.594		294,462	295,663	0					4.849	250.000	MON...	1,195	14,026	03/31/2009.	08/01/2037.
47232D	EY	4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	3FM	0	99.594		98,154	98,554	99,477		4,996			4.849	3.417	MON...	398	4,675	08/31/2012.	08/01/2037.
47232D	EY	4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	SD..		4	1FM	0	99.594		98,154	98,554	0					4.849	3.420	MON...	398	4,675	03/31/2009.	08/01/2037.
47232D	FD	9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	1,188,874	101.527		2,853,841	2,810,908	2,319,125		309,783			4.038	18.499	MON...	9,460	110,702	03/31/2009.	11/01/2036.
47232D	FE	7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	550,204	97.467		2,782,984	2,855,317	871,992		97,981			4.038	30.209	MON...	9,609	113,287	03/31/2009.	11/01/2036.
47232D	FJ	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	1,280,289	66.329		1,212,718	1,828,341	1,177,565		59,232			5.611	5.423	MON...	8,548	13,771	03/31/2009.	12/01/2036.
47232D	FK	3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			4	1FM	110,373	13.412		254,828	1,900,000	0					5.611	250.000	MON...	8,883	12,723	03/31/2009.	12/01/2036.
47232Q	AA	1	JMAC 09R2A 1A - CMO/RMBS.....			4	1FM	5,336,066	100.262		5,504,844	5,490,486	5,056,608		64,522			5.002	13.952	MON...	22,887	278,255	04/12/2012.	11/26/2037.
47232Q	AA	1	JMAC 09R2A 1A - CMO/RMBS.....	SD..		4	1FM	436,004	100.262		440,891	439,741	411,053		3,898			5.002	12.078	MON...	1,833	22,294	08/31/2012.	11/26/2037.
47232T	AB	3	JMAC 09R3 1A2 - CMO/RMBS.....			4	1FM	2,611,088	100.149		2,988,559	2,984,101	2,731,615		9,551			4.032	6.021	MON...	10,027	118,476	06/02/2016.	12/25/2035.
47232V	AA	0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			4	1FM	4,774	101.620		4,851	4,774	4,744		102			6.000	6.000	MON...	24	149	03/31/2009.	02/01/2037.
47232V	AB	8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			4	1FM	367,958	104.312		383,824	367,958	366,400		(536)			6.000	6.067	MON...	1,840	22,077	03/31/2009.	02/01/2037.
47232V	AC	6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			4	1FM	43,757	106.368		293,544	275,969	63,804		3,705			6.000	39.477	MON...	1,380	16,558	03/31/2009.	02/01/2037.
47232V	AD	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			4	1FM	0	67.845		109,010	160,674	0					6.000	250.000	MON...	803	9,588	03/31/2009.	02/01/2037.
47232V	AF	9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			4	1FM	5,027	100.000		5,027	5,027	5,005		104			5.750	5.750	MON...	24	147	03/31/2009.	02/01/2037.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.79

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	n	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V AF 9			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....1,430	...100.000	1,436	1,436	1,430	.....	.....29	.....	.....	.....5.750	5.750	MON...	7	36	08/31/2012.	02/01/2037.
47232V AG 7			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....403,715	...108.569	438,311	403,715	402,131	.....	.....(551)	.....	.....	.....5.750	5.810	MON...	1,934	23,213	03/31/2009.	02/01/2037.
47232V AG 7			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....82,448	...108.569	125,231	115,347	102,535	.....	.....5,476	.....	.....	.....5.750	12.531	MON...	553	6,632	08/31/2012.	02/01/2037.
47232V AH 5			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....302,787	...115.777	350,558	302,787	297,021	.....	.....(65)	.....	.....	.....5.750	6.057	MON...	1,451	17,410	03/31/2009.	02/01/2037.
47232V AH 5			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....45,521	...115.777	100,159	86,510	48,127	.....	.....940	.....	.....	.....5.750	15.158	MON...	415	4,974	08/31/2012.	02/01/2037.
47232V AJ 1			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....12,068	...31.225	55,144	176,602	19,032	.....	.....(2,034)	.....	.....	.....5.750	54.329	MON...	846	10,100	03/31/2009.	02/01/2037.
47232V AJ 1			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....0	...31.225	15,755	50,457	10,308	.....	.....(516)	.....	.....	.....5.750	27.788	MON...	242	2,886	08/31/2012.	02/01/2037.
47232V AL 6			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....254,221	...103.032	261,928	254,221	250,353	.....	.....3,206	.....	.....	.....6.250	7.724	MON...	1,324	15,517	03/31/2009.	07/01/2037.
47232V AM 4			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....552,456	...106.897	737,230	689,661	547,829	.....	.....13,461	.....	.....	.....6.250	11.332	MON...	3,592	43,104	03/31/2009.	07/01/2037.
47232V AN 2			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....95,241	...96.890	303,732	313,483	26,997	.....	.....(4,573)	.....	.....	.....6.250	74.843	MON...	1,633	19,593	03/31/2009.	07/01/2037.
47232V AP 7			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....0	...29.987	25,270	84,271	0	.....	.....	.....	.....	.....6.250	250.000	MON...	439	5,110	03/31/2009.	07/01/2037.
47232V AS 1			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....219,975	...105.052	505,818	481,491	350,776	.....	.....52,284	.....	.....	.....6.000	28.687	MON...	2,407	28,890	03/31/2009.	09/01/2036.
47232V AT 9			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....95,925	...114.935	344,805	300,000	133,901	.....	.....11,037	.....	.....	.....6.000	27.932	MON...	1,500	18,000	03/31/2009.	09/01/2036.
47232V AU 6			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....136,378	...76.113	459,141	603,233	96,484	.....	.....(8,036)	.....	.....	.....6.000	37.170	MON...	3,016	36,056	03/31/2009.	09/01/2036.
47232V AX 0			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....194,237	...101.127	483,668	478,279	330,039	.....	.....106,168	.....	.....	.....4.063	49.632	MON...	1,619	19,815	03/31/2009.	09/01/2035.
47232V AY 8			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....85,017	...103.584	338,796	327,074	49,181	.....	.....8,588	.....	.....	.....4.063	68.917	MON...	1,107	13,839	03/31/2009.	09/01/2035.
47232V AZ 5			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....24,565	...82.098	216,108	263,232	36,235	.....	.....331	.....	.....	.....4.063	36.708	MON...	891	11,086	03/31/2009.	09/01/2035.
47232V BC 5			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....233,220	...93.147	1,512,892	1,624,202	1,099,597	.....	.....212,114	.....	.....	.....2.108	21.697	MON...	2,853	43,166	03/31/2009.	09/01/2035.
47232V BD 3			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....21,430	...75.643	488,075	645,238	150,981	.....	.....13,975	.....	.....	.....2.108	21.427	MON...	1,133	17,145	03/31/2009.	09/01/2035.
47232V BE 1			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....0	...16.747	70,379	420,240	0	.....	.....	.....	.....	.....2.108	250.000	MON...	738	11,158	03/31/2009.	09/01/2035.
47232V BN 1			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....269,116	...101.326	272,686	269,116	268,032	.....	.....185	.....	.....	.....5.500	5.573	MON...	1,233	14,562	03/31/2009.	11/01/2036.
47232V BP 6			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....232,827	...103.459	240,879	232,827	227,847	.....	.....981	.....	.....	.....5.500	6.149	MON...	1,067	12,805	03/31/2009.	11/01/2036.
47232V BQ 4			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....0	...69.630	531,664	763,557	84,694	.....	.....(2,089)	.....	.....	.....5.500	58.212	MON...	3,500	41,903	03/31/2009.	11/01/2036.
47232V BY 7			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	3FM.....0	...101.190	70,728	69,896	74,856	.....	.....17,265	.....	.....	.....3.923	41.733	MON...	229	2,423	03/31/2009.	11/01/2037.
47232V CB 6			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....141,820	...101.998	144,653	141,820	141,010	.....	.....298	.....	.....	.....6.000	6.264	MON...	709	8,430	03/31/2009.	07/01/2036.
47232V CC 4			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....233,323	...105.426	444,997	422,095	304,208	.....	.....17,182	.....	.....	.....6.000	16.097	MON...	2,110	24,728	03/31/2009.	07/01/2036.
47232V CD 2			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....5,624	...74.398	263,096	353,634	46,562	.....	.....(2,131)	.....	.....	.....6.000	50.950	MON...	1,768	20,785	03/31/2009.	07/01/2036.
47232V CG 5			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....18,330	...99.600	18,257	18,330	17,564	.....	.....278	.....	.....	.....5.837	22.989	MON...	89	1,672	03/31/2009.	04/01/2037.
47232V CH 3			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....283,374	...98.361	330,843	336,357	323,352	.....	.....13,667	.....	.....	.....5.837	5.581	MON...	1,636	6,961	03/31/2009.	04/01/2037.
47232V CJ 9			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....186,078	...92.429	310,892	336,357	237,861	.....	.....19,814	.....	.....	.....5.837	11.385	MON...	1,636	6,961	03/31/2009.	04/01/2037.
47232V CK 6			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....73,011	...44.336	149,125	336,356	64,768	.....	.....6,856	.....	.....	.....5.837	23.919	MON...	1,636	6,961	03/31/2009.	04/01/2037.
47232V CL 4			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....138,235	...15.928	223,229	1,401,487	50,585	.....	.....(7,541)	.....	.....	.....5.837	50.580	MON...	6,817	29,002	03/31/2009.	04/01/2037.
47232V CM 2			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....561,544	...103.131	579,126	561,544	559,258	.....	.....543	.....	.....	.....5.500	5.583	MON...	2,574	30,077	03/31/2009.	11/01/2035.
47232V CM 2			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....55,166	...103.131	57,913	56,154	55,791	.....	.....285	.....	.....	.....5.500	5.824	MON...	257	3,008	08/31/2012.	11/01/2035.
47232V CN 0			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....582,076	...103.309	1,033,090	1,000,000	710,631	.....	.....57,680	.....	.....	.....5.500	14.315	MON...	4,583	55,000	03/31/2009.	11/01/2035.
47232V CN 0			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....0	...103.309	103,309	100,000	54,007	.....	.....7,440	.....	.....	.....5.500	22.354	MON...	458	5,500	08/31/2012.	11/01/2035.
47232V CP 5			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....0	...71.554	422,228	590,086	50,119	.....	.....6,200	.....	.....	.....5.500	68.893	MON...	2,705	32,065	03/31/2009.	11/01/2035.
47232V CP 5			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....0	...71.554	42,223	59,009	5,420	.....	.....55	.....	.....	.....5.500	62.382	MON...	270	3,206	08/31/2012.	11/01/2035.
47232V CR 1			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....210,821	...103.497	233,698	225,802	222,701	.....	.....3,488	.....	.....	.....5.850	7.052	MON...	1,101	12,904	03/31/2009.	05/01/2036.
47232V CR 1			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....81,642	...103.497	111,164	107,408	102,982	.....	.....6,571	.....	.....	.....5.850	10.420	MON...	524	6,138	08/31/2012.	05/01/2036.
47232V CS 9			JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	4	1FM.....207,342	...100.747	326,171	323,752	208,584	.....	.....16,046	.....	.....	.....5.850	17.812	MON...	1,578	18,938	03/31/2009.	05/01/2036.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.80

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V	CS	9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	...47,946	...100.747	155,151	154,000	105,421	.....	.....6,716	.....	.....	.....5.850	15.628	MON...	751	9,008	08/31/2012.	05/01/2036.
47232V	CT	7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	131,988	...64.235	207,960	323,752	20,094	.....	.....(3,814)	.....	.....	.....5.850	104.929	MON...	1,578	18,938	03/31/2009.	05/01/2036.
47232V	CT	7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	0	...64.235	98,921	154,000	31,044	.....	.....(369)	.....	.....	.....5.850	28.871	MON...	751	9,008	08/31/2012.	05/01/2036.
47232V	CU	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	0	...42.227	67,447	159,727	37,337	.....	.....(4,177)	.....	.....	.....5.850	140.095	MON...	612	7,380	03/31/2009.	05/01/2036.
47232V	CU	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	5FM	0	...42.227	7,207	17,069	10,773	.....	.....(1,495)	.....	.....	.....5.850	2.033	MON...	250	3,009	08/31/2012.	05/01/2036.
47232V	CU	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	3FM	0	...42.227	3,604	8,534	4,482	.....	.....(228)	.....	.....	.....5.850	6.808	MON...	42	502	08/31/2012.	05/01/2036.
47232V	CV	2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	1,548,399	...102.908	1,638,330	1,592,033	1,564,597	.....	.....1,484	.....	.....	.....6.500	7.532	MON...	8,624	120,253	03/31/2009.	11/01/2036.
47232V	CY	6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	1,418,256	...72.894	2,159,228	2,962,131	1,871,831	.....	.....(84,978)	.....	.....	.....6.500	5.818	MON...	16,045	224,538	03/31/2009.	11/01/2036.
47232V	CZ	3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	384,178	...62.585	926,922	1,481,066	347,114	.....	.....(29,040)	.....	.....	.....6.500	26.153	MON...	8,022	112,269	03/31/2009.	11/01/2036.
47232V	DA	7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	279,852	...63.815	945,140	1,481,065	215,504	.....	.....(23,326)	.....	.....	.....6.500	46.465	MON...	8,022	112,269	03/31/2009.	11/01/2036.
47232V	DB	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	0	...48.076	484,196	1,007,153	84,155	.....	.....(12,547)	.....	.....	.....6.500	78.550	MON...	5,455	73,845	03/31/2009.	11/01/2036.
47232V	DC	3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	896,053	...100.710	902,416	896,053	893,176	.....	.....(633)	.....	.....	.....5.250	5.278	MON...	3,920	46,680	03/31/2009.	09/01/2035.
47232V	DC	3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	219,678	...100.710	227,595	225,991	222,468	.....	.....1,843	.....	.....	.....5.250	6.002	MON...	989	11,773	08/31/2012.	09/01/2035.
47232V	DD	1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	717,006	...103.150	817,982	793,000	648,739	.....	.....7,107	.....	.....	.....5.250	7.364	MON...	3,469	41,627	03/31/2009.	09/01/2035.
47232V	DD	1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	76,722	...103.150	206,301	200,000	108,846	.....	.....4,936	.....	.....	.....5.250	15.039	MON...	875	10,499	08/31/2012.	09/01/2035.
47232V	DE	9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	0	...28.554	62,643	219,384	32,219	.....	.....427	.....	.....	.....5.250	34.826	MON...	960	11,511	03/31/2009.	09/01/2035.
47232V	DE	9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	0	...28.554	15,799	55,330	6,022	.....	.....(521)	.....	.....	.....5.250	48.487	MON...	242	2,903	08/31/2012.	09/01/2035.
47232V	DJ	8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	72,426	...100.741	227,469	225,795	219,352	.....	.....10,596	.....	.....	.....6.000	8.514	MON...	1,129	14,019	03/31/2009.	04/01/2036.
47232V	DJ	8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	46,077	...100.741	66,903	66,410	68,500	.....	.....3,438	.....	.....	.....6.000	2.852	MON...	332	4,123	08/31/2012.	04/01/2036.
47232V	DK	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	3FM	121,730	...83.711	331,607	396,131	240,320	.....	.....(69)	.....	.....	.....6.000	10.369	MON...	1,981	23,823	03/31/2009.	04/01/2036.
47232V	DK	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	5FM	71,934	...83.711	97,531	116,509	83,676	.....	.....(3,072)	.....	.....	.....6.000	4.718	MON...	583	7,007	08/31/2012.	04/01/2036.
47232V	DL	3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	91,292	...58.846	233,105	396,130	83,381	.....	.....(3,977)	.....	.....	.....6.000	27.062	MON...	1,981	23,823	03/31/2009.	04/01/2036.
47232V	DL	3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	53,697	...58.846	68,560	116,509	47,520	.....	.....(882)	.....	.....	.....6.000	9.262	MON...	583	7,007	08/31/2012.	04/01/2036.
47232V	DM	1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	64,994	...45.503	199,710	438,893	107,508	.....	.....(5,946)	.....	.....	.....6.000	21.405	MON...	2,194	26,400	03/31/2009.	04/01/2036.
47232V	DM	1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	48,593	...45.503	58,738	129,086	31,531	.....	.....(1,838)	.....	.....	.....6.000	21.493	MON...	645	7,765	08/31/2012.	04/01/2036.
47232V	DP	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	2,041,431	...101.434	2,420,245	2,386,036	2,189,080	.....	.....91,607	.....	.....	.....5.750	12.509	MON...	11,433	119,880	03/31/2009.	02/01/2036.
47232V	DQ	2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	0	...62.771	956,797	1,524,276	175,345	.....	.....3,696	.....	.....	.....5.750	63.665	MON...	7,304	77,107	03/31/2009.	02/01/2036.
47232V	DR	0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	491,517	...100.965	496,261	491,517	482,662	.....	.....5,013	.....	.....	.....6.000	6.923	MON...	2,458	29,134	03/31/2009.	04/01/2036.
47232V	DS	8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	2FM	411,428	...83.990	518,883	617,791	388,192	.....	.....(7,391)	.....	.....	.....6.000	7.824	MON...	3,089	37,032	03/31/2009.	04/01/2036.
47232V	DT	6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	4,132	...60.524	186,956	308,895	.....	.....	.....(13,534)	.....	.....	.....6.000	250.000	MON...	1,544	18,516	03/31/2009.	04/01/2036.
47232V	DU	3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	0	...39.092	79,513	203,399	.....	.....	.....(9,496)	.....	.....	.....6.000	250.000	MON...	1,017	12,166	03/31/2009.	04/01/2036.
47232V	DX	7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	388,460	...87.297	440,240	504,302	316,296	.....	.....2,652	.....	.....	.....6.000	10.657	MON...	2,522	30,048	03/31/2009.	07/01/2036.
47232V	DX	7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	68,136	...87.297	98,165	112,450	64,786	.....	.....1,772	.....	.....	.....6.000	13.559	MON...	562	6,700	08/31/2012.	07/01/2036.
47232V	DY	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	0	...43.498	27,082	62,260	29,342	.....	.....(1,545)	.....	.....	.....6.000	4.056	MON...	311	3,707	03/31/2009.	07/01/2036.
47232V	DY	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	0	...43.498	6,039	13,883	3,930	.....	.....2,920	.....	.....	.....6.000	14.510	MON...	69	826	08/31/2012.	07/01/2036.
47232V	DZ	2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	57,581	...101.642	58,526	57,581	57,447	.....	.....665	.....	.....	.....6.000	5.489	MON...	288	3,115	03/31/2009.	03/01/2036.
47232V	EA	6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	1,314,551	...92.788	1,701,081	1,833,295	1,387,286	.....	.....21,945	.....	.....	.....6.000	9.874	MON...	9,166	109,998	03/31/2009.	03/01/2036.
47232V	EB	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	0	...50.015	252,473	504,795	5,669	.....	.....(1,159)	.....	.....	.....6.000	204.418	MON...	2,524	29,926	03/31/2009.	03/01/2036.
47232V	ED	0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	106,869	...101.514	110,086	108,443	107,974	.....	.....156	.....	.....	.....6.000	6.126	MON...	542	6,316	03/31/2009.	03/01/2037.
47232V	EE	8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	279,839	...108.389	303,312	279,838	278,700	.....	.....(412)	.....	.....	.....6.000	6.068	MON...	1,399	16,789	03/31/2009.	03/01/2037.
47232V	EF	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	SD..	..	..	..	4	1FM	279,839	...120.232	336,456	279,838	278,997	.....	.....(376)	.....	.....	.....6.000	6.051	MON...	1,399	16,789	03/31/2009.	03/01/2037.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.81

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	n		NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V EG 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	50,631	71.645	200,489	279,838	28,540	.....	.....(2,512)	.....	.....	.....6.000	...61.365	MON...	1,399	16,789	03/31/2009.	03/01/2037.
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	0	7.621	6,442	84,522	0	.....	.....	.....	.....	.....6.000	..250.000	MON...	423	5,035	03/31/2009.	03/01/2037.
47232V EK 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	41,143	...101.394	43,677	43,077	42,894	.....	.....133	.....	.....	.....5.750	...5.868	MON...	206	2,363	03/31/2009.	04/01/2037.
47232V EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	167,642	...105.091	214,682	204,282	186,246	.....	.....8,282	.....	.....	.....5.750	...9.270	MON...	979	11,746	03/31/2009.	04/01/2037.
47232V EM 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	20,429	...97.369	198,907	204,282	23,749	.....	.....1,362	.....	.....	.....5.750	...75.975	MON...	979	11,746	03/31/2009.	04/01/2037.
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	0	...10.331	4,573	44,262	.....	.....	.....(1,826)	.....	.....	.....5.750	..250.000	MON...	212	2,515	03/31/2009.	04/01/2037.
47232V EU 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	709,747	...100.721	714,863	709,747	706,756	.....	......897	.....	.....	.....5.750	...5.844	MON...	3,401	40,737	03/31/2009.	01/01/2036.
47232V EU 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		SD..	..	4	1FM	39,067	...100.721	52,425	52,049	49,818	.....	.....2,846	.....	.....	.....5.750	...10.383	MON...	249	2,987	08/31/2012.	01/01/2036.
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	0	...94.108	2,360,641	2,508,438	1,470,398	.....	.....65,567	.....	.....	.....5.750	...15.880	MON...	12,020	143,987	03/31/2009.	01/01/2036.
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		SD..	..	4	1FM	0	...94.108	173,118	183,957	116,346	.....	.....4,061	.....	.....	.....5.750	...13.797	MON...	881	10,559	08/31/2012.	01/01/2036.
47232V EZ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	321,048	...101.015	324,307	321,048	319,668	.....	.....(327)	.....	.....	.....5.500	...5.591	MON...	1,471	17,658	03/31/2009.	02/01/2036.
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	218,184	...81.194	467,665	575,982	371,390	.....	.....15,494	.....	.....	.....5.500	...13.723	MON...	2,640	31,449	03/31/2009.	02/01/2036.
47232V FP 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	2,706,595	...100.198	4,185,935	4,177,680	3,911,744	.....	.....169,216	.....	.....	.....5.950	...10.959	MON...	20,714	216,837	03/31/2009.	11/01/2036.
47232V FS 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	3,055,466	...92.790	6,866,490	7,400,000	4,305,188	.....	.....484,828	.....	.....	.....5.950	...20.012	MON...	36,692	211,426	03/31/2009.	11/01/2036.
47232V FT 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	1,357,506	...77.421	5,729,117	7,400,000	1,413,850	.....	.....155,487	.....	.....	.....5.950	...30.426	MON...	36,692	211,426	03/31/2009.	11/01/2036.
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	36,973	...98.083	720,410	734,493	634,914	.....	.....119,678	.....	.....	.....3.067	...21.265	MON...	1,877	22,050	03/31/2009.	01/01/2047.
47232V FX 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	39,380	...100.863	227,550	225,602	224,335	.....	.....14,670	.....	.....	.....3.800	...5.433	MON...	714	8,122	03/31/2009.	07/01/2037.
47232V FY 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	199,001	...102.535	524,787	511,813	451,548	.....	.....51,840	.....	.....	.....3.800	...15.155	MON...	1,621	19,187	03/31/2009.	07/01/2037.
47232V FZ 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	283,352	...99.191	1,015,342	1,023,626	514,136	.....	.....70,133	.....	.....	.....3.800	...22.976	MON...	3,242	38,375	03/31/2009.	07/01/2037.
47232V GA 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	130,428	...76.352	467,812	612,708	14,559	.....	.....(6,594)	.....	.....	.....3.800	..144.600	MON...	1,940	22,859	03/31/2009.	07/01/2037.
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	333,931	...100.611	558,706	555,313	465,616	.....	.....33,248	.....	.....	.....5.750	...13.181	MON...	2,661	32,013	03/31/2009.	02/01/2036.
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	0	...72.165	104,979	145,470	60,902	.....	.....5,499	.....	.....	.....5.750	...30.368	MON...	697	8,362	03/31/2009.	02/01/2036.
47232V GJ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	282,856	...100.881	285,348	282,856	268,058	.....	.....50,539	.....	.....	.....6.500	...15.777	MON...	1,532	16,720	03/31/2009.	03/01/2036.
47232V GJ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		SD..	..	4	1FM	30,957	...100.881	35,447	35,137	33,299	.....	.....6,278	.....	.....	.....6.500	...15.777	MON...	190	2,077	08/31/2012.	03/01/2036.
47232V GK 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	500,512	...86.883	998,194	1,148,895	696,645	.....	.....31,795	.....	.....	.....6.500	...24.084	MON...	6,223	69,119	03/31/2009.	03/01/2036.
47232V GK 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		SD..	..	4	4FM	79,011	...86.883	123,999	142,720	110,639	.....	.....7,941	.....	.....	.....6.500	...40.986	MON...	773	8,586	08/31/2012.	03/01/2036.
47232V GL 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	322,050	...65.528	752,853	1,148,895	344,764	.....	.....(3,927)	.....	.....	.....6.500	...24.403	MON...	6,223	69,119	03/31/2009.	03/01/2036.
47232V GL 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		SD..	..	4	1FM	63,715	...65.528	93,522	142,720	57,868	.....	.....(1,076)	.....	.....	.....6.500	...18.286	MON...	773	8,586	08/31/2012.	03/01/2036.
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	77,404	...44.504	261,728	588,102	106,037	.....	.....(5,663)	.....	.....	.....6.500	...36.457	MON...	3,186	35,751	03/31/2009.	03/01/2036.
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		SD..	..	4	1FM	34,677	...44.504	32,513	73,056	29,938	.....	......39	.....	.....	.....6.500	...24.285	MON...	396	4,441	08/31/2012.	03/01/2036.
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	..	....4	1FM	0	...92.322	1,437,454	1,557,004	6,552	.....	.....(19,266)	.....	.....	.....3.067	..250.000	MON...	3,979	46,845	03/31/2009.	01/01/2047.
47233D AB 7	JEFFERIES RESECURITIZATION TRUST 2009-R1.....		.....	..	....4	1FM	737,483	...101.500	3,696,522	3,641,893	3,080,324	.....	.....181,423	.....	.....	.....6.000	...13.742	MON...	18,209	218,514	08/10/2009.	09/01/2036.
52518R BE 5	LEHMAN STRUCTURED SECURITIES CORP. 2002-.....		.....	..	....4	6*	32,566	...62.425	21,294	34,111	21,294	.....	.....(2,742)	.....	.....	.....	.....	MON...	.....	.....	01/03/2002.	07/01/2024.
52520M CE 1	LMT 052 3A7 - CMO/RMBS.....		.....	..	....4	1FM	259,989	...87.481	508,170	580,894	376,073	.....	.....14,335	.....	.....	.....5.500	...12.529	MON...	2,662	31,618	07/23/2008.	12/25/2035.
525221 EM 5	LXS 057N A1A - RMBS.....		.....	..	....4	1FM	1,729,041	...96.612	2,280,486	2,360,465	1,865,193	.....	.....(46,892)	.....	.....	.....2.332	...8.450	MON...	917	66,740	07/09/2008.	12/25/2035.
525221 EM 5	LXS 057N A1A - RMBS.....		SD..	..	4	1FM	242,603	...96.612	316,734	327,842	258,493	.....	.....(6,541)	.....	.....	.....2.332	...8.516	MON...	127	9,269	08/31/2012.	12/25/2035.
525221 GM 3	LXS 059N 1A1 - RMBS.....		.....	..	....4	1FM	9,496,252	...97.036	10,805,194	11,135,217	9,556,461	.....	.....(107,200)	.....	.....	.....2.332	...5.882	MON...	4,328	297,356	08/03/2016.	02/25/2036.
52523M AD 2	LXS 0615 A4 - RMBS.....		.....	..	....4	1FM	1,200,077	...96.546	2,096,028	2,171,007	1,320,049	.....	.....163,471	.....	.....	.....2.132	...16.504	MON...	771	55,535	10/03/2012.	10/25/2036.
525241 AL 9	LXS 071 WF1 - RMBS.....		.....	..	....4	1FM	419,471	...91.623	990,168	1,080,702	784,566	.....	.....40,053	.....	.....	.....4.529	...11.261	MON...	4,078	47,930	08/11/2008.	01/25/2037.
525248 AC 4	LXS 075HA APO - RMBS.....		@.....	..	4	1FM	270,054	...68.194	669,085	981,145	.....	.....	.....32,951	.....	.....	.....	.....	MAT.....	.....	.....	02/28/2012.	05/25/2037.
542514 EV 2	LBMLT 041 M2 - RMBS.....		.....	..	....4	1FM	412,128	...99.335	418,383	421,183	414,795	.....	.....2,749	.....	.....	.....2.617	...3.350	MON...	184	13,123	02/19/2014.	02/25/2034.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.82

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
55265K	7C	7	MASTR 041 B1 - CMO/RMBS.....	4	4FM	679,987	99.889	690,233	691,000	679,262	(1,007)				5.487	4.541	MON...	3,160	37,418	09/13/2016	02/25/2034		
55274Q	AK	1	MASTR 062 110 - CMO/RMBS.....	4	1FM	2,587,242	93.762	2,573,663	2,744,893	2,333,534	28,025				6.000	8.081	MON...	13,724	163,454	08/12/2011	06/25/2036		
576431	AJ	9	MARM 071B 2A1 - CMO/RMBS.....	4	1FM	116,619	82.314	325,906	395,931	239,767	14,567				3.913	13.253	MON...	1,291	17,246	07/22/2008	11/25/2036		
576433	C5	3	MARM 05ARM6 5A2 - CMO/RMBS.....	4	1FM	950,585	91.164	1,032,310	1,132,368	933,497	43,589				3.153	8.762	MON...	2,975	35,350	07/05/2016	07/25/2035		
576433	D5	2	MARM 05ARM7 3A1 - CMO/RMBS.....	4	1FM	784,332	82.393	800,281	971,293	740,144	(7,417)				3.866	3.666	MON...	3,129	37,662	11/08/2016	09/25/2035		
576433	GM	2	MARM 03ARM6 6A1 - CMO/RMBS.....	4	1FM	2,111,664	98.604	2,163,312	2,193,937	2,097,662	2,850				3.736	4.540	MON...	6,830	88,242	02/26/2016	12/25/2033		
576433	HM	1	MARM 03AR7B 4A1 - CMO/RMBS.....	4	1FM	666,853	96.492	661,655	685,710	658,593	(7,704)				3.793	4.591	MON...	2,168	28,670	03/29/2017	01/25/2034		
576433	QD	1	MARM 04AR7B 5A1 - CMO/RMBS.....	4	1FM	248,757	103.092	269,946	261,850	245,941	(2,937)				4.750	6.673	MON...	1,036	10,895	08/29/2016	07/25/2034		
576433	XA	9	MARM 05ARM1 3A1 - CMO/RMBS.....	4	1FM	480,117	98.415	497,376	505,386	476,536	(4,236)				3.843	5.287	MON...	1,619	19,100	02/07/2017	02/25/2035		
576433	XW	1	MARM 05ARM2 3A1 - CMO/RMBS.....	4	1FM	875,788	97.482	889,306	912,279	867,465	(8,322)				3.889	4.894	MON...	2,956	27,418	03/15/2019	03/25/2035		
576434	J7	0	MALT 05ALT2 4A3 - CMO/RMBS.....	4	1FM	2,019,942	96.701	2,349,845	2,430,006	2,272,761	13,525				2.192	6.931	MON...	888	64,337	07/09/2012	03/25/2035		
576434	W5	9	MALT 05ALT6 3A1 - CMO/RMBS.....	4	4FM	455,671	93.630	442,885	473,016	418,154	8,831				5.500	9.906	MON...	2,168	25,458	08/06/2013	11/25/2020		
57643L	LC	8	MABS 05AB1 A4 - RMBS.....	4	1FM	6,288,508	100.922	6,518,909	6,459,338	6,246,042	27,109				5.648	4.828	MON...	30,402	175,667	11/20/2014	11/25/2035		
57643M	LZ	5	MASTR 061 1A3 - CMO/RMBS.....	4	3FM	434,368	90.944	619,050	680,692	615,511	(845)				5.750	5.618	MON...	3,262	38,897	04/07/2006	05/25/2036		
57643M	LZ	5	MASTR 061 1A3 - CMO/RMBS.....	SD	3FM	72,490	90.944	103,175	113,449	102,585	(141)				5.750	5.618	MON...	544	6,483	08/31/2012	05/25/2036		
57645T	AA	5	MARM 07HF2 A1 - RMBS.....	4	1FM	6,124,734	98.384	6,869,999	6,982,813	6,577,176	20,779				2.102	5.096	MON...	2,446	182,879	06/13/2016	09/25/2037		
589929	PL	6	GNABS 98GN1 M2 - RMBS.....	4	1FM	31,493	99.353	31,298	31,502	31,502					6.705	6.705	MON...	176	1,962	03/05/1998	02/25/2027		
59020U	V7	7	MLMI 05A9 1A1 - CMO/RMBS.....	4	1FM	718,312	90.926	696,210	765,689	717,995	25,400				4.104	8.675	MON...	2,619	33,234	07/26/2016	12/25/2035		
59020U	W4	3	MLMI 05A9 4A1 - CMO/RMBS.....	4	1FM	1,029,424	77.592	905,408	1,166,878	864,425	4,548				3.896	5.959	MON...	3,788	48,048	07/19/2013	12/25/2035		
59020U	ZE	8	MLMI 05A6 1A1 - RMBS.....	4	1FM	7,818,047	99.288	8,327,019	8,386,775	8,074,533	(6,356)				2.332	5.365	MON...	3,260	233,260	02/25/2016	08/25/2035		
59023N	AW	8	MLMI 06AF2B PO - CMO/RMBS.....	@	1FM	59,244	65.381	64,557	98,740							250.000	MAT...			09/21/2007	10/25/2036		
59023P	AB	9	MLCC 063 2A1 - CMO/RMBS.....	4	1FM	995,528	101.023	1,123,697	1,112,322	980,867	(16,896)				4.060	7.050	MON...	3,764	47,650	09/09/2011	10/25/2036		
599809	CN	8	MCMLT 151 B1 - CMO/RMBS.....	4	1FM	17,496,001	106.716	19,033,832	17,836,000	17,517,755	11,402				3.812	3.159	MON...	56,656	688,459	10/26/2018	06/26/2056		
59980Y	AJ	4	MCMLT 184 M3 - CMO/RMBS.....	4	1FM	15,169,777	100.000	14,982,496	14,982,496	15,161,574	(8,203)				3.500	3.220	MON...	43,699	131,097	09/25/2019	04/26/2066		
61690P	AM	3	MSRR 13R7 6B - CMO/RMBS.....	4	3FM	3,046,955	103.453	3,550,979	3,432,446	3,626,384	190,340				2.032	7.268	MON...	1,162	82,296	05/19/2016	12/27/2046		
61748H	AW	1	MSM 045AR 4A - CMO/RMBS.....	4	1FM	1,659,043	101.615	1,667,123	1,640,621	1,649,872	(12,809)				4.642	3.561	MON...	6,347	75,052	01/27/2017	07/25/2034		
61748H	FK	2	MSM 0410AR B1 - CMO/RMBS.....	4	1FM	3,393,853	99.929	3,577,587	3,580,132	3,411,877	(32,907)				4.204	4.832	MON...	12,542	158,841	09/13/2016	11/25/2034		
61748H	UF	6	MSM 061ARB 1A1 - RMBS.....	4	1FM	865,329	78.209	878,631	1,123,433	794,591	33,197				2.072	7.724	MON...	388	28,506	10/21/2016	02/25/2036		
61749L	AP	6	MSM 068ARB 5A4 - CMO/RMBS.....	4	1FM	2,349,170	100.405	3,222,785	3,209,797	2,433,095	(32,037)				3.985	11.896	MON...	10,658	136,759	11/22/2011	06/25/2036		
61749L	BM	2	MSM 068ARB 6A2 - CMO/RMBS.....	4	1FM	6,398	100.718	189,888	188,534	94,134	(307)				4.205	34.601	MON...	661	8,249	05/27/2008	06/25/2036		
61751D	AE	4	MSM 0617X A3A - RMBS.....	4	1FM	4,099,423	48.428	2,930,299	6,050,809	2,535,518	75,218				5.651	7.725	MON...	28,495	122,702	01/11/2013	10/25/2046		
61751M	AU	8	MSM 0710XS A18 - RMBS.....	4	1FM	6,146,808	95.531	6,446,209	6,747,782	5,914,549	5,741				6.000	5.685	MON...	33,739	163,160	01/08/2014	02/25/2037		
61751Q	AB	1	MSHEL 071 A2 - RMBS.....	4	1FM	2,634,352	56.375	2,591,276	4,596,471	1,475,421	168,619				1.892	17.031	MON...	1,449	110,380	05/16/2011	12/25/2036		
617526	AD	0	MSAC 07HE1 A2B - RMBS.....	4	1FM	3,477,732	71.649	3,986,826	5,564,372	3,292,302	142,549				1.892	7.847	MON...	1,755	133,466	01/04/2012	11/25/2036		
61758M	AA	5	MSRR 09R2A A1 - CMO/RMBS.....	4	1FM	3,917,105	103.153	3,890,835	3,771,905	3,649,855	27,126				6.000	8.897	MON...	18,860	224,471	08/21/2012	04/26/2036		
61758V	AQ	0	MSRR 10R2B 3B2 - CMO/RMBS.....	4	1FM	1,878,305	77.969	3,844,037	4,930,224	2,916,733	198,143				10.765	19.860	MON...	44,229	345,263	02/09/2010	10/26/2037		
61759X	AC	6	MORGAN STANLEY RE-REMIC TRUST 2010-R8	4	1FM	2,526,406	83.002	4,315,845	5,199,691	3,620,744	44,778				6.000	10.430	MON...	25,998	308,837	08/12/2010	01/01/2037		
61915R	AK	2	MHL 053 A1 - RMBS.....	4	1FM	17,241	98.569	29,555	29,984	21,899	516				2.392	13.468	MON...	12	845	09/15/2008	08/27/2035		
61915R	AU	0	MHL 055 A1 - RMBS.....	4	1FM	1,116,197	98.285	1,700,854	1,730,538	1,321,328	25,589				2.312	12.641	MON...	667	48,205	10/29/2008	12/25/2035		
62942K	AA	4	NRPMT 131 A1 - CMO/RMBS.....	4	1FM	21,505,816	101.383	22,803,318	22,492,252	21,620,936	30,458				3.250	4.334	MON...	60,917	726,864	03/11/2014	07/25/2043		
643529	AC	4	NCAMT 06ALT2 AF3 - RMBS.....	4	1FM	2,161,643	42.634	1,385,870	3,250,591	1,124,836	24,977				5.093	8.564	MON...	13,797	73,138	01/11/2013	10/25/2036		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.83

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n		NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
643529	AD	2	NCAMT 06ALT2 AF4 - RMBS.....			4	1FM	986,218	42.634		632,283	1,483,034	513,978		11,749			5.076	8.478	MON...	6,273	33,430	01/11/2013.	10/25/2036.
64352V	MP	3	NCHET 05A A5W - RMBS.....			4	1FM	3,770,000	94.241		3,769,650	4,000,000	3,785,738		27,321			5.288	4.824	MON...	17,627	187,269	02/03/2016.	08/25/2035.
65535V	KX	5	NAA 05WF1 2A5 - RMBS.....			4	1FM	73,913	105.569		76,762	72,713	73,780		(258)			5.159	4.938	MON...	313	3,155	02/28/2013.	03/25/2035.
65535V	MJ	4	NAA 05AR3 1A1 - RMBS.....			4	1FM	1,033,987	96.430		1,199,481	1,243,894	1,030,117		23,330			2.312	6.368	MON...	479	34,840	10/21/2016.	07/25/2035.
65535V	NL	8	NAA 05AR4 5A3 - RMBS.....			4	1FM	2,876,325	87.400		3,649,958	4,176,153	2,866,578		147,086			2.372	9.316	MON...	1,651	121,477	06/15/2016.	08/25/2035.
65539C	AK	2	NMRR 114R 110 - CMO/RMBS.....			4	1FM	2,751,258	95.394		3,158,727	3,311,237	2,977,464		57,655			2.931	6.012	MON...	8,087	124,349	06/06/2016.	12/29/2036.
68383N	BN	2	OPMAC 053 A2 - RMBS.....			4	1FM	80,351	99.477		103,975	104,522	100,762		5,288			2.472	24.271	MON...	50	2,668	06/05/2012.	07/25/2035.
68403B	AB	1	OOMLT 07FXD2 2A1 - RMBS.....			4	1FM	171,660	99.803		171,002	171,339	171,339		.0			5.900	1.747	MON...	842	6,333	05/22/2013.	03/25/2037.
693456	AA	3	PMTLT 13J1 A1 - CMO/RMBS.....			4	1FM	12,217,317	101.057		12,671,197	12,538,619	12,223,772		3,436			3.500	3.969	MON...	36,571	437,085	02/12/2014.	09/25/2043.
69374X	AA	8	PSMC 192 A1 - CMO/RMBS.....			4	1FE	23,163,929	101.099		22,959,396	22,709,735	23,145,674		(18,255)			3.500	3.020	MON...	66,237	132,474	10/08/2019.	10/25/2049.
69375B	AA	5	PSMC 193 A1 - CMO/RMBS.....			4	1FE	22,056,235	101.089		21,977,126	21,740,321	22,042,464		(13,772)			3.500	3.153	MON...	63,409	126,819	10/28/2019.	11/25/2049.
74160M	HK	1	PRIME 052 1A2 - CMO/RMBS.....			4	1FM	8,786	99.830		8,711	8,726	8,717		(23)			5.000	4.202	MON...	36	329	06/18/2013.	07/25/2020.
74387L	AC	5	PFMT 191 A2 - CMO/RMBS.....			4	1FE	10,042,024	99.859		9,970,191	9,984,302	10,041,996		(28)			3.000	2.961	MON...	4,992	24,961	11/26/2019.	12/27/2049.
74922M	AA	9	RALI 06QA6 A1 - RMBS.....			4	1FM	1,729,661	92.441		1,828,753	1,978,297	1,752,657		30,997			1.982	5.959	MON...	654	48,904	09/07/2016.	07/25/2036.
74922Q	AA	0	RALI 06QA8 A1 - RMBS.....			4	1FM	402,704	93.163		490,102	526,068	443,579		13,535			1.982	6.547	MON...	174	13,019	01/06/2016.	09/25/2036.
74923G	AC	7	RALI 07QA1 A3 - RMBS.....			4	1FM	2,823,211	91.036		3,270,503	3,592,534	2,945,845		100,985			1.962	6.483	MON...	1,175	88,570	10/18/2016.	01/25/2037.
74927B	AK	6	RBSSP 098E 7A1 - CMO/RMBS.....			4	1FM	347,443	183.218		590,109	322,080	362,544		40,123			24.492	21.422	MON...	6,574	71,346	03/25/2010.	09/26/2037.
74927T	AC	5	RBSSP 109 3A2 - CMO/RMBS.....			4	1FM	6,359,501	100.000		6,774,435	6,774,435	6,168,668		(81,496)			5.348	7.076	MON...	5,032	361,606	08/20/2013.	10/26/2034.
74928D	AV	7	RBSSP 091 7A2 - CMO/RMBS.....			4	1FM	1,372,801	91.156		2,765,827	3,034,180	1,206,210		424,088			3.593	52.034	MON...	9,085	101,690	07/08/2010.	06/01/2037.
74928F	AY	6	RBSSP 093 6A3 - CMO/RMBS.....			4	1FM	2,527,898	70.356		2,909,465	4,135,346	1,259,407		389,869			5.249	78.414	MON...	18,090	236,787	07/08/2010.	03/25/2036.
74928R	AB	0	RBSSP 0910 1A2 - CMO/RMBS.....			4	1FM	503,960	97.497		799,332	819,851	746,053		1,045			5.500	6.139	MON...	3,758	44,613	10/24/2011.	08/26/2035.
74928U	AM	9	RBSSP 0912E 5A2 - CMO/RMBS.....			4	1FM	2,158,751	91.823		2,799,011	3,048,255	2,514,970		100,525			3.823	10.179	MON...	9,710	112,728	03/21/2013.	08/26/2036.
74928U	AX	5	RBSSP 0912H 8A2 - CMO/RMBS.....			4	1FM	1,115,907	91.676		2,405,121	2,623,501	1,433,702		143,908			4.652	17.642	MON...	10,169	120,345	11/02/2009.	06/26/2036.
74928X	BB	6	RBSSP 096C 3A2 - CMO/RMBS.....			4	1FM	8,620,961	94.954		10,404,594	10,957,521	9,602,350		347,577			3.745	8.886	MON...	6,839	477,360	01/24/2017.	02/26/2051.
74929F	AK	5	RBSSP 103C 4A2 - CMO/RMBS.....			4	1FM	1,524,763	99.858		1,548,245	1,550,443	1,520,976		(13,893)			5.137	4.679	MON...	6,638	76,921	12/01/2016.	12/26/2035.
74930X	BB	2	RBSSP RESECURITIZATION TRUST 2012-1 - MB.....			4	1FM	3,710,033	102.000		3,962,548	3,884,851	3,855,788		34,124			6.082	7.362	MON...	19,690	230,321	08/15/2012.	01/01/2029.
74931T	AG	0	RBSSP 126 4A1 - CMO/RMBS.....			4	1FM	226,266	98.181		238,232	242,645	240,927		3,201			2.122	4.473	MON...	100	6,063	01/13/2016.	02/26/2036.
749357	AA	7	RCKT 191 A1 - CMO/RMBS.....			4	1FE	32,078,793	101.199		31,968,945	31,590,132	32,055,952		(22,842)			3.500	3.177	MON...	92,138	184,276	10/11/2019.	09/27/2049.
74951P	DQ	8	RESIF 05A B3 - CMO/RMBS.....			4	1FM	1,372,371	42.320		1,363,344	3,221,512	1,381,639		367,514	54,856		2.295	39.763	MON...	4,158	93,137	03/09/2012.	03/10/2037.
749574	AC	3	RFMSI 06SA2 2A1 - CMO/RMBS.....			4	1FM	346,535	81.767		545,214	666,791	317,160		33,703			5.119	25.639	MON...	2,844	32,928	10/24/2008.	08/25/2036.
74958T	AB	9	RFMSI 07SA3 2A1 - CMO/RMBS.....			4	1FM	1,119,393	94.013		1,193,732	1,269,751	1,021,552		6,474			5.211	7.254	MON...	5,514	63,849	08/03/2016.	07/27/2037.
74958W	AC	0	RFMSI 07SA1 2A2 - CMO/RMBS.....			4	1FM	395,205	82.718		710,299	858,697	308,171		69,438			4.553	40.190	MON...	3,258	39,090	11/13/2008.	02/25/2037.
74968R	AA	3	RPIT 191 A - CMO/RMBS.....			4	1FE	50,102,592	99.090		50,033,961	50,493,451	50,117,300		14,709			2.750	3.001	MON...	23,143	270,000	10/09/2019.	10/25/2063.
75114R	AD	7	RALI 06QA3 A1 - RMBS.....			4	1FM	2,729,399	98.579		3,211,017	3,257,322	3,078,629		169,256			1.992	15.751	MON...	1,081	79,726	08/07/2014.	04/25/2036.
75115B	AC	3	RALI 06QA5B 2A1 - CMO/RMBS.....			4	1FM	2,148,317	93.833		2,327,326	2,480,299	1,993,892		13,760			5.867	8.189	MON...	12,127	138,859	02/11/2016.	07/25/2036.
75115L	AA	5	RALI 07QH7 1A1 - RMBS.....			4	1FM	2,030,098	94.974		2,095,724	2,206,629	2,006,202		(22,638)			2.042	4.981	MON...	751	55,971	12/12/2018.	08/25/2037.
75156V	AD	7	RAMP 06RS3 A4 - RMBS.....			4	1FM	4,739,449	94.371		5,685,208	6,024,312	4,929,173		199,648			2.092	6.484	MON...	2,100	156,129	01/14/2016.	05/25/2036.
75406E	AD	3	RASC 06KS4 A4 - RMBS.....			4	1FM	536,958	99.304		1,077,230	1,084,783	1,042,006		66,149			2.032	14.614	MON...	367	25,632	09/14/2011.	06/25/2036.
759676	AF	6	RAMC 062 AF3 - RMBS.....			4	3FM	317,582	56.714		527,679	930,423	559,588		(23,184)			5.797	4.922	MON...	4,495	53,196	03/19/2008.	08/25/2036.
75970J	AX	4	RAMC 071 A1B - RMBS.....			4	1FM	1,479,846	44.200		1,361,003	3,079,180	989,773		(72,871)			5.784	10.926	MON...	14,842	178,144	01/03/2011.	04/25/2037.
75971F	AY	9	RAMC 073 AF6 - RMBS.....			4	1FM	3,895,141	79.803		4,317,277	5,409,918	4,170,430		(38,695)			3.213	5.351	MON...	14,487	179,080	09/21/2010.	09/25/2037.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.84

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
759950	DM	7	RAMC 043 AF5 - RMBS.....			4	1FM	6,217,213	99.687	7,022,922	7,045,000	6,610,326		59,643			5.972	5.212	MON...	35,061	302,962	04/10/2012	11/25/2034.
759950	EM	6	RAMC 044 AF5 - RMBS.....			4	1FM	11,444,345	100.596	12,751,927	12,676,325	11,677,801		21,387			5.493	5.709	MON...	58,026	514,551	08/24/2010.	02/25/2035.
760985	S6	9	RFSC 04RP1 M3 - RMBS.....			4	4FM	1,672,263	99.083	1,665,248	1,680,666	1,674,704		2,441			5.242	5.428	MON...	1,468	39,130	07/23/2019.	11/25/2042.
76110H	H8	5	RALI 04QA6 NB4 - CMO/RMBS.....			4	1FM	525,119	92.210	557,017	604,073	530,216		12,090			4.284	7.389	MON...	2,156	27,265	11/18/2016.	12/26/2034.
76110H	T9	0	RALI 05QA2 NB2 - CMO/RMBS.....			4	1FM	752,411	93.710	1,477,804	1,576,995	1,182,844		105,745			4.349	15.881	MON...	5,716	67,570	11/13/2012.	02/25/2035.
76110V	RX	8	RFMS2 05HS1A 1A4 - RMBS.....			4	1FM	59,370	40.073	1,042,581	2,601,690	651,954		170,542			5.610	70.526	MON...	12,163	144,514	09/13/2005.	09/25/2035.
761118	BU	1	RALI 05QA8 NB2 - CMO/RMBS.....			4	1FM	1,924,210	91.008	2,069,440	2,273,908	1,913,053		58,897			3.918	8.092	MON...	7,424	90,563	12/03/2015.	07/25/2035.
761118	FL	7	RALI 05QA9 CB3 - CMO/RMBS.....			4	1FM	3,383,772	97.899	3,416,892	3,490,233	3,356,662		(19,858)			4.446	4.060	MON...	12,933	155,389	04/28/2017.	08/25/2035.
761118	FM	5	RALI 05QA9 N41 - CMO/RMBS.....			4	1FM	3,192,506	94.818	3,361,339	3,545,061	3,073,769		54,335			4.351	6.808	MON...	12,853	152,676	02/24/2016.	08/25/2035.
761118	GT	9	RALI 05QS13 1A2 - CMO/RMBS.....			3	5FE	(10,063)	13.346	764,676		0					3.308	250.000	MON...	3,159	174,222	06/28/2006.	09/25/2035.
761118	KH	0	RALI 05QS15 2A - CMO/RMBS.....			4	1FM	336,939	91.345	876,072	959,086	722,145		21,006			6.000	10.797	MON...	4,795	56,795	02/08/2008.	10/25/2035.
761118	KH	0	RALI 05QS15 2A - CMO/RMBS.....	SD..		4	1FM	57,853	91.345	134,147	146,859	102,777		4,907			6.000	13.015	MON...	734	8,697	08/31/2012.	10/25/2035.
761118	UQ	9	RALI 06QS2 1A9 - CMO/RMBS.....			4	1FM	59,732	95.183	173,759	182,553	139,013		5,851			5.500	12.371	MON...	837	9,921	02/22/2008.	02/25/2036.
76111X	TF	0	RFMSI 05SA1 3A - CMO/RMBS.....			4	1FM	127,828	99.440	129,817	130,548	128,971		104			4.151	5.362	MON...	452	4,271	12/22/2016.	03/25/2035.
76112B	NM	8	GMACM 05AA1 1A1 - CMO/RMBS.....			4	1FM	8,946,510	96.422	9,314,535	9,660,153	8,823,498		110,185			4.502	6.668	MON...	36,240	419,427	07/05/2016.	05/18/2035.
76112B	NN	6	GMACM 05AA1 2A1 - CMO/RMBS.....			4	1FM	733,355	98.560	721,895	732,440	727,673		(5,683)			4.372	4.263	MON...	2,669	8,008	09/20/2019.	05/18/2035.
78386N	BC	2	SACO 193 1B1 - RMBS.....			4	2FM	612,336	97.741	614,736	628,944	623,056		99			5.513	5.561	MON...	2,889	35,022	05/13/1999.	04/25/2039.
78473T	AJ	9	STARM 072 4A1 - CMO/RMBS.....			4	1FM	664,265	82.987	636,949	767,529	648,176		471	40,929		4.831	3.927	MON...	3,090	35,795	07/15/2016.	04/25/2037.
80382S	AP	3	SAILN 033 A - ABS.....	SD..	C	4	1FM	0	0.010	2	15,651	0					7.750	250.000	MON...	13	2,590	08/31/2012.	04/27/2033.
80382S	AR	9	SAILN 035 A - ABS.....	SD..	C	4	1FM	3	0.010	1	6,242	19		17			7.350	250.000	MON...	5	4,055	08/31/2012.	06/27/2033.
805564	EM	9	SAST 993 BFA - RMBS.....			4	1FM	81,339	99.723	515,777	517,209	349,799		21,711			8.635	19.732	MON...	3,722	31,228	07/29/1999.	12/25/2032.
805564	KR	1	SAST 021 AF6 - RMBS.....			4	1FM	7,459	101.407	7,545	7,441	7,311		12			6.303	6.727	MON...	39	438	02/02/2017.	10/25/2030.
81375F	CM	3	SASI 937 TA6 - CMO/RMBS.....	SD..		4	1FM	245	101.463	247	244	243		(0)			6.250	6.175	MON...	1	15	08/31/2012.	12/25/2023.
81378E	AA	1	SABR 07BR4 A2A - RMBS.....			4	1FM	3,947,917	68.754	6,264,203	9,111,087	2,545,834		385,918			1.882	28.419	MON...	2,858	217,364	11/09/2011.	05/26/2037.
81743A	AA	7	SEMT 195 A1 - CMO/RMBS.....			4	1FE	21,307,429	101.208	21,193,827	20,940,963	21,307,005		(424)			3.500	3.409	MON...	61,078	61,078	11/14/2019.	12/27/2049.
81745A	AB	3	SEMT 135 A2 - CMO/RMBS.....			4	1FM	9,976,534	99.361	10,470,630	10,538,013	10,050,105		12,586			3.000	4.032	MON...	26,345	314,673	03/17/2014.	05/25/2043.
81745C	AA	1	SEMT 137 A1 - CMO/RMBS.....			4	1FM	6,613,883	97.490	7,155,532	7,339,768	6,703,272		27,166			2.500	4.895	MON...	15,291	182,489	04/17/2014.	06/25/2043.
81745J	AA	6	SEMT 1311 A1 - CMO/RMBS.....			4	1FM	4,693,128	100.946	4,802,042	4,757,051	4,701,743		1,651			3.500	3.827	MON...	13,875	165,267	02/27/2014.	09/25/2043.
81745M	AA	9	SEMT 132 A - CMO/RMBS.....			4	1FM	8,736,328	95.285	9,292,726	9,752,523	8,838,898		39,549			1.874	4.640	MON...	15,230	181,645	07/11/2014.	02/25/2043.
81745R	AB	6	SEMT 133 A2 - CMO/RMBS.....			4	1FM	10,517,305	97.505	11,091,334	11,375,183	10,542,821		35,912			2.500	4.465	MON...	23,698	282,895	10/03/2014.	03/25/2043.
81748J	AA	3	SEMT 194 A1 - CMO/RMBS.....			4	1FE	22,081,299	101.205	21,889,059	21,628,453	22,064,820		(16,479)			3.500	3.054	MON...	63,083	126,166	10/08/2019.	11/25/2049.
83611M	HM	3	SVHE 05B M2 - RMBS.....			4	1FM	0	96.269	1,187,624	1,233,656	365,863		215,379			6.225	163.947	MON...	6,400	76,008	03/27/2008.	05/25/2035.
83611M	JX	7	SVHE 05OPT4 2A4 - RMBS.....			4	1FM	3,362,028	99.026	4,351,997	4,394,808	4,117,495		46,589			2.142	6.385	MON...	1,569	116,003	10/09/2013.	12/25/2035.
83612T	AR	3	SVHE 07OPT1 X - RMBS.....			3	6FE	1,005,353	0.317	294,677		148,704		(21,827)			0.049	22.381	MON...	761	48,270	10/04/2007.	06/25/2037.
855541	AC	2	STARM 07S1 3A1 - CMO/RMBS.....			4	1FM	2,188,520	92.818	2,188,520	2,357,861	2,188,520		24,593	50,469		4.489	6.134	MON...	8,821	109,986	10/10/2012.	01/25/2037.
863572	LV	3	SASC 964 A - CMO/RMBS.....			4	1FM	43,781	107.222	50,072	46,700	44,063		(316)			7.526	11.392	MON...	293	3,512	09/09/2008.	09/25/2031.
863579	C3	0	SARM 0521 6A3 - CMO/RMBS.....			4	1FM	2,703,594	96.607	2,975,031	3,079,512	2,660,798		93,057			4.492	7.832	MON...	11,527	118,049	02/10/2016.	11/25/2035.
863579	J9	0	SARM 0522 1A4 - CMO/RMBS.....			4	1FM	722,793	96.643	849,610	879,122	800,527		14,132			3.967	6.446	MON...	2,906	36,967	01/04/2017.	12/25/2035.
863579	RP	5	SARM 0511 1A1 - CMO/RMBS.....			4	1FM	1,220,563	92.672	1,289,018	1,390,954	1,190,953		(17,646)			3.870	6.966	MON...	4,485	56,595	11/18/2016.	05/25/2035.
863579	SU	3	SARM 0512 3A1 - CMO/RMBS.....			4	1FM	1,540,969	99.428	1,994,808	2,006,292	1,627,486		105,960			4.083	11.191	MON...	6,827	87,087	04/20/2012.	06/25/2035.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.85

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
863579	UL	0	SARM 0515 1A1 - CMO/RMBS.....			4	1FM	506,514	80.568	545,920	677,591	414,807		12,806			3.990	11.909	MON...	2,253	27,913	10/18/2012	07/25/2035.
863579	UU	0	SARM 0515 4A1 - CMO/RMBS.....			4	1FM	2,029,822	97.336	2,241,246	2,302,584	1,934,401		53,455			4.230	7.310	MON...	8,117	95,960	01/15/2016.	07/25/2035.
863579	VH	8	SARM 0517 1A1 - CMO/RMBS.....			4	1FM	2,759,634	99.963	2,882,001	2,883,056	2,766,216		29,949			4.370	6.154	MON...	10,498	121,741	01/10/2019.	08/25/2035.
863579	VW	5	SARM 0517 5A2 - CMO/RMBS.....			4	1FM	1,139,692	76.507	1,860,849	2,432,251	1,379,065		99,448			2.092	12.326	MON...	848	62,303	08/27/2008.	08/25/2035.
863579	XR	4	SARM 0518 8A1 - CMO/RMBS.....			4	1FM	6,317,753	95.483	6,565,342	6,875,961	6,362,469		136,119			4.049	5.569	MON...	23,198	286,216	03/09/2017.	09/25/2035.
863579	ZL	5	SARM 0520 3A3 - CMO/RMBS.....			4	1FM	2,516,594	99.360	2,943,504	2,962,461	2,474,635		78,978			4.020	7.970	MON...	9,924	123,194	02/04/2016.	10/25/2035.
86358R	DX	2	SASC 01SB1 A5 - RMBS.....			4	2FM	292,570	97.769	298,373	305,180	293,482		1,024	4,873		3.375	3.500	MON...	858	10,227	09/21/2012.	08/25/2031.
86358R	DX	2	SASC 01SB1 A5 - RMBS.....			4	1FM	2,537,852	97.769	2,655,610	2,716,198	2,550,495		14,638	42,269		3.375	3.500	MON...	7,639	91,024	07/31/2013.	08/25/2031.
86358R	XY	8	SASC 02AL1 A2 - RMBS.....			4	5FE	1,413,595	98.335	1,764,820	1,794,707	1,566,318		30,741			3.450	36.464	MON...	5,160	60,862	08/17/2011.	02/25/2032.
86358R	XZ	5	SASC 02AL1 A3 - RMBS.....			4	5FE	1,738,309	99.221	1,910,539	1,925,539	1,753,648		14,269			3.450	14.576	MON...	5,536	65,606	04/25/2012.	02/25/2032.
86358R	YB	7	SASC 02AL1 APO - RMBS.....	@		4	5FE	314,487	88.009	392,204	445,644	367,608		30,860				7.759	MAT			12/04/2002.	02/25/2032.
86359A	ME	0	SASC 03AL1 A - RMBS.....			4	3FE	579,353	99.316	659,846	664,391	598,762		4,876			3.357	8.851	MON...	1,858	22,010	06/28/2010.	04/25/2031.
86359A	MG	5	SASC 03AL1 APO - RMBS.....	@		4	3FE	164,652	93.958	219,648	233,772	202,563		9,018				4.655	MAT			02/05/2003.	04/25/2031.
86359A	WR	0	SASC 03AL2 A - RMBS.....			4	3Z	4,260,502	101.049	4,960,820	4,909,315	4,574,611		66,246			3.357	11.106	MON...	13,732	162,805	10/19/2015.	01/25/2031.
86359A	WT	6	SASC 03AL2 APO - RMBS.....	@		4	5GI	672,062	83.853	724,873	864,456	736,976		17,594				2.640	MAT			05/20/2003.	01/25/2031.
86359B	4U	2	SASC 054XS 14A - RMBS.....			4	1FM	4,448,682	102.816	4,891,938	4,757,949	4,692,256		8,276			5.166	6.661	MON...	20,485	244,860	10/18/2012.	03/25/2035.
86359B	LE	9	SARM 04ARM2 4A1 - CMO/RMBS.....			4	1FM	612,177	101.325	643,617	635,203	599,683		(6,348)			4.063	5.049	MON...	2,151		08/13/2013.	03/25/2034.
86359D	EY	9	SASC 05RF2 AIO - CMO/RMBS.....			4	4FE	1,813,243	20.819	1,228,698		632,252		(128,584)			3.903	9.816	MON...	3,839	204,745	02/03/2015.	04/25/2035.
86359F	AB	8	SASC 06S2 A2 - RMBS.....			4	1FM	0	79.522	505,432	635,586	53,009		33,159			6.000	220.442	MON...	636	21,929	12/26/2007.	06/25/2036.
86359L	NA	3	SAMI 05AR6 2A1 - CMO/RMBS.....			4	1FM	1,887,045	98.500	2,741,541	2,783,284	2,132,312		25,280			2.412	9.282	MON...	1,119	80,713	05/31/2016.	09/25/2045.
86360B	AG	3	SARM 064 4A1 - CMO/RMBS.....			4	1FM	2,658,778	89.742	2,978,197	3,318,636	2,531,433		75,209			3.750	8.397	MON...	10,372	126,208	08/03/2016.	05/25/2036.
86360B	AJ	7	SARM 064 5A1 - CMO/RMBS.....			4	1FM	1,052,259	89.806	1,154,116	1,285,123	968,153		30,466			4.064	8.960	MON...	4,352	53,967	09/27/2012.	05/25/2036.
881561	CH	5	TMTS 036HE M1 - RMBS.....			4	1FM	796,713	97.636	820,435	840,303	796,681		(34)			2.842	3.652	MON...	398	22,053	12/19/2018.	11/25/2033.
881561	LE	2	TMTS 0411HE A - RMBS.....			4	1FM	550,397	92.374	634,537	686,923	608,062		(3,929)			2.572	7.765	MON...	294	21,054	09/24/2010.	10/25/2035.
881561	LR	3	TMTS 0419HE A1 - RMBS.....			4,5	1FM	398,742	92.441	500,647	541,585	459,417		3,271			2.448	9.671	MON...	221	16,458	09/15/2010.	10/25/2034.
881561	LS	1	TMTS 0419HE M1 - RMBS.....			4,5	1FM	556,005	99.202	696,102	701,703	627,092		23,146			2.833	17.649	MON...	331	24,166	03/28/2012.	10/25/2034.
881561	VY	7	TMTS 0512AL AF4 - RMBS.....			4	1FM	4,558,420	105.755	4,992,858	4,721,143	4,544,774		13,942			5.885	4.878	MON...	23,153	210,838	03/08/2017.	07/25/2036.
88156E	AB	2	TMTS 0617HE AB1 - RMBS.....			4	1FM	6,975,391	100.249	8,104,181	8,084,047	7,636,113		355,310			1.992	7.589	MON...	2,684	200,453	10/19/2016.	01/25/2038.
88157V	AB	3	TMTS 076 A2 - RMBS.....			4	1FM	1,519,621	83.300	2,434,303	2,922,348	1,854,327		116,945			2.092	9.617	MON...	1,019	51,271	04/30/2010.	08/25/2038.
885220	DX	8	TMST 034 M1 - RMBS.....			4	1FM	712,063	95.418	804,063	842,678	727,062		(4,046)			2.442	7.049	MON...	343	24,220	02/09/2011.	09/25/2043.
885220	GB	3	TMST 044 1A - CMO/RMBS.....			4	1FM	512,054	95.065	510,389	536,885	512,994		940			2.372	3.166	MON...	212	15,311	01/03/2019.	12/25/2044.
885220	GK	3	TMST 044 5A - CMO/RMBS.....			4	1FM	2,132,655	98.104	2,199,440	2,241,950	2,015,885		(275)			3.474	5.640	MON...	6,490	84,142	09/12/2013.	12/25/2044.
885220	HM	8	TMST 052 A1 - CMO/RMBS.....			4	1FM	2,891,110	99.283	2,868,593	2,889,393	2,869,951		(21,159)			4.107	3.383	MON...	2,307	90,144	04/04/2019.	07/25/2045.
885220	KW	2	TMST 062 A2B - CMO/RMBS.....			4	1FM	5,447,680	98.507	5,488,085	5,571,293	5,454,051		7,181			3.918	3.556	MON...	3,638	230,260	12/11/2018.	04/25/2036.
88522R	AB	0	TMST 065 A2 - CMO/RMBS.....			4,5	1FM	2,683	5.467	663	12,126	663		(6,874)	1,055	9,558	4.130	136.913	MON...	8	637	08/23/2011.	08/25/2036.
89171D	AD	9	TPMT 151 A4 - RMBS.....			4	1FM	13,341,486	104.169	13,571,092	13,028,000	13,198,969		(60,006)			4.250	3.279	MON...	46,141	550,458	03/27/2017.	10/27/2053.
89171U	AG	4	TPMT 154 M2 - RMBS.....			4	1FM	11,122,751	104.888	11,799,905	11,250,000	11,153,449		9,924			3.750	3.875	MON...	35,156	421,875	03/28/2017.	04/26/2055.
89171V	AF	4	TPMT 155 B2 - CMO/RMBS.....			4	1FM	15,612,416	101.853	16,296,486	16,000,000	15,625,862		1,874			6.742	6.796	MON...	89,896	641,448	10/05/2018.	05/25/2055.
89172P	AC	3	TPMT 162 M1 - CMO/RMBS.....			4	1FM	14,559,375	99.835	14,975,201	15,000,000	14,688,937		53,629			3.000	3.221	MON...	37,500	450,000	06/01/2017.	08/25/2055.
89172P	AE	9	TPMT 162 B1 - CMO/RMBS.....			4	1FM	29,114,323	101.401	31,006,376	30,578,000	29,279,320		122,115			3.097	3.338	MON...	78,926	1,079,130	10/03/2018.	08/25/2055.
89172R	AD	7	TPMT 156 M2 - CMO/RMBS.....			4	1FM	11,434,426	102.974	12,186,913	11,835,000	11,537,869		43,336			3.750	4.006	MON...	36,984	443,813	11/20/2018.	04/26/2055.

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		3			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			4	5	8			9	12			13	14	15	16	17	18	19	20	21	22		
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89172Y AD 2	TPMT 163 M2 - CMO/RMBS.....					4	1FM	5,750,592	105.456	6,060,540	5,747,000	5,744,218		(2,352)			4.000	4.001	MON	19,157	229,880	05/02/2017	04/25/2056
89173H AC 0	TPMT 172 M1 - RMBS.....					4	1FM	1,780,875	104.725	1,885,046	1,800,000	1,782,839	1,964				3.750	3.887	MON	5,625	50,625	03/08/2019	04/25/2057
89173U AC 1	TPMT 174 M1 - RMBS.....					4	1FM	6,602,578	101.479	7,255,735	7,150,000	6,664,825	52,429				3.250	4.328	MON	19,365	232,375	10/19/2018	06/25/2057
89175J AB 6	TPMT 176 A2 - CMO/RMBS.....					4	1FM	7,502,500	100.136	8,010,894	8,000,000	7,562,594	60,094				3.000	3.839	MON	20,000	180,000	03/04/2019	10/25/2057
89175J AC 4	TPMT 176 M1 - CMO/RMBS.....					4	1FM	9,674,766	100.860	10,590,263	10,500,000	9,724,744	49,978				3.250	4.028	MON	28,438	312,813	01/17/2019	10/25/2057
89175M AE 3	TPMT 183 M1 - RMBS.....					4	1FM	19,093,750	102.154	20,430,694	20,000,000	19,219,397	118,835				3.880	4.894	MON	64,667	775,000	11/27/2018	05/25/2058
89175V AC 7	TPMT 182 M1 - RMBS.....					4	1FM	35,720,760	101.143	38,434,139	38,000,000	35,998,436	244,236				3.500	4.106	MON	110,833	1,330,000	10/05/2018	03/25/2058
89176E AB 6	TPMT 181 A2 - RMBS.....					4	1FM	7,660,000	101.414	8,113,154	8,000,000	7,703,126	43,126				3.250	3.815	MON	21,667	195,000	03/04/2019	01/25/2058
89176E AC 4	TPMT 181 M1 - RMBS.....					4	1FM	13,870,982	102.071	15,044,404	14,739,214	13,962,118	91,136				3.500	4.417	MON	42,989	472,883	01/17/2019	01/25/2058
929227 4T 0	WAMU 03S4 2A1 - CMO/RMBS.....					4	1FM	1,148,665	104.695	1,197,726	1,144,017	1,145,207	(299)				5.500	5.371	MON	5,243	62,495	03/03/2016	06/25/2033
92922F 3N 6	WAMU 05AR12 1A8 - CMO/RMBS.....					4	1FM	3,268,596	100.189	3,467,654	3,461,120	3,292,706	42,816				3.884	5.279	MON	11,204	134,757	02/23/2016	10/25/2035
92922F 3Q 9	WAMU 05AR12 2A1 - CMO/RMBS.....					4	1FM	463,768	98.333	468,633	476,576	462,843	(924)				3.870	4.703	MON	1,537	17,171	01/02/2019	10/25/2035
92922F 7C 6	WAMU 05AR16 2A1 - CMO/RMBS.....					4	1FM	482,782	93.743	535,923	571,691	487,439	19,083				3.691	8.316	MON	1,758	21,384	08/24/2016	12/25/2035
92922F 8T 8	WAMU 05AR18 3A1 - CMO/RMBS.....					4	1FM	3,589,337	99.527	3,687,603	3,705,123	3,596,676	7,339				3.869	4.169	MON	11,946	132,867	01/10/2019	01/25/2036
92922F GY 8	WAMU 03S11 3A3 - CMO/RMBS.....					4	1FM	250,616	99.668	249,238	250,068	248,844	(2,259)				3.362	3.425	MON	140	9,283	01/27/2017	11/25/2033
92922F J5 8	WAMU 05AR6 2AC - CMO/RMBS.....					4	1FM	5,914,362	98.862	7,031,417	7,112,348	5,965,317	(98,614)				2.472	8.227	MON	3,419	210,393	02/16/2016	04/25/2045
92925C CC 4	WAMU 06AR1 1AA - CMO/RMBS.....					4	1FM	857,745	96.933	1,240,810	1,280,067	915,172	40,988				3.310	10.392	MON	3,531	43,245	04/30/2008	01/25/2046
92925G AD 5	WAMU 06AR16 2A2 - CMO/RMBS.....					4	1FM	2,385,661	95.761	2,427,918	2,535,408	2,390,287	4,627				3.342	3.705	MON	7,062	46,944	06/14/2019	12/25/2036
92925V AF 7	WAMU 07HY1 2A3 - CMO/RMBS.....					4	1FM	3,901,012	96.877	4,221,694	4,357,795	3,942,140	59,171				3.974	7.472	MON	14,432	170,799	05/20/2016	02/25/2037
92977Y BW 0	WMLT 05B 2A4 - CMO/RMBS.....					4	1FM	250,550	96.074	255,718	266,169	238,757	(7,162)				4.229	6.773	MON	938	11,607	12/16/2016	10/20/2035
92990G AG 8	WAMU 07HY5 2A5 - CMO/RMBS.....					4	1FM	10,633,319	91.725	12,591,459	13,727,366	10,055,004	401,187				4.121	10.457	MON	47,139	533,377	02/17/2016	05/25/2037
92990G AJ 2	WAMU 07HY5 3A1 - CMO/RMBS.....					4	1FM	2,642,751	97.651	2,838,019	2,906,298	2,605,962	47,821				3.944	8.489	MON	9,552	111,736	04/14/2016	05/26/2037
933636 AA 0	WAMU 07HY4 1A1 - CMO/RMBS.....					4	1FM	1,777,942	100.698	2,012,822	1,998,874	1,859,879	28,972				3.501	7.640	MON	5,831	59,919	08/04/2016	04/25/2037
933636 AG 7	WAMU 07HY4 3A1 - CMO/RMBS.....					4	1FM	4,731,294	100.154	5,004,164	4,996,470	4,750,983	23,923				4.100	5.555	MON	17,070	195,265	01/06/2017	04/25/2037
933636 AL 6	WAMU 07HY4 5A1 - CMO/RMBS.....					4	1FM	3,021,196	99.481	3,372,922	3,390,516	3,098,678	75,013				4.034	7.576	MON	11,399	132,971	02/23/2016	11/25/2036
93363E AB 1	WAMU 06AR10 1A2 - CMO/RMBS.....					4	1FM	1,166,786	100.243	1,220,215	1,217,255	1,174,158	1,084				3.709	3.805	MON	3,763	45,795	01/11/2017	09/25/2036
93363N AB 1	WAMU 06AR12 1A2 - CMO/RMBS.....					4	1FM	1,146,738	97.445	1,182,087	1,213,084	1,168,668	7,424				3.693	6.052	MON	3,733	46,232	03/13/2017	10/25/2036
93363P AA 8	WAMU 06AR14 1A1 - CMO/RMBS.....					4	1FM	1,159,468	99.164	1,235,495	1,245,916	1,173,461	19,576				3.271	6.724	MON	3,396	43,832	09/16/2016	11/25/2036
93363P AC 4	WAMU 06AR14 1A3 - CMO/RMBS.....					4	1FM	12,900,312	96.185	13,212,299	13,736,286	13,010,445	175,376				3.271	6.572	MON	37,441	483,250	09/16/2016	11/25/2036
93363P AD 2	WAMU 06AR14 1A4 - CMO/RMBS.....					4	1FM	194,038	99.093	210,113	212,035	195,428	3,543				3.271	7.308	MON	578	7,460	10/06/2016	11/25/2036
939336 TX 1	WAMMS 03MS7 P - CMO/RMBS.....	@				4	1FM	199	91.065	283	311								MAT			01/25/2008	03/25/2033
939336 X9 9	WAMU 05AR1 A2B - CMO/RMBS.....					4	1FM	3,743,657	97.977	4,156,295	4,242,104	3,668,134	(42,617)				2.592	5.949	MON	2,138	131,188	01/22/2016	01/25/2045
93934N AR 6	WMALT 065A 2C2 - CMO/RMBS.....					4	1FM	0	60.430	178,694	295,704	110,681	16,550				2.392	26.671	MON	118	8,256	04/23/2008	07/25/2036
94980G AR 2	WFHET 042 M4 - RMBS.....					4	1FM	682,631	98.937	788,809	989,321	898,034	74,131				3.592	11.544	MON	592	40,768	10/01/2010	12/25/2033
94984D AC 8	WFMBS 06AR13 A3 - CMO/RMBS.....					4	1FM	745,108	99.792	798,771	800,437	740,026	15,299				4.849	6.536	MON	3,235	37,253	02/24/2016	09/25/2036
94985A AA 7	WFMBS 06AR15 A1 - CMO/RMBS.....					4	2FM	387,911	98.602	392,515	398,082	390,756	2,969				4.638	5.500	MON	1,539	18,352	10/18/2016	10/25/2036
94986M AA 0	WFMBS 07AR10 1A1 - CMO/RMBS.....					4	1FM	1,510,340	99.321	1,491,688	1,501,892	1,484,175	(11,983)				4.263	3.468	MON	5,336	65,113	08/24/2010	01/25/2038
95002F AA 2	WFMBS 194 A1 - CMO/RMBS.....					4	1FE	10,080,266	101.201	10,022,822	9,903,854	10,072,780	(7,486)				3.500	2.884	MON	28,886	28,886	11/19/2019	09/27/2049
97652P AL 5	WIN 141 A11 - CMO/RMBS.....					4	1FM	3,936,945	101.006	3,961,562	3,961,705	3,938,429	626				3.500	3.646	MON	11,555	137,641	06/19/2014	06/20/2044
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							1,518,376,352	XXX	1,733,716,008	1,825,377,804	1,540,599,524	(148,081)	20,687,355	706,979	0	XXX	XXX	XXX	5,388,421	66,170,775	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.87

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00178X	AB	9	AMSR 19SFR1 B - CMBS.....					4	1FE	4,999,754	98.663	4,933,128	5,000,000	4,999,542		(212)			3.023	3.068	MON...	11,756		11/26/2019.	01/19/2039.
05490T	AA	0	BBCCR 15GTP A - CMBS.....					4	1FM	31,657,344	106.555	32,765,755	30,750,000	31,295,307		(88,088)			3.966	3.635	MON...	84,691	1,219,545	09/09/2015.	08/12/2033.
05525C	AA	6	BAMLL 13FRR2 A - CMBS.....	@				4	2FE	6,050,000	90.315	7,225,200	8,000,000	6,969,451		358,706				5.616	MAT...			04/03/2017.	12/27/2045.
05525F	AA	9	BAMLL 13FRR3 A - CMBS.....	@				4	3FE	15,165,266	85.250	17,235,550	20,217,754	16,964,109		853,149				5.489	MAT...			01/03/2018.	08/28/2046.
05525H	AW	7	BAMLL 14FRR5 4B - CMBS.....	@				4	3FE	6,308,145	82.127	7,523,568	9,160,909	6,979,306		453,076				7.236	MAT...			06/26/2018.	01/29/2047.
05552E	AA	8	BBCMS 17DELC A - CMBS.....					2	1FM	4,592,094	99.623	4,582,672	4,600,000	4,600,000		7,906			2.590	2.606	MON...	5,626	108,067	03/22/2019.	08/15/2036.
05608B	AA	8	BX 19IMC A - CMBS.....					4	1FM	18,000,000	100.061	18,011,054	18,000,000	18,000,000					2.740	2.779	MON...	23,301	333,912	05/02/2019.	04/17/2034.
12527E	AD	0	CFCRE 11C1 A4 - CMBS.....					4	1FM	20,119,850	102.201	20,070,583	19,638,413	19,688,661		(43,155)			4.961	4.588	MON...	81,193	1,029,852	08/04/2011.	04/15/2044.
12531W	BA	9	CFCRE 16C3 A2 - CMBS.....					4	1FM	18,489,847	105.640	19,339,528	18,307,000	18,417,166		(19,666)			3.597	3.489	MON...	54,875	658,503	01/22/2016.	01/10/2048.
12591K	AD	7	COMM 13CR12 A3 - CMBS.....					4	1FM	10,099,557	104.369	10,436,897	10,000,000	10,034,684		(12,311)			3.765	3.644	MON...	31,375	376,500	10/24/2013.	10/15/2046.
12593F	BC	7	COMM 15LC21 A3 - CMBS.....					4	1FM	8,555,449	104.825	8,910,089	8,500,000	8,530,736		(6,591)			3.445	3.374	MON...	24,402	292,825	01/07/2016.	07/10/2048.
12624K	AD	8	COMM 12CRE2 A4 - CMBS.....					4	1FM	8,199,483	102.147	8,171,759	8,000,000	8,059,267		(27,097)			3.147	2.795	MON...	20,980	251,760	08/08/2012.	08/15/2045.
12625U	BF	9	COMM 13CRE9 A4 - CMBS.....					4	1FM	26,418,906	105.912	27,007,461	25,500,000	25,845,742		(105,199)			4.222	3.848	MON...	89,713	1,093,996	10/16/2013.	07/10/2045.
12626G	AF	0	COMM 13LC13 A5 - CMBS.....					4	1FM	1,031,875	106.123	1,061,234	1,000,000	1,012,518		(3,439)			4.205	3.810	MON...	3,504	42,050	10/16/2013.	08/10/2046.
12630D	AX	2	COMM 14CR14 A3 - CMBS.....					4	1FM	10,099,365	105.858	10,585,820	10,000,000	10,037,538		(11,333)			3.955	3.852	MON...	32,958	395,500	01/09/2014.	02/12/2047.
12632Q	AW	3	COMM 14CR18 A4 - CMBS.....					4	1FM	9,035,140	104.338	9,334,157	8,946,070	8,981,104		(11,326)			3.550	3.429	MON...	26,465	317,585	06/19/2014.	07/17/2047.
12632Q	AX	1	COMM 14CR18 A5 - CMBS.....					4	1FM	5,149,633	105.908	5,295,392	5,000,000	5,069,168		(15,764)			3.828	3.479	MON...	15,950	191,400	06/19/2014.	07/17/2047.
12635R	AW	8	CSAIL 15C4 A3 - CMBS.....					4	1FM	2,079,688	105.192	2,103,847	2,000,000	2,048,416		(8,444)			3.544	3.058	MON...	5,906	70,876	02/12/2016.	11/18/2048.
20048E	AY	7	COMM 13LC6 A4 - CMBS.....					4	1FM	25,273,281	101.897	27,721,150	27,205,000	26,506,437		214,786			2.941	3.875	MON...	66,675	800,099	10/16/2013.	01/12/2046.
21872N	AA	8	CAFL 193 A - CMBS.....					4	1FE	7,989,858	99.952	7,986,219	7,990,064	7,989,878		20			2.705	2.705	MON...	9,606	18,011	11/05/2019.	10/30/2052.
23305M	AA	3	DBCCR 14ARCP A - CMBS.....					4	1FM	5,149,992	105.614	5,280,706	5,000,000	5,064,786		(15,802)			4.238	3.893	MON...	17,659	211,910	01/24/2014.	01/12/2034.
23305U	AA	5	DBRR 11LC2 A4A - CMBS.....					4	1FM	42,626,473	101.978	41,269,246	40,468,671	40,747,083		(260,581)			4.537	3.878	MON...	153,005	1,836,064	09/21/2011.	07/14/2044.
23305Y	AJ	8	DBUBS 11LC3 AM - CMBS.....					4	1FM	10,802,892	103.579	11,506,549	11,109,000	11,044,428		33,315			5.334	5.472	MON...	49,382	600,987	08/11/2011.	08/12/2044.
30288B	AE	5	FREMF 15K721 B - CMBS.....					4	1FM	5,486,406	103.514	6,210,833	6,000,000	5,760,357		76,200			3.565	5.179	MON...	17,825	216,798	05/25/2016.	11/25/2047.
30288L	AN	3	FREMF 16K53 B - CMBS.....					4	1FM	5,857,500	104.534	6,272,064	6,000,000	5,898,898		12,289			4.020	4.328	MON...	20,098	244,582	06/16/2016.	03/25/2049.
30290U	AL	3	FREMF 12K22 C - CMBS.....					4	1FM	6,421,921	102.831	6,618,181	6,436,000	6,421,110		582			3.687	3.739	MON...	19,774	240,637	07/25/2016.	08/25/2045.
30291J	AJ	2	FREMF 13K29 B - CMBS.....					4	1FM	5,029,364	102.884	5,915,802	5,750,000	5,394,821		13,480			3.481	5.573	MON...	16,678	203,021	07/17/2013.	05/25/2046.
30292R	AJ	3	FREMF 15K46 B - CMBS.....					4	1FM	4,621,563	103.014	4,738,660	4,600,000	4,611,925		(4,894)			3.695	3.660	MON...	14,162	172,314	09/20/2017.	04/27/2048.
30295D	AG	7	FREMF 16K57 B - CMBS.....					4	1FM	3,835,384	103.719	4,148,750	4,000,000	3,878,204		13,475			3.919	4.496	MON...	13,065	158,990	09/15/2016.	08/25/2049.
30295M	AS	1	FREMF 16K723 B - CMBS.....					4	1FM	6,084,956	103.230	6,709,970	6,500,000	6,247,015		53,588			3.580	4.699	MON...	19,389	235,973	11/03/2016.	10/25/2039.
30295R	AS	0	FREMF 16K59 B - CMBS.....					4	1FM	3,147,218	101.196	3,541,841	3,500,000	3,237,577		30,296			3.576	4.929	MON...	10,430	126,896	11/15/2016.	11/25/2049.
30295X	AS	7	FREMF 17K724 B - CMBS.....					4	1FM	4,533,029	102.076	4,899,660	4,800,000	4,634,399		36,235			3.485	4.501	MON...	13,940	169,595	01/13/2017.	12/27/2049.
357081	AE	8	FREMF 15K720 B - CMBS.....					4	1FM	10,785,938	101.705	11,696,027	11,500,000	11,169,207		109,665			3.392	4.531	MON...	32,504	395,420	07/06/2016.	08/26/2047.
35709C	AS	2	FREMF 19K87 B - CMBS.....					4	1FM	4,170,546	107.825	4,582,543	4,250,000	4,176,426		5,880			4.322	4.668	MON...	15,307	170,983	01/23/2019.	01/25/2051.
36186X	AC	1	GMAC COML MILITARY HSG TR XXI - MBS.....					4	1FE	2,430,531	1.563	1,544,844		1,511,343		(133,305)			0.266	8.885	MON...	15,341	268,654	02/22/2010.	07/10/2035.
36191Y	BA	5	GSMS 11GC5 A3 - CMBS.....					4	1FM	2,891,366	100.797	2,885,667	2,862,846	2,859,887		186			3.817	3.860	MON...	9,106	106,830	09/22/2011.	08/12/2044.
36192C	AE	5	GSMS 13GC10 A5 - CMBS.....					4	1FM	24,665,477	102.034	27,263,501	26,720,000	25,964,207		228,051			2.943	3.955	MON...	65,531	786,370	09/09/2013.	02/12/2046.
36197X	AK	0	GSMS 13GC12 A4 - CMBS.....					4	1FM	42,057,068	102.484	45,799,988	44,690,000	43,425,008		47,802			3.135	4.060	MON...	116,753	1,401,032	10/18/2013.	06/12/2046.
36248E	AB	1	GSMS 10C2 A2 - CMBS.....					4	1FM	19,871,279	102.116	19,419,478	19,017,000	19,103,425		(94,165)			5.162	4.439	MON...	81,805	981,658	08/08/2011.	12/10/2043.
36248F	AG	7	GSMS 11GC3 A4 - CMBS.....					4	1FM	37,340,463	101.453	37,149,611	36,617,478	36,668,214		(96,103)			4.753	4.460	MON...	145,036	1,741,198	08/29/2011.	03/10/2044.
36248G	AC	4	GSMS 13GC16 A3 - CMBS.....					4	1FM	8,978,248	105.913	9,232,706	8,717,270	8,819,369		(29,616)			4.244	3.879	MON...	30,830	367,802	11/13/2013.	11/13/2046.

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol					Actual Cost	Rate Used to Obtain Fair Value										Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36828Q	QH	2	GECMC 05C4 AJ - CMBS.....	.....	..	....4	1FM	3,074,806	...97.781	3,158,294	3,229,979	3,230,465	.....	.....487	.....	.....	.....5.751	5.751	MON...	15,479	157,155	06/03/2016.	11/10/2045.	
46590K	AD	6	JPMCC 15JP1 A4 - CMBS.....	.....	..	....4	1FM	13,129,896	...106.453	13,838,907	13,000,000	13,075,624	.....	.....(14,258)	.....	.....	.....3.650	3.539	MON...	39,540	474,474	12/15/2015.	01/15/2049.	
46635T	CG	5	JPMCC 11C3 A4 - CMBS.....	.....	..	....4	1FM	10,961,849	...101.679	11,396,961	11,208,792	11,158,196	.....	.....27,192	.....	.....	.....4.717	5.047	MON...	44,061	520,728	08/11/2011.	02/16/2046.	
46636V	AC	0	JPMCC 11C5 A3 - CMBS.....	.....	..	....4	1FM	2,510,581	...102.121	2,538,441	2,485,729	2,486,618	.....	.....(3,641)	.....	.....	.....4.171	4.049	MON...	8,640	175,364	09/16/2011.	08/17/2046.	
46639J	AE	0	JPMCC 13C10 A5 - CMBS.....	.....	..	....4	1FM	10,351,281	...102.617	11,415,934	11,124,802	10,834,698	.....	.....83,301	.....	.....	.....3.143	4.044	MON...	29,133	350,578	07/05/2013.	12/17/2047.	
46639Y	AQ	0	JPMCC 13LC11 A5 - CMBS.....	.....	..	....4	1FM	8,467,100	...102.264	9,285,562	9,080,000	8,841,670	.....	.....64,944	.....	.....	.....2.960	3.815	MON...	22,397	268,759	07/31/2013.	04/17/2046.	
61690A	AD	6	MSBAM 15C27 A3 - CMBS.....	.....	..	....4	1FM	4,086,250	...104.921	4,196,850	4,000,000	4,051,112	.....	.....(9,689)	.....	.....	.....3.473	3.201	MON...	11,577	138,920	02/17/2016.	12/17/2047.	
61690F	AL	7	MSBAM 15C22 A3 - CMBS.....	.....	..	....4	1FM	9,005,625	...102.887	9,259,811	9,000,000	8,999,096	.....	.....(1,773)	.....	.....	.....3.046	3.042	MON...	22,845	274,140	02/12/2016.	04/17/2048.	
61690Q	AD	1	MSBAM 15C23 A3 - CMBS.....	.....	..	....4	1FM	11,727,156	...104.866	11,849,900	11,300,000	11,552,147	.....	.....(48,143)	.....	.....	.....3.451	2.968	MON...	32,497	389,963	02/17/2016.	07/15/2050.	
61690V	AZ	1	MSBAM 15C26 A5 - CMBS.....	.....	..	....4	1FM	5,084,375	...105.520	5,275,999	5,000,000	5,050,543	.....	.....(9,050)	.....	.....	.....3.531	3.332	MON...	14,713	176,550	01/27/2016.	10/15/2048.	
61761Q	AE	3	MSBAM 13C8 A4 - CMBS.....	.....	..	....4	1FM	5,997,244	...102.395	6,491,867	6,340,000	6,212,412	.....	.....37,703	.....	.....	.....3.134	3.847	MON...	16,558	198,696	08/28/2013.	12/17/2048.	
61764R	BJ	6	MSBAM 15C20 B - CMBS.....	.....	..	....4	1FM	2,558,984	...105.088	2,627,187	2,500,000	2,531,017	.....	.....(6,184)	.....	.....	.....4.160	3.884	MON...	8,667	104,000	02/17/2015.	02/18/2048.	
63874L	AA	2	NCMS 18TECH A - CMBS.....	.....	..	....4	1FM	3,967,500	...99.373	3,974,925	4,000,000	3,968,417	.....	.....917	.....	.....	.....2.540	2.641	MON...	4,797	92,429	04/03/2019.	11/15/2034.	
90270Y	BF	5	UBSBB 13C5 A4 - CMBS.....	.....	..	....4	1FM	7,545,625	...102.574	8,205,914	8,000,000	7,832,035	.....	.....49,335	.....	.....	.....3.185	3.925	MON...	21,231	254,776	06/24/2013.	03/12/2046.	
92890P	AE	4	WFRBS 13C14 A5 - CMBS.....	.....	..	....4	1FM	27,956,875	...103.334	29,966,727	29,000,000	28,574,775	.....	.....105,801	.....	.....	.....3.337	3.789	MON...	80,644	967,730	06/24/2013.	06/15/2046.	
92935J	BC	8	WFRBS 11C2 A4 - CMBS.....	.....	..	....4	1FM	37,737,201	...101.928	36,797,322	36,101,212	36,240,111	.....	.....(214,284)	.....	.....	.....4.869	4.248	MON...	146,481	1,755,541	08/05/2011.	02/15/2044.	
92936C	AJ	8	WFRBS 11C4 A4 - CMBS.....	.....	..	....4	1FM	37,768,464	...102.719	38,006,104	37,000,000	37,066,496	.....	.....(94,586)	.....	.....	.....4.902	4.655	MON...	151,145	1,813,740	08/23/2011.	06/17/2044.	
92937E	AZ	7	WFRBS 13C11 A5 - CMBS.....	.....	..	....4	1FM	3,278,578	...102.308	3,529,624	3,450,000	3,385,298	.....	.....18,967	.....	.....	.....3.071	3.726	MON...	8,829	105,950	10/16/2013.	03/17/2045.	
92938E	AM	5	WFRBS 13C16 A4 - CMBS.....	.....	..	....4	1FM	8,340,051	...104.782	8,652,840	8,257,951	8,282,858	.....	.....(10,984)	.....	.....	.....4.136	3.985	MON...	28,462	358,600	09/17/2013.	09/17/2046.	
92939F	AT	6	WFRBS 14C21 A4 - CMBS.....	.....	..	....4	1FM	3,108,750	...104.220	3,126,592	3,000,000	3,058,738	.....	.....(13,957)	.....	.....	.....3.410	2.874	MON...	8,525	102,300	02/11/2016.	08/16/2047.	
94989D	AV	1	WFCM 15C27 A4 - CMBS.....	.....	..	....4	1FM	2,610,175	...103.357	2,754,281	2,664,825	2,630,147	.....	.....4,584	.....	.....	.....3.190	3.513	MON...	7,084	89,919	12/30/2015.	02/18/2048.	
94989D	AW	9	WFCM 15C27 A5 - CMBS.....	.....	..	....4	1FM	6,515,516	...104.987	6,776,938	6,455,000	6,487,980	.....	.....(7,356)	.....	.....	.....3.451	3.336	MON...	18,564	222,762	01/22/2016.	02/18/2048.	
94989J	AZ	9	WFCM 15C28 A4 - CMBS.....	.....	..	....4	1FM	695,175	...105.571	728,440	690,000	692,779	.....	.....(632)	.....	.....	.....3.540	3.453	MON...	2,036	24,426	01/05/2016.	05/15/2048.	
94989N	BD	8	WFCM 15C30 A3 - CMBS.....	.....	..	....4	1FM	2,062,406	...104.892	2,172,465	2,071,143	2,064,708	.....	.....616	.....	.....	.....3.411	3.474	MON...	5,887	70,647	12/29/2015.	09/17/2058.	
94989Q	AV	2	WFCM 15SG1 A4 - CMBS.....	.....	..	....4	1FM	10,301,563	...106.631	10,663,089	10,000,000	10,179,214	.....	.....(32,629)	.....	.....	.....3.789	3.416	MON...	31,575	378,900	12/28/2015.	09/17/2048.	
94989Y	AY	9	WFCM 16C32 A3 - CMBS.....	.....	..	....4	1FM	7,069,832	...104.436	7,310,545	7,000,000	7,041,168	.....	.....(7,791)	.....	.....	.....3.294	3.179	MON...	19,215	230,580	02/03/2016.	01/17/2059.	
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							742,015,005	XXX	770,989,209	752,312,908	744,195,040	0	1,480,487	0	0	XXX	XXX	XXX	2,267,177	27,535,820	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																								
000366	AA	2	AASET 171 A - ABS.....	.....	..	....2	1FE	7,977,259	...100.819	8,042,656	7,977,300	7,977,343	.....	.....51	.....	.....	.....3.967	3.965	MON...	13,186	313,929	05/25/2017.	05/16/2042.	
000367	AA	0	AASET 181 A - ABS.....	.....	..	....2	1FE	2,998,273	...100.272	3,003,141	2,994,997	3,009,991	.....	.....11,717	.....	.....	.....3.844	4.488	MON...	4,797	67,158	05/30/2019.	01/16/2038.	
00038R	AA	4	AASET 192 A - ABS.....	.....	..	....4	1FE	10,353,988	...99.105	10,261,403	10,354,050	10,354,009	.....	.....21	.....	.....	.....3.376	3.376	MON...	14,565	60,201	10/07/2019.	10/16/2039.	
000823	AA	2	ABPCI 2 A1 - CDO.....	.....	C	4	1FE	30,000,000	...99.948	29,984,379	30,000,000	29,976,234	.....	.....1,244	.....	.....	.....3.746	3.792	JAJO..	224,753	1,305,682	06/02/2017.	07/20/2029.	
000823	AC	8	ABPCI 2 A2 - CDO.....	.....	C	4	1FE	5,000,000	...99.424	4,971,216	5,000,000	4,995,376	.....	.....(83)	.....	.....	.....4.316	4.363	JAJO..	43,159	246,430	06/02/2017.	07/20/2029.	
000825	AA	7	ACAM 19FL1 A - CDO.....	.....	..	....4	1FE	10,000,000	...100.000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....	.....3.200	3.200	MON...	12,444	.....	12/10/2019.	11/16/2034.	
00085U	AA	9	ABPCI 4 A1A - CDO.....	.....	C	4	1FE	20,018,750	...99.226	19,845,114	20,000,000	20,002,230	.....	.....(5,023)	.....	.....	.....3.496	3.505	JAJO..	139,835	819,899	02/20/2018.	01/20/2030.	
00085U	AC	5	ABPCI 4 A2 - CDO.....	.....	C	4	1FE	12,000,000	...97.947	11,753,660	12,000,000	11,989,760	.....	.....(477)	.....	.....	.....3.916	3.954	JAJO..	93,981	542,899	12/20/2017.	01/20/2030.	
00085U	AJ	0	ABPCI 4 A1B - CDO.....	.....	C	4	1FE	13,000,000	...99.390	12,920,699	13,000,000	13,001,145	.....	.....255	.....	.....	.....3.800	3.815	JAJO..	97,428	494,000	12/20/2017.	01/20/2030.	
00100F	AC	9	ACIS 143 A1F - CDO.....	.....	..	....4	1FE	5,000,753	...99.958	5,023,781	5,025,883	5,020,892	.....	.....589	.....	.....	.....3.700	3.856	FMAN..	30,993	181,948	01/16/2014.	02/02/2026.	
00102D	AC	2	ACIS 145 A2 - CDO.....	.....	..	....4	1FE	5,996,205	...99.914	5,991,045	5,996,205	5,996,205	.....	.....	.....	.....	.....3.535	3.549	FMAN..	35,324	211,975	10/09/2014.	11/02/2026.	
001406	AA	5	DCAL 2015 A1 - ABS.....	.....	C	2	1FE	2,097,191	...99.924	2,096,488	2,098,075	2,097,626	.....	.....226	.....	.....	.....4.213	4.261	MON...	3,929	87,897	09/27/2017.	02/	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.89

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
001748	AH	5	AMMC 14R 2B2 - CDO	.....	..	.....	4	3FE	334,250	92.791	324,769	350,000	336,418	.....	327	.....	.....	8.470	8.720	JAJO..	5,599	32,142	07/10/2017.	07/25/2029.
00175L	AE	2	AMMC 14R X - CDO	.....	..	.....	4	1FE	24,100	100.014	24,103	24,100	24,101	.....	2	.....	.....	2.890	2.865	JAJO..	132	479	07/10/2017.	07/25/2029.
00175L	AJ	1	AMMC 14R A2R - CDO	.....	..	.....	4	1FE	1,453,000	99.498	1,445,707	1,453,000	1,452,706	.....	(90)	.....	.....	3.640	3.658	JAJO..	9,989	62,280	07/10/2017.	07/25/2029.
00175L	AL	6	AMMC 14R A3R - CDO	.....	..	.....	4	1FE	581,000	98.381	571,596	581,000	580,878	.....	(48)	.....	.....	4.340	4.364	JAJO..	4,763	29,027	07/10/2017.	07/25/2029.
00175L	AN	2	AMMC 14R B1R - CDO	.....	..	.....	4	2FE	669,000	99.816	667,766	669,000	668,851	.....	(51)	.....	.....	5.540	5.581	JAJO..	7,000	41,563	07/10/2017.	07/25/2029.
00176B	AH	6	AMMC 13R B2R - CDO	.....	..	.....	4	3FE	251,550	88.659	228,739	258,000	252,691	.....	408	.....	.....	8.376	8.749	JAJO..	4,142	23,467	06/23/2017.	07/24/2029.
00176B	AK	9	AMMC 13R 22R - CDO	.....	..	.....	4	3FE	258,000	99.027	255,490	258,000	257,977	.....	36	.....	.....	8.886	8.886	JAJO..	4,394	24,801	06/23/2017.	07/24/2029.
00176B	AM	5	AMMC 13R B3R - CDO	.....	..	.....	4	4FE	237,360	88.666	228,757	258,000	235,415	.....	(4,027)	.....	.....	10.236	6.727	JAJO..	5,062	28,332	06/23/2017.	07/24/2029.
00176C	AL	5	AMMC 12R X - CDO	.....	..	.....	4	1FE	87,500	99.919	87,429	87,500	87,320	.....	(12)	.....	.....	2.551	2.908	FMAN..	310	2,535	11/01/2017.	11/10/2030.
00176C	AN	1	AMMC 12R AR - CDO	.....	..	.....	4	1FE	6,174,000	99.368	6,134,951	6,174,000	6,173,760	.....	(1,382)	.....	.....	3.101	3.115	FMAN..	26,588	231,467	11/01/2017.	11/10/2030.
00176C	AQ	4	AMMC 12R BR - CDO	.....	..	.....	4	1FE	1,140,000	98.245	1,119,991	1,140,000	1,139,979	.....	(276)	.....	.....	3.401	3.416	FMAN..	5,384	46,197	11/01/2017.	11/10/2030.
00176C	AS	0	AMMC 12R CR - CDO	.....	..	.....	4	1FE	6,189,500	98.874	6,201,343	6,272,000	6,198,465	.....	7,394	.....	.....	3.801	4.018	FMAN..	33,108	279,533	11/29/2018.	11/10/2030.
00176C	AU	5	AMMC 12R DR - CDO	.....	..	.....	4	2FE	490,000	95.413	467,521	490,000	489,961	.....	(145)	.....	.....	4.601	4.628	FMAN..	3,131	25,802	11/01/2017.	11/10/2030.
00176D	AE	9	AMMC 13R X - CDO	.....	..	.....	4	1FE	31,500	100.131	31,541	31,500	31,499	.....	1	.....	.....	2.886	2.902	JAJO..	174	987	06/23/2017.	07/24/2029.
00176D	AG	4	AMMC 13R A1R - CDO	.....	..	.....	4	1FE	6,064,000	100.438	6,090,529	6,064,000	6,063,894	.....	388	.....	.....	3.196	3.210	JAJO..	37,146	233,088	06/23/2017.	07/24/2029.
00176D	AJ	8	AMMC 13R A2R - CDO	.....	..	.....	4	1FE	1,225,000	99.540	1,219,369	1,225,000	1,224,979	.....	69	.....	.....	3.636	3.653	JAJO..	8,537	52,551	06/23/2017.	07/24/2029.
00176D	AL	3	AMMC 13R A3R - CDO	.....	..	.....	4	1FE	503,000	98.397	494,935	503,000	502,986	.....	45	.....	.....	4.386	4.411	JAJO..	4,228	25,403	06/23/2017.	07/24/2029.
00176D	AN	9	AMMC 13R B1R - CDO	.....	..	.....	4	2FE	601,000	99.747	599,476	601,000	600,991	.....	78	.....	.....	5.536	5.576	JAJO..	6,377	37,360	06/23/2017.	07/24/2029.
00176E	AG	2	AMMC 12R ER - CDO	.....	..	.....	4	3FE	480,200	90.737	444,609	490,000	481,366	.....	83	.....	.....	8.081	8.290	FMAN..	5,499	43,125	11/01/2017.	11/10/2030.
00176E	AJ	6	AMMC 12R FR - CDO	.....	..	.....	4	4FE	270,853	86.415	245,833	284,479	268,282	.....	(3,871)	.....	.....	10.266	10.931	FMAN..	4,056	30,577	11/01/2017.	11/10/2030.
00176J	AH	9	AMMC 16R XR - CDO	.....	..	.....	4	1FE	40,000	100.047	40,019	40,000	38,787	.....	19	.....	.....	3.051	23.423	JAJO..	264	1,134	03/30/2017.	04/16/2029.
00176J	AM	8	AMMC 16R BR - CDO	.....	..	.....	4	1FE	1,936,000	99.155	1,919,645	1,936,000	2,450,885	.....	(110,806)	.....	.....	3.601	.....	JAJO..	15,104	81,121	03/30/2017.	04/16/2029.
00176J	AP	1	AMMC 16R CR - CDO	.....	..	.....	4	1FE	1,050,000	98.880	1,038,241	1,050,000	1,050,958	.....	(203)	.....	.....	4.351	4.355	JAJO..	9,898	51,981	03/30/2017.	04/16/2029.
00176J	AR	7	AMMC 16R DR - CDO	.....	..	.....	4	2FE	1,050,000	98.780	1,037,190	1,050,000	1,050,080	.....	(47)	.....	.....	5.551	5.587	JAJO..	12,628	64,756	03/30/2017.	04/16/2029.
00176K	AE	3	AMMC 16R ER - CDO	.....	..	.....	4	3FE	909,563	93.429	882,908	945,000	917,542	.....	1,510	.....	.....	8.061	8.400	JAJO..	16,505	82,329	03/30/2017.	04/16/2029.
00178L	AA	7	AMMC 21 X - CDO	.....	..	.....	4	1FE	12,500	99.992	12,499	12,500	12,501	.....	0	.....	.....	2.752	2.747	FMAN..	55	243	09/14/2017.	11/04/2030.
00178L	AB	5	AMMC 21 A - CDO	.....	..	.....	4	1FE	8,458,100	99.528	8,418,186	8,458,100	8,457,804	.....	(355)	.....	.....	3.152	3.171	FMAN..	42,956	325,951	09/14/2017.	11/04/2030.
00178L	AC	3	AMMC 21 B - CDO	.....	..	.....	4	1FE	1,836,100	99.203	1,821,464	1,836,100	1,836,030	.....	(36)	.....	.....	3.582	3.606	FMAN..	10,597	78,807	09/14/2017.	11/04/2030.
00178L	AD	1	AMMC 21 C - CDO	.....	..	.....	4	1FE	872,900	95.953	837,577	872,900	872,835	.....	(21)	.....	.....	4.002	4.030	FMAN..	5,629	41,203	09/14/2017.	11/04/2030.
00178L	AE	9	AMMC 21 D - CDO	.....	..	.....	4	2FE	752,500	97.862	736,412	752,500	752,382	.....	(8)	.....	.....	5.002	5.042	FMAN..	6,065	43,191	09/14/2017.	11/04/2030.
00179T	AA	9	AMMC 21 E - CDO	.....	..	.....	4	3FE	532,589	97.345	527,413	541,800	533,451	.....	135	.....	.....	8.402	8.441	FMAN..	7,334	49,877	09/14/2017.	11/04/2030.
00190Y	AV	7	ARES 27R CR - CDO	.....	..	.....	4	1FE	5,000,000	100.244	5,012,204	5,000,000	4,999,204	.....	603	.....	.....	4.336	4.362	JAJO..	39,141	249,139	06/09/2017.	07/30/2029.
00190Y	AZ	8	ARES 27R AR2 - CDO	.....	..	.....	4	1FE	13,000,000	98.435	12,796,554	13,000,000	12,998,169	.....	1,246	.....	.....	3.631	3.327	JAJO..	85,222	513,032	06/09/2017.	07/30/2029.
00213R	AB	9	ARLFR 121 A2 - ABS	.....	..	.....	4	1FE	17,907,517	102.440	18,560,096	18,118,000	18,025,180	.....	29,245	.....	.....	3.810	4.027	MON...	30,680	682,358	02/06/2019.	12/15/2042.
00214M	AA	1	ARLFR 1406 A1 - ABS	.....	..	.....	4	1FE	7,649,380	99.969	7,828,690	7,831,098	7,711,609	.....	11,523	.....	.....	2.920	48.661	MON...	10,163	181,937	12/10/2019.	06/15/2044.
00214M	AB	9	ARLFR 1406 A2 - ABS	.....	..	.....	4	1FE	33,522,128	103.509	34,717,029	33,540,000	33,489,242	.....	10,213	.....	.....	3.970	4.040	MON...	59,179	1,331,538	06/26/2018.	06/15/2044.
00217L	AA	0	AREIT 19CRE3 A - CMBS	.....	..	.....	4	1FE	11,000,000	99.928	10,992,056	11,000,000	11,000,000	.....	.....	.....	.....	2.760	2.816	MON...	13,492	98,373	08/09/2019.	09/14/2036.
00217L	AC	6	AREIT 19CRE3 AS - CMBS	.....	..	.....	4	1FE	11,000,000	100.020	11,002,226	11,000,000	11,000,000	.....	.....	.....	.....	3.040	3.100	MON...	14,861	107,699	08/09/2019.	09/14/2036.
00256D	AA	0	AASET 191 A - ABS	.....	..	.....	4	1FE	6,628,986	100.675	6,673,760	6,629,000	6,629,029	.....	43	.....	.....	3.844	3.844	MON...	11,325	123,870	06/12/2019.	05/15/2039.
00432C	CW	9	ACCSS 05B A3 - ABS	.....	..	.....	4	1FE	1,933,698	97.822	2,050,495	2,096,149	1,989,325	.....	(2,470)	.....	.....	2.310	4.331	JAJO..	9,145	58,940	04/13/2016.	07/25/2035.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.90

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00436M	AA	3	AALLC 181 A - ABS.....			4	1FE	5,111,419	...102.785	5,255,094	5,112,710	5,111,608	.....	.....111	.....	.....	.....3.870	3.907	MON...	15,939	196,326	06/13/2018.	12/02/2033.
00452P	AD	9	ACIS 156 A2 - CDO.....			4	1FE	12,163,967	...99.902	12,152,067	12,163,967	12,163,967	.....	.....	.....	.....	.....3.367	3.380	FMAN.	68,260	409,561	03/04/2015.	05/03/2027.
006346	AS	9	ADMSO 181 A - ABS.....			4	1FE	16,453,743	...103.764	17,044,346	16,426,104	16,449,967	.....	.....(3,277)	.....	.....	.....4.810	4.826	MON...	35,115	790,000	10/31/2018.	11/16/2048.
01447Y	AB	0	ALESC 1 A2 - CDO.....			4	1FE	8,382,788	...100.055	10,300,290	10,294,659	8,125,008	.....	.....220,515	.....	.....	.....2.841	9.880	JAJO..	63,369	316,703	04/17/2018.	10/15/2033.
01448Q	AA	8	ALESC 4 A1 - CDO.....			4	1FE	33,667,114	...98.028	35,096,910	35,802,834	33,360,785	.....	.....(17,598)	.....	.....	.....2.416	3.760	JAJO..	151,343	1,063,177	11/08/2018.	07/30/2034.
01448T	AA	2	ALESC 5 A1 - CDO.....		C	4	1FE	1,515,531	...97.905	1,750,647	1,788,112	1,351,259	.....	.....(2,039)	.....	.....	.....2.408	23.301	MJSD.	1,076	38,036	04/27/2017.	12/23/2034.
01448T	AB	0	ALESC 5 A2 - CDO.....		C	4	1FE	2,717,710	...89.339	3,397,566	3,803,000	2,854,028	.....	.....54,402	.....	.....	.....2.578	6.458	MJSD.	2,451	120,426	11/01/2018.	12/23/2034.
01448X	AA	3	ALESC 6 A1 - CDO.....			4	1FE	7,828,828	...94.160	8,169,608	8,676,349	7,044,856	.....	.....3,399	.....	.....	.....2.398	7.585	MJSD.	5,201	229,386	01/17/2019.	03/23/2035.
01448X	AC	9	ALESC 6 B1 - CDO.....			4	2FE	9,866,131	...82.500	8,847,345	10,724,055	10,087,456	.....	.....221,325	.....	.....	.....3.128	3.680	MJSD.	8,386	290,151	05/23/2019.	03/23/2035.
01448Y	AB	9	ALESC 7 A1B - CDO.....			4	1FE	2,723,479	...97.352	2,948,336	3,028,541	2,803,167	.....	.....18,178	.....	.....	.....2.328	5.476	MJSD.	1,762	78,506	05/29/2019.	07/23/2035.
01449S	AB	1	ALESC 13 A1 - CDO.....			4	1FE	3,694,749	...90.493	4,342,171	4,798,376	3,477,991	.....	.....50,315	.....	.....	.....2.248	8.383	MJSD.	2,696	126,559	11/04/2016.	09/23/2037.
014498	AB	5	ALESC 14 A1 - CDO.....			4	1FE	36,603,482	...88.588	45,698,156	51,584,808	35,171,543	.....	.....1,380,682	.....	.....	.....2.248	8.117	MJSD.	28,987	1,349,885	09/02/2016.	09/23/2037.
01449C	AA	8	ALESC 8 A1A - CDO.....			4	1FE	6,678,769	...95.546	8,355,225	8,744,705	6,514,026	.....	.....(7,638)	.....	.....	.....2.298	6.844	MJSD.	5,023	243,991	04/14/2016.	12/23/2035.
01449C	AB	6	ALESC 8 A1B - CDO.....			4	1FE	11,933,448	...95.650	14,376,114	15,029,962	10,161,926	.....	.....(1,030,100)	.....	.....	.....2.308	8.478	MJSD.	8,671	420,827	11/17/2017.	12/23/2035.
01449T	AA	1	ALESC 9 A1 - CDO.....			4	1FE	36,709,399	...92.023	46,274,845	50,286,283	33,507,765	.....	.....(1,517,920)	.....	.....	.....2.288	7.623	MJSD.	28,761	1,391,706	04/14/2016.	06/23/2036.
01449W	AA	4	ALESC 10 A1 - CDO.....			4	1FE	16,726,022	...90.675	17,047,593	18,800,272	16,526,623	.....	.....(30,627)	.....	.....	.....2.268	4.094	MJSD.	10,659	348,852	07/11/2019.	09/23/2036.
01449W	AB	2	ALESC 10 A2A - CDO.....			4	2FE	25,123,683	...75.589	22,828,827	30,201,272	26,111,251	.....	.....987,568	.....	.....	.....2.428	3.566	MJSD.	18,330	656,810	06/12/2019.	09/23/2036.
01450A	AA	8	ALESC 11 A1A - CDO.....			4	1FE	3,400,604	...88.839	4,014,701	4,519,075	3,105,628	.....	.....(10,496)	.....	.....	.....2.258	7.647	MJSD.	2,551	112,450	05/13/2015.	12/23/2036.
01450B	AA	6	ALESC 15 A1 - CDO.....			4	1FE	21,678,409	...93.743	22,203,392	23,685,465	21,442,775	.....	.....(7,752)	.....	.....	.....2.208	3.784	MJSD.	13,073	635,134	12/06/2018.	12/23/2037.
01749P	AN	8	ALLEG 3 CN - CDO.....		C	4	1FE	21,666,069	...74.406	20,833,607	28,000,000	21,666,069	.....	.....(479,875)	3,004,091	.....	.....6.670	6.670	JAJO..	241,764	2,239,967	04/30/2015.	07/26/2027.
01749P	AU	2	ALLEG 3R B2R - CDO.....		C	4	1FE	7,500,000	...99.734	7,480,032	7,500,000	7,500,217	.....	.....233	.....	.....	.....3.640	3.655	JAJO..	50,050	273,000	12/22/2017.	07/26/2027.
02665U	AA	3	AH4R 14SFR2 A - ABS.....			4	1FE	19,313,107	...104.443	20,013,597	19,162,295	19,226,695	.....	.....(20,847)	.....	.....	.....3.786	3.694	MON...	60,457	725,372	12/18/2014.	10/17/2036.
02665U	AA	3	AH4R 14SFR2 A - ABS.....	SD		4	1FE	926,748	...104.443	953,028	912,490	919,403	.....	.....(1,817)	.....	.....	.....3.786	3.594	MON...	2,879	34,542	12/18/2014.	10/17/2036.
02665U	AB	1	AH4R 14SFR2 B - ABS.....			4	1FE	7,093,796	...104.849	7,339,452	7,000,000	7,029,687	.....	.....(12,700)	.....	.....	.....4.290	4.183	MON...	25,025	300,300	05/14/2015.	10/17/2036.
02665X	AA	7	AH4R 14SFR3 A - ABS.....			4	1FE	31,398,692	...103.810	32,260,882	31,076,986	31,225,647	.....	.....(59,487)	.....	.....	.....3.678	3.558	MON...	95,251	1,142,104	02/26/2016.	12/18/2036.
02665X	AB	5	AH4R 14SFR3 B - ABS.....			4	1FE	14,972,121	...104.582	15,268,938	14,600,000	14,780,392	.....	.....(60,239)	.....	.....	.....4.201	3.921	MON...	51,112	613,346	05/06/2015.	12/18/2036.
02665X	AC	3	AH4R 14SFR3 C - ABS.....			4	1FE	5,599,651	...105.815	5,925,628	5,600,000	5,596,547	.....	.....(1,799)	.....	.....	.....4.596	4.608	MON...	21,448	257,376	11/20/2014.	12/18/2036.
02666A	AA	6	AH4R 15SFR1 A - ABS.....			4	1FE	40,003,868	...103.018	40,862,481	39,665,387	39,836,031	.....	.....(37,156)	.....	.....	.....3.467	3.363	MON...	114,600	1,374,081	05/07/2015.	04/17/2052.
02666A	AB	4	AH4R 15SFR1 B - ABS.....			4	1FE	4,649,786	...103.198	4,798,718	4,650,000	4,645,142	.....	.....(503)	.....	.....	.....3.813	3.830	MON...	14,775	177,305	02/26/2015.	04/18/2052.
02666A	AC	2	AH4R 15SFR1 C - ABS.....			4	1FE	8,568,280	...103.650	8,831,012	8,520,000	8,540,425	.....	.....(5,981)	.....	.....	.....4.110	4.055	MON...	29,181	350,172	05/05/2015.	04/18/2052.
02666B	AA	4	AH4R 15SFR2 A - ABS.....			4	1FE	8,352,379	...104.705	8,745,633	8,352,644	8,347,536	.....	.....(1,144)	.....	.....	.....3.732	3.754	MON...	25,977	311,487	09/11/2015.	10/17/2052.
02666B	AB	2	AH4R 15SFR2 B - ABS.....			4	1FE	2,657,821	...105.666	2,808,589	2,658,000	2,656,038	.....	.....(403)	.....	.....	.....4.295	4.326	MON...	9,513	114,161	09/11/2015.	10/17/2052.
02666B	AG	1	AH4R 15SFR2 XS - ABS.....			4	5GI	1	...0.001	112	.....	.....215	.....	.....	.....	.....	.....	.....	MON...	.....	.....	09/11/2015.	10/17/2052.
03063N	AD	9	ACRE 10ART 2FX - CMBS.....			4	1FM	5,999,982	...101.494	6,089,636	6,000,000	6,000,000	.....	.....	.....	.....	.....4.954	4.964	MON...	16,514	297,258	12/09/2010.	01/14/2029.
03235T	AA	5	ACEF 141 A - ABS.....			4	3FE	2,357,033	...70.000	1,649,923	2,357,033	2,357,113	.....	.....80	.....	.....	.....8.000	7.999	MON...	5,762	188,293	12/10/2014.	12/20/2024.
03330P	AA	7	ANCHF 5 A - CDO.....			4	1FE	23,000,000	...103.284	23,755,251	23,000,000	23,000,000	.....	.....	.....	.....	.....4.100	4.099	AO.....	172,883	943,000	01/26/2018.	04/25/2036.
03330P	AC	3	ANCHF 5 B - CDO.....			4	1FE	8,000,000	...100.190	8,015,232	8,000,000	8,000,000	.....	.....	.....	.....	.....4.500	4.499	AO.....	66,000	360,000	01/26/2018.	04/25/2036.
03331F	AA	8	ANCHF 7 A - CDO.....			4	1FE	8,000,000	...103.644	8,291,488	8,000,000	8,000,000	.....	.....	.....	.....	.....4.620	4.830	JAJO..	67,760	213,547	02/19/2019.	04/25/2037.
03665A	AA	5	ANTR 172 A - CDO.....			4	1FE	17,000,000	...99.175	16,859,725	17,000,000	16,985,727	.....	.....1,011	.....	.....	.....3.496	3.537	JAJO..	118,860	696,834	11/09/2017.	01/22/2030.
03665J	AA	6	ANTR 171 A - CDO.....		C	4	1FE	12,000,000	...100.011	12,001,337	12,000,000	11,952,983	.....	.....14,708	.....	.....	.....3.691	3.868	JAJO..	88,581	515,543	04/20/2017.	07/20/2028.
03665L	AA	1	ANTR 183 A1 - CDO.....		C	4	1FE	10,000,000	...98.560	9,856,014	10,000,000	10,006,277	.....	.....6,465	.....	.....	.....4.100	3.413	JAJO..	82,000	353,328	11/20/2018.	01/21/2031.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.91

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03665T	AC	0	ANTR 182 A2 - CDO.....		C	4	1FE	9,000,000		97.918	8,812,597	9,000,000	8,996,226	.....	.....2,583	.....	.....	.....3.566	3.591	JAJO..	64,186	392,490	08/24/2018.	10/21/2030.
03665T	AE	6	ANTR 182 B - CDO.....		C	4	1FE	18,000,000		97.626	17,572,709	18,000,000	17,992,238	.....	.....5,168	.....	.....	.....3.966	3.994	JAJO..	142,772	861,181	08/24/2018.	10/21/2030.
03759C	AL	4	APID 24R AFR - CDO.....			4	1FE	4,800,000		100.427	4,820,485	4,800,000	4,797,617	.....	.....(1,119)	.....	.....	.....4.460	4.493	JAJO..	41,627	214,080	08/23/2018.	10/21/2030.
03765X	AD	8	APID 22 A2B - CDO.....			4	1FE	4,000,000		99.659	3,986,364	4,000,000	3,999,845	.....	......238	.....	.....	.....4.040	4.061	JAJO..	31,871	161,600	09/16/2015.	10/20/2027.
03766E	AB	3	AASET 162 A - ABS.....		C	2	1FE	2,549,120		100.178	2,546,501	2,541,971	2,555,592	.....	.....6,471	.....	.....	.....4.212	4.530	MON...	4,759	71,379	04/05/2019.	11/15/2041.
03789X	AD	0	DIN 191 A21 - ABS.....			2	2FE	22,007,852		101.376	22,302,720	22,000,000	22,006,846	.....	.....(1,005)	.....	.....	.....4.194	4.208	MJSD.	66,638	461,340	05/30/2019.	06/07/2049.
03789X	AE	8	DIN 191 A22 - ABS.....			2	2FE	4,250,000		102.549	4,358,333	4,250,000	4,250,000	.....	.....	.....	.....	.....4.723	4.751	MJSD.	14,497	100,364	05/28/2019.	06/07/2049.
038370	AA	0	AQFIT 19A A - ABS.....			4	1FE	8,844,615		100.232	8,866,524	8,845,988	8,844,722	.....	.....107	.....	.....	.....3.140	3.166	MON...	12,345	66,355	09/16/2019.	07/16/2040.
038779	AA	2	ARBYS 151 A2 - ABS.....			2	2FE	6,720,000		102.544	6,890,957	6,720,000	6,720,371	.....	.....409	.....	.....	.....4.969	4.997	JAJO..	56,580	333,483	11/06/2015.	10/30/2045.
03879Y	AA	5	ARCLO 19FL1 A - CDO.....		C	4	1FE	5,007,031		100.000	4,999,992	5,000,000	5,007,132	.....	.....101	.....	.....	.....2.890	2.921	MON...	6,422	.....	12/16/2019.	05/15/2037.
03880V	AA	8	ARCLO 19FL2 A - CDO.....		C	4	1FE	29,000,000		99.967	28,990,404	29,000,000	29,000,000	.....	.....	.....	.....	.....2.940	2.939	MON...	37,890	78,967	11/01/2019.	09/15/2034.
03880V	AC	4	ARCLO 19FL2 AS - CDO.....		C	4	1FE	7,500,000		99.958	7,496,864	7,500,000	7,500,000	.....	.....	.....	.....	.....3.190	3.236	MON...	10,633	22,141	11/01/2019.	09/15/2034.
04002Q	AA	0	AREIT 18CRE2 A - CMBS.....			4	1FE	3,628,301		99.631	3,614,916	3,628,301	3,628,301	.....	.....	.....	.....	.....2.720	2.744	MON...	4,386	26,389	10/03/2019.	11/16/2035.
04017T	AE	9	ARES 31RR B - CDO.....		C	4	1FE	3,934,400		99.277	3,971,076	4,000,000	3,941,465	.....	.....6,785	.....	.....	.....3.732	3.778	FMAN.	15,344	165,752	12/07/2018.	05/24/2030.
05377R	DQ	4	AESOP 193 A - ABS.....			4	1FE	11,999,785		99.076	11,889,149	12,000,000	11,999,811	.....	......26	.....	.....	.....2.360	2.372	MON...	8,653	88,893	08/19/2019.	03/20/2026.
05492A	AC	5	BFNS 171 A - CDO.....		C	4	1FE	16,000,000		100.385	16,061,558	16,000,000	16,000,000	.....	.....(46,836)	.....	.....	.....3.994	3.893	JAJO..	117,157	639,040	12/12/2017.	01/25/2029.
05492E	AE	3	BDS 19FL3 B - CDO.....			4	1FE	15,060,938		100.230	15,034,487	15,000,000	15,042,306	.....	.....(18,631)	.....	.....	.....3.737	3.683	MON...	24,926	539,549	02/13/2019.	12/17/2035.
05492K	AA	7	BDS 19FL4 A - CDO.....		C	4	1FE	16,500,000		100.133	16,521,881	16,500,000	16,500,000	.....	.....	.....	.....	.....3.219	3.265	MON...	23,602	189,658	09/09/2019.	08/15/2036.
05492K	AC	3	BDS 19FL4 AS - CDO.....		C	4	1FE	7,500,000		100.148	7,511,107	7,500,000	7,500,000	.....	.....	.....	.....	.....3.800	3.855	MON...	12,667	99,256	07/17/2019.	08/15/2036.
05492K	AE	9	BDS 19FL4 B - CDO.....		C	4	1FE	9,000,000		100.147	9,013,264	9,000,000	9,000,000	.....	.....	.....	.....	.....4.150	4.210	MON...	16,600	131,357	07/17/2019.	08/15/2036.
054968	AB	8	BFNS A - CDO.....		C	4,5	1FE	35,820,000		101.943	36,699,516	36,000,000	35,848,985	.....	.....28,985	.....	.....	.....4.147	4.088	MJSD.	24,882	1,082,367	03/20/2019.	03/25/2030.
055328	AA	6	BMMC 181 A1A - CDO.....			4	1FE	27,000,000		99.206	26,785,652	27,000,000	26,997,928	.....	.....(2,479)	.....	.....	.....3.516	3.532	JAJO..	189,858	1,180,304	09/13/2018.	10/20/2030.
05584A	AA	8	HGVGI 17A A - ABS.....			4	1FE	2,248,179		100.099	2,250,980	2,248,748	2,248,294	.....	......50	.....	.....	.....2.940	2.942	MON...	1,102	65,534	04/04/2017.	05/25/2029.
05586A	AA	6	BSPRT 18FL4 A - CDO.....			4	1FE	7,000,000		100.025	7,001,778	7,000,000	6,999,125	.....	.....(405)	.....	.....	.....2.790	2.820	MON...	8,679	236,200	09/27/2018.	09/17/2035.
05586A	AC	2	BSPRT 18FL4 AS - CDO.....			2	1FE	7,000,000		100.034	7,002,353	7,000,000	6,998,961	.....	.....(562)	.....	.....	.....3.040	3.071	MON...	9,457	253,895	09/27/2018.	09/17/2035.
05587T	AA	4	BSPRT 19FL5 A - CDO.....			4	1FE	30,000,000		99.888	29,966,499	30,000,000	30,000,000	.....	.....	.....	.....	.....2.890	2.916	MON...	38,530	546,608	05/20/2019.	05/15/2029.
05587T	AC	0	BSPRT 19FL5 AS - CDO.....			4	1FE	6,500,000		99.864	6,491,174	6,500,000	6,500,000	.....	.....	.....	.....	.....3.220	3.248	MON...	9,302	130,348	05/20/2019.	05/15/2029.
05605G	AJ	1	B2R 152 B - ABS.....			4	1FE	10,299,830		102.015	10,201,459	10,000,000	10,035,965	.....	.....(143,692)	.....	.....	.....4.867	3.529	MON...	40,558	486,700	11/10/2015.	11/18/2048.
05607Y	AC	5	B2R 151 A2 - ABS.....			4	1FE	15,975,167		100.030	15,932,038	15,940,003	15,940,003	.....	.....(8,296)	.....	.....	.....3.469	3.434	MON...	46,057	616,722	12/05/2016.	05/15/2048.
05607Y	AJ	0	B2R 151 B - ABS.....			4	1FE	4,119,732		102.727	4,109,059	4,000,000	4,062,654	.....	.....(13,058)	.....	.....	.....3.965	3.597	MON...	13,217	158,502	04/07/2015.	05/15/2048.
05616M	AG	1	BABSN 152 CN - CDO.....		D	4	1FE	22,752,291		79.297	21,806,749	27,500,000	22,716,152	.....	.....(124,124)	2,659,092	.....	.....6.800	6.800	JAJO..	255,500	1,670,181	07/23/2015.	07/20/2027.
05682Q	AE	6	BCC 171 A2 - CDO.....		C	4	1FE	3,525,000		98.796	3,482,575	3,525,000	3,491,979	.....	.....5,287	.....	.....	.....3.316	3.533	JAJO..	23,377	138,075	06/13/2017.	07/22/2030.
05973B	AA	5	BANC 19CRE6 A - CMBS.....			4	1FE	7,949,223		99.934	7,943,971	7,949,223	7,949,223	.....	.....	.....	.....	.....2.790	2.831	MON...	10,472	51,977	09/13/2019.	09/17/2036.
05973B	AE	7	BANC 19CRE6 AS - CMBS.....			4	1FE	10,000,000		99.928	9,992,799	10,000,000	10,000,000	.....	.....	.....	.....	.....3.040	3.084	MON...	14,354	70,942	09/13/2019.	09/17/2036.
06760P	AN	1	BABSN 183 B2 - CDO.....			4	1FE	7,000,000		99.665	6,976,571	7,000,000	6,998,401	.....	.....(1,805)	.....	.....	.....4.477	4.507	JAJO..	60,937	313,390	05/18/2018.	07/20/2029.
07090A	AC	7	BATLN 14 A2 - CDO.....		C	4	1FE	13,860,000		101.282	14,179,536	14,000,000	13,875,998	.....	.....15,998	.....	.....	.....4.170	4.340	JAJO..	113,517	350,280	02/22/2019.	04/20/2032.
07132L	AE	9	BATLN 11 B - CDO.....			4	1FE	3,493,201		99.321	3,515,967	3,540,000	3,501,255	.....	.....7,303	.....	.....	.....3.686	3.957	JAJO..	25,010	153,657	12/10/2018.	10/24/2029.
08179C	AG	6	BSP 11 A2B - CDO.....			4	1FE	8,617,100		99.585	8,594,154	8,630,000	8,620,546	.....	.....1,947	.....	.....	.....3.890	3.932	JAJO..	70,871	335,707	07/02/2018.	04/15/2029.
08181V	AL	9	BSP 16 A1B - CDO.....			4,5	1FE	4,800,000		101.242	4,859,631	4,800,000	4,802,275	.....	.....2,265	.....	.....	.....4.360	4.310	JAJO..	44,181	168,005	12/12/2018.	01/19/2032.
09628V	AN	4	BLUEM 163R A2R - CDO.....			4	1FE	8,000,000		99.171	7,933,697	8,000,000	8,002,548	.....	......788	.....	.....	.....3.360	3.366	FMAN.	35,092	319,776	11/02/2018.	11/15/2030.
09630A	AE	6	BLUEM 183 A2 - CDO.....			4	1FE	18,000,000		98.269	17,688,499	18,000,000	17,995,102	.....	.....(107)	.....	.....	.....3.340	3.355	JAJO..	113,547	733,505	10/03/2018.	10/25/2030.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.92

1		2					Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description					Code	n	Bond CHAR	NAIC Designation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
09774X	AU	6	BCM 99A A3 - ABS.....	SD..	..	4	5GI	.....	70,310	101.464	74,438	73,364	73,458	125	5.980	6.378	MON...	353	4,393	08/31/2012.	03/15/2029.					
10901A	AA	4	BDF 2 A - CDO.....	..	..	4	1FE	.....	18,400,000	104.325	19,195,782	18,400,000	18,400,000	4.750	4.749	AO.....	160,233	924,983	08/30/2018.	10/25/2035.						
10901U	AA	0	BDF 1 A - CDO.....	..	C	4	1FE	.....	12,000,000	101.020	12,122,399	12,000,000	12,000,000	4.249	4.250	AO.....	93,500	510,000	02/02/2018.	04/25/2036.						
123262	AN	7	BJETS 181 A - ABS.....	..	..	4	1FE	.....	5,276,954	101.106	5,335,423	5,277,046	5,278,025	(21)	4.335	4.366	MON...	10,167	225,875	02/21/2018.	02/15/2033.					
12326Q	AA	2	BJETS 191 A - ABS.....	..	..	4	1FE	.....	10,334,820	102.652	10,609,273	10,335,178	10,334,914	94	4.212	4.250	MON...	19,347	214,280	06/11/2019.	07/15/2034.					
12326R	AA	0	BJETS 182 A - ABS.....	..	..	4	1FE	.....	11,064,125	101.500	11,230,265	11,064,314	11,064,260	139	4.447	4.447	MON...	21,868	487,787	06/21/2018.	06/15/2033.					
12479L	AA	8	CAI 121 NTS - ABS.....	..	C	2	1FE	.....	7,672,792	100.137	7,860,510	7,849,750	7,764,053	24,171	3.470	4.297	MON...	4,540	268,691	07/13/2016.	10/25/2027.					
12479L	AC	4	CAI 131 NTS - ABS.....	..	C	4	1FE	.....	4,713,658	100.046	4,779,687	4,777,500	4,749,604	6,886	3.350	3.747	MON...	2,667	158,137	06/24/2016.	03/27/2028.					
12479R	AB	3	CAUTO 141 A - ABS.....	..	..	4	1FE	.....	5,740,728	99.827	5,734,258	5,744,182	5,743,255	539	3.660	3.698	MON...	8,760	214,689	10/10/2014.	10/17/2044.					
12479R	AD	9	CAUTO 171 A1 - ABS.....	..	..	4	1FE	.....	7,564,981	100.762	7,624,817	7,567,175	7,566,157	487	3.870	3.908	MON...	12,202	291,996	03/30/2017.	04/15/2047.					
12479R	AE	7	CAUTO 171 A2 - ABS.....	..	..	4	1FE	.....	4,728,825	101.283	4,790,162	4,729,484	4,729,094	131	4.180	4.219	MON...	8,237	197,085	03/30/2017.	04/15/2047.					
12528C	AQ	4	CFIP 141R BR - CDO.....	..	..	4	1FE	.....	8,000,000	99.869	7,989,480	8,000,000	7,997,447	(1,620)	3.851	3.881	JAJO..	66,749	355,487	06/30/2017.	07/13/2029.					
12551J	AE	6	CIFC 174 A2 - CDO.....	..	..	4	1FE	.....	4,828,031	99.782	4,889,328	4,900,000	4,838,523	9,419	3.636	3.898	JAJO..	34,148	210,206	12/07/2018.	10/24/2030.					
125585	AF	6	CIT 951 A5 - ABS.....	..	..	4	5GI	.....	100.039	195,011	194,935	227,993	91,889	9.050	73.307	MON...	784	17,152	02/14/1995.	08/15/2020.						
125634	AG	0	CLIF 131 NTS - ABS.....	..	..	2	1FE	.....	1,589,766	99.434	1,581,006	1,590,000	1,587,225	544	2.830	2.959	MON...	1,625	44,148	03/06/2013.	03/20/2028.					
125634	AL	9	CLIF 133 NTS - ABS.....	..	..	4	1FE	.....	564,401	101.534	573,105	564,445	563,365	67	3.670	3.770	MON...	748	20,007	11/05/2013.	11/18/2028.					
125634	AN	5	CLIF 141 NTS - ABS.....	..	..	2	1FE	.....	2,738,032	100.143	2,743,087	2,739,161	2,733,612	1,250	3.290	3.411	MON...	3,254	89,273	06/17/2014.	06/18/2029.					
125634	AQ	8	CLIF 142 NTS - ABS.....	..	..	2	1FE	.....	14,456,229	99.864	14,720,021	14,740,083	14,504,525	8,131	3.380	4.046	MON...	17,991	493,370	02/09/2018.	10/18/2029.					
12803P	AB	4	CAJUN 171 A2 - ABS.....	..	..	4	2FE	.....	10,096,095	104.163	10,598,585	10,175,000	10,129,887	14,676	6.500	6.747	FMAN..	75,323	658,704	05/26/2017.	08/20/2047.					
13875E	AN	4	CANYC 142R AJ - CDO.....	..	C	4	1FE	.....	4,600,000	98.955	4,551,924	4,600,000	4,599,088	516	3.351	3.372	JAJO..	33,397	180,929	04/07/2017.	04/16/2029.					
14310Q	AA	6	CGFM 151R A1R - CDO.....	..	..	2	1FE	.....	33,000,000	98.740	32,584,236	33,000,000	32,999,549	3,215	3.551	3.602	JAJO..	253,888	1,364,883	08/02/2018.	10/15/2031.					
14310Q	AE	8	CGFM 151R A3R - CDO.....	..	..	4	1FE	.....	17,000,000	99.999	16,999,866	17,000,000	16,998,846	1,046	4.560	4.561	JAJO..	163,653	775,200	08/02/2018.	10/15/2031.					
14310Q	AG	3	CGFM 151R AR - CDO.....	..	..	4	1FE	.....	15,000,000	98.404	14,760,659	15,000,000	15,000,619	1,381	4.201	4.261	JAJO..	136,529	719,256	08/02/2018.	10/15/2031.					
14315J	AN	9	CGMS 172 A2B - CDO.....	..	C	4	1FE	.....	9,600,000	99.350	9,537,551	9,600,000	9,597,273	760	3.793	3.816	JAJO..	71,814	364,128	05/18/2017.	07/21/2031.					
14575H	AA	6	CAUTO 161 A - ABS.....	..	..	4	1FE	.....	26,424,848	104.023	27,498,036	26,434,553	26,428,771	435	4.550	4.551	MON...	50,116	1,198,624	03/03/2016.	02/15/2046.					
14855J	AB	1	CLAST 161 A - ABS.....	..	..	4	1FE	.....	7,693,728	100.750	7,760,088	7,702,321	7,695,222	286	4.450	4.457	MON...	15,233	343,060	03/15/2017.	08/15/2041.					
14855L	AB	6	CLAST 171 A - ABS.....	..	..	4	1FE	.....	17,583,359	101.346	17,820,162	17,583,523	17,582,278	203	3.967	3.967	MON...	31,002	698,043	10/19/2017.	07/15/2042.					
14855M	AA	6	CLAST 191 A - ABS.....	..	..	2	1FE	.....	5,265,752	100.950	5,315,786	5,265,761	5,265,788	36	3.967	3.967	MON...	9,284	134,751	04/11/2019.	04/15/2039.					
14856C	AA	7	CLAST 181 A - ABS.....	..	..	2	1FE	.....	6,733,926	101.653	6,850,417	6,739,011	6,734,483	183	4.125	4.129	MON...	12,355	277,185	06/07/2018.	06/15/2043.					
15137E	BL	6	CECLO 21RR ARB - CDO.....	..	..	4	1FE	.....	16,000,000	100.398	16,063,597	16,000,000	15,999,635	909	4.050	4.071	JAJO..	115,200	648,000	07/12/2018.	07/29/2030.					
15137K	AN	9	CECLO 24R B2R - CDO.....	..	..	4	1FE	.....	14,500,000	99.798	14,470,717	14,500,000	14,500,000	(40,702)	5.030	5.062	JAJO..	153,974	729,495	07/23/2018.	10/15/2026.					
15672A	AA	0	CERB 18 A - CDO.....	..	..	4	1FE	.....	14,373,143	100.034	14,377,967	14,373,143	14,373,258	(69,460)	3.751	3.751	JAJO..	116,809	623,620	03/30/2017.	04/15/2027.					
15672R	AA	3	CERB 24 A1 - CDO.....	..	C	4	1FE	.....	17,500,000	98.704	17,273,137	17,500,000	17,491,806	5,679	3.401	3.435	JAJO..	128,950	829,230	06/29/2018.	07/15/2030.					
15672R	AC	9	CERB 24 B - CDO.....	..	C	4	1FE	.....	7,000,000	97.634	6,834,405	7,000,000	6,996,794	2,192	3.901	3.931	JAJO..	59,163	373,886	06/29/2018.	07/15/2030.					
15672V	AA	4	CERB 25 ATR - CDO.....	..	C	2	1FE	.....	20,000,000	98.806	19,761,180	20,000,000	20,001,999	5,864	3.531	3.547	JAJO..	153,005	753,892	10/25/2018.	10/15/2030.					
15673G	AA	6	CERB 19 A1 - CDO.....	..	..	4	1FE	.....	32,000,000	100.009	32,002,938	32,000,000	32,001,220	3,578	3.751	3.773	JAJO..	260,061	1,388,412	05/17/2017.	07/16/2029.					
15673G	AE	8	CERB 19 B - CDO.....	..	..	4	1FE	.....	5,400,000	99.398	5,367,503	5,400,000	5,400,000	(20,617)	4.301	4.316	JAJO..	50,320	264,407	05/17/2017.	07/16/2029.					
15673K	AA	7	CERB 20 A - CDO.....	..	C	4	1FE	.....	13,000,000	99.481	12,932,490	13,000,000	12,999,999	1,680	3.601	3.624	JAJO..	101,425	544,272	09/13/2017.	10/15/2029.					
15673L	AA	5	CERB 21 A - CDO.....	..	C	4	1FE	.....	16,000,000	99.667	15,946,688	16,000,000	15,999,187	1,620	3.451	3.457	JAJO..	119,631	645,539	10/24/2017.	10/15/2027.					
15673L	AC	1	CERB 21 B - CDO.....	..	C	4	1FE	.....	2,000,000	98.768	1,975,369	2,000,000	1,999,824	219	3.901	3.925	JAJO..	16,904	89,817	10/24/2017.	10/15/2027.					
15673N	AA	1	CERB 22 A - CDO.....	..	C	4	1FE	.....	21,000,000	98.312	20,645,415	21,000,000	21,011,203	(1,139)	3.401	3.403	JAJO..	154,740	836,625	02/08/2018.	04/15/2030.					

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.93

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
15673N	AE	3	CERB 22 B - CDO.....		C	4	1FE	5,000,000	96,240	4,812,018	5,000,000	5,002,813	.....	.....	.....(191)	.....	.....	.....3.751	3.757	JAJO..	40,635	216,939	02/08/2018.	04/15/2030.
15673Q	AA	4	CERB 23 A - CDO.....		C	4	1FE	7,334,817	99,371	7,399,709	7,446,515	7,355,784	.....	.....	.....17,832	.....	.....	.....3.001	4.880	JAJO..	48,417	266,464	12/14/2018.	04/15/2028.
17181C	AA	6	CIMLT 181 A - RMBS.....			4	1FE	4,083,031	99,773	4,073,765	4,083,031	4,082,897	.....	.....	.....156	.....	.....	.....3.124	3.169	MON...	4,252	151,470	05/15/2018.	03/20/2043.
17275G	AA	4	CIRUS 181 A - CDO.....			4	1FE	36,000,000	...103,591	37,292,648	36,000,000	36,000,000	.....	.....	.....	.....	.....	.....4.800	4.797	JJ.....	748,800	1,137,600	11/02/2018.	01/25/2037.
19421U	AA	2	CASL 19A A1 - ABS.....			4	1FE	13,380,012	99,965	13,409,850	13,414,543	13,378,826	.....	.....	.....(1,187)	.....	.....	.....3.192	3.550	MON...	7,137	226,480	07/10/2019.	12/28/2048.
19421U	AB	0	CASL 19A A2 - ABS.....			4	1FE	5,268,069	98,994	5,216,961	5,269,999	5,268,141	.....	.....	.....72	.....	.....	.....3.280	3.282	MON...	2,881	82,743	06/26/2019.	12/28/2048.
19423D	AB	6	CASL 18A A2 - ABS.....			4	1FE	7,732,248	...105,343	8,149,022	7,735,710	7,732,860	.....	.....	.....290	.....	.....	.....4.130	4.176	MON...	5,325	318,755	06/12/2018.	12/26/2047.
19624V	AB	3	CAFL 151 B - CMBS.....			4	1FE	9,999,997	...100,106	10,010,640	10,000,000	10,000,000	.....	.....	.....9,256	.....	.....	.....3.757	3.757	MON...	31,308	375,700	10/22/2015.	10/18/2047.
19625G	AB	5	CAFL 161 B - CMBS.....			4	1FE	10,999,946	99,999	10,999,849	11,000,000	10,992,324	.....	.....	.....(136)	.....	.....	.....3.344	3.289	MON...	30,653	367,840	05/11/2016.	06/17/2048.
20267U	AA	7	CBSLT 16B A1 - ABS.....			4	1FE	3,619,756	...100,551	3,640,689	3,620,739	3,619,926	.....	.....	.....53	.....	.....	.....2.730	2.752	MON...	1,647	97,159	10/13/2016.	10/25/2040.
20369F	AA	7	COMMF 1 A - CDO.....			4	1FE	9,477,842	...100,315	9,581,024	9,550,951	9,534,976	.....	.....	.....(44,354)	.....	.....	.....5.750	6.278	FMAN..	91,530	547,037	01/28/2016.	11/01/2027.
21872B	AG	1	CAFL 181 B - ABS.....			4	1FE	2,999,882	...102,535	3,076,061	3,000,000	2,995,865	.....	.....	.....(8)	.....	.....	.....4.003	4.002	MON...	10,008	120,090	06/27/2018.	06/01/2051.
21872F	AA	5	CAFL 191 A - CMBS.....			4	1FE	7,947,109	...102,806	8,170,446	7,947,466	7,946,492	.....	.....	.....(616)	.....	.....	.....3.324	3.290	MON...	22,014	176,116	04/03/2019.	03/15/2052.
21872M	AA	0	CAFL 182 A - CMBS.....	SD..		4	1FE	11,956,747	...105,027	12,557,861	11,956,836	11,956,315	.....	.....	.....(261)	.....	.....	.....4.026	4.018	MON...	40,115	486,713	12/06/2018.	11/15/2052.
21872M	AG	7	CAFL 182 B - CMBS.....			4	1FE	3,245,250	...107,411	3,485,867	3,245,365	3,245,155	.....	.....	.....(71)	.....	.....	.....4.559	4.549	MON...	12,330	147,956	12/06/2018.	11/15/2052.
22284H	AC	7	COV 3 B - CDO.....		C	4	1FE	5,000,000	99,149	4,957,451	5,000,000	4,999,420	.....	.....	.....383	.....	.....	.....3.851	3.857	JAJO..	41,718	222,009	08/09/2017.	10/15/2029.
22284H	AJ	2	COV 3 C2 - CDO.....		C	4	1FE	4,998,386	99,836	4,991,800	5,000,000	4,999,188	.....	.....	.....424	.....	.....	.....4.539	4.568	JAJO..	47,912	226,950	08/09/2017.	10/15/2029.
22549N	AA	9	CREDIT SUISSE ABS REPACKAGING TRUST 2018.....		D	4,5	1FE	43,578,816	99,999	44,925,941	44,926,615	43,732,440	.....	.....	.....58,246	.....	.....	.....3.576	3.845	JAJO..	303,464	1,743,494	07/25/2018.	01/01/2037.
227170	AE	7	CRNN 131 NTS - ABS.....		C	2	1FE	2,413,104	99,971	2,442,617	2,443,333	2,424,548	.....	.....	.....3,700	.....	.....	.....3.080	3.584	MON...	2,718	74,378	07/06/2016.	04/18/2028.
227170	AF	4	CRNN 141 NTS - ABS.....		C	2	1FE	3,889,340	99,815	4,011,246	4,018,692	3,939,772	.....	.....	.....14,480	.....	.....	.....3.040	4.227	MON...	4,412	120,839	09/12/2016.	08/20/2029.
22846M	AC	7	CRNPT 7 B - CDO.....			4	1FE	19,000,000	...100,141	19,026,866	19,000,000	19,002,719	.....	.....	.....2,629	.....	.....	.....3.916	3.931	JAJO..	148,803	853,142	10/11/2018.	10/20/2031.
233046	AE	1	DNKN 171 A2I - ABS.....			4	2FE	17,640,000	...101,312	17,871,437	17,640,000	17,640,000	.....	.....	.....	.....	.....	.....3.629	3.645	FMAN..	72,907	639,340	09/14/2017.	11/20/2047.
233046	AF	8	DNKN 171 AII - ABS.....			4	2FE	20,580,000	...102,328	21,059,102	20,580,000	20,580,000	.....	.....	.....	.....	.....	.....4.030	4.050	FMAN..	94,456	828,317	09/14/2017.	11/20/2047.
233046	AH	4	DNKN 171 AII - ABS.....			4	1FE	11,754,487	...100,063	11,767,350	11,760,000	11,755,715	.....	.....	.....494	.....	.....	.....3.350	3.352	FMAN..	44,868	393,458	11/22/2017.	11/20/2047.
233046	AM	3	INSURED CUSTODY RECEIPT RELATED TO DB MA.....			4	1FE	18,101,227	...104,637	18,740,436	17,910,000	18,097,486	.....	.....	.....(3,741)	.....	.....	.....4.002	3.796	FMAN..	81,631	337,359	11/07/2019.	05/12/2049.
23341B	AC	9	DRB 16B A2 - ABS.....			4	1FE	3,061,442	99,993	3,062,154	3,062,373	3,061,716	.....	.....	.....98	.....	.....	.....2.890	2.914	MON...	1,475	87,042	05/12/2016.	06/25/2040.
244608	AA	3	DPATH 181 A1 - CDO.....		C	4	1FE	15,000,000	99,670	14,950,476	15,000,000	15,005,223	.....	.....	.....5,540	.....	.....	.....4.000	3.695	JAJO..	130,000	534,647	12/07/2018.	01/15/2031.
244608	AJ	4	DPATH 181 A2 - CDO.....		C	4	1FE	21,000,000	...100,053	21,011,057	21,000,000	21,004,454	.....	.....	.....4,264	.....	.....	.....4.526	4.545	JAJO..	200,653	778,849	12/07/2018.	01/15/2031.
25755T	AE	0	DPABS 151 A2 - ABS.....			4	2FE	15,480,000	...104,873	16,234,340	15,480,000	15,480,000	.....	.....	.....	.....	.....	.....4.474	4.499	JAJO..	126,972	691,682	10/14/2015.	10/25/2045.
25755T	AH	3	DPABS 171 A23 - ABS.....			4	2FE	20,580,000	...103,584	21,317,587	20,580,000	20,580,000	.....	.....	.....	.....	.....	.....4.118	4.139	JAJO..	155,372	846,405	06/12/2017.	07/25/2047.
25755T	AJ	9	DPABS 181 A21 - ABS.....			4	2FE	6,912,500	...102,842	7,108,953	6,912,500	6,912,801	.....	.....	.....298	.....	.....	.....4.116	4.136	JAJO..	52,162	284,157	04/18/2018.	07/27/2048.
25755T	AK	6	DPABS 181 A22 - ABS.....			4	2FE	3,455,170	...104,145	3,599,512	3,456,250	3,455,529	.....	.....	.....255	.....	.....	.....4.328	4.355	JAJO..	27,424	149,396	06/06/2018.	07/27/2048.
25755T	AL	4	DPABS 191 A2 - ABS.....			4	2FE	7,500,000	...100,017	7,501,275	7,500,000	7,500,000	.....	.....	.....	.....	.....	.....3.668	3.668	FMAN..	32,095	.....	11/06/2019.	10/25/2049.
25755T	AM	2	DOMINO'S PIZZA MASTER ISSUER LLC, SERIES.....			4	1FE	21,510,939	99,000	21,285,000	21,500,000	21,510,936	.....	.....	.....(3)	.....	.....	.....3.668	3.665	MON...	65,718	.....	12/05/2019.	10/25/2049.
26208L	AA	6	HONK 151 A2 - ABS.....			4	2FE	13,440,000	...102,040	13,714,176	13,440,000	13,440,000	.....	.....	.....5,249	.....	.....	.....5.216	5.249	JAJO..	138,259	700,119	07/24/2015.	07/20/2045.
26208L	AC	2	HONK 181 A2 - ABS.....			4	2FE	6,895,000	...103,676	7,148,460	6,895,000	6,895,393	.....	.....	.....412	.....	.....	.....4.739	4.738	JAJO..	64,443	326,349	04/17/2018.	04/20/2048.
26223U	AD	1	DRUGB 141 A2 - ABS.....			4	2FE	212,376	99,994	212,366	212,379	212,380	.....	.....	.....1	.....	.....	.....3.484	3.471	JAJO..	1,562	3,136	06/18/2014.	07/15/2023.
26224H	AA	5	DRUGC 161 A - ABS.....		C	4	2FE	1,054,408	...100,157	1,056,070	1,054,421	1,054,456	.....	.....	.....43	.....	.....	.....3.979	3.978	JAJO..	8,857	32,928	06/02/2016.	04/15/2027.
26224H	AE	7	DRUGC 171 A2 - ABS.....		C	4	2FE	2,769,191	...100,102	2,772,468	2,769,652	2,769,477	.....	.....	.....123	.....	.....	.....3.600	3.601	JAJO..	21,049	94,095	05/31/2017.	04/15/2027.
26249M	AQ	0	DRSLF 37R BR - CDO.....			4	1FE	3,682,438	97,991	3,723,664	3,800,000	3,698,659	.....	.....	.....14,848	.....	.....	.....3.401	3.921	JAJO..	28,001	151,389	12/07/2018.	01/15/2031.
26827E	AA	3	ECAF 151 A1 - ABS.....		D	2	1FE	3,970,083	99,997	4,021,076	4,021,210	3,994,421	.....	.....	.....6,392	.....	.....	.....3.473	4.060	MON...	6,207	137,528	05/05/2017.	06/15/2040.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.94

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26827E	AC	9	ECAF 151 A2 - ABS.....		D	4	1FE	12,758,666	...	100.486	12,820,721	12,758,666	12,611,672		(146,995)			4.947	3.850	MON...	28,052	631,171	06/15/2015.	06/15/2040.
26829D	AE	5	GLGU 157 SN - CDO.....			4	5GI	17,310,589	...	41.220	12,490,897	30,303,000	15,844,164		(1,403,292)			14.700	14.700	JAJO..	374,593	3,666,529	08/03/2018.	04/22/2030.
26857E	AA	6	ELFI 19A A - ABS.....			4	1FE	11,975,555	...	98.723	11,825,043	11,978,017	11,975,581		26			2.540	2.541	MON...	5,071	52,397	10/16/2019.	03/25/2044.
28108P	AA	4	ESLFT 12A AP - ABS.....			4	1FE	357,753	...	100.127	356,425	355,973	355,923		(50)			5.450	5.233	JAJO..	4,958	16,724	12/05/2012.	10/01/2025.
28108P	AB	2	ESLFT 12A AT - ABS.....			4	1FE	335,406	...	100.026	334,928	334,840	334,757		(83)			4.950	4.870	JAJO..	4,236	15,662	12/05/2012.	10/01/2025.
282523	AK	5	GUGG4 1828R S2R - CDO.....		C	4	1FE	8,000,000	...	100.953	8,076,245	8,000,000	8,000,000					4.442	4.466	JAJO..	75,020	355,360	10/05/2018.	10/15/2031.
28618W	AA	2	ERL 141 A1 - ABS.....			4	1FE	769,199	...	100.052	795,967	795,551	786,319		3,859			2.299	4.154	MON...	610	17,775	06/02/2016.	04/19/2044.
28618W	AB	0	ERL 141 A2 - ABS.....			4	1FE	19,835,000	...	100.248	20,049,568	20,000,000	19,948,033		38,830			3.668	3.905	MON...	24,453	733,600	11/09/2016.	04/19/2044.
28851Q	AE	3	ECLO 1R AR - CDO.....			4,5	1FE	31,000,000	...	99.018	30,695,704	31,000,000	30,996,275		1,808			3.621	3.582	JAJO..	243,202	1,304,165	08/08/2018.	10/15/2029.
28851Q	AG	8	ECLO 1R BR - CDO.....			4	1FE	20,600,000	...	99.999	20,599,885	20,600,000	20,598,959		1,781			4.959	4.991	JAJO..	215,661	1,021,554	08/08/2018.	10/15/2029.
28852E	AA	7	ECLO 2 A - CDO.....			4	1FE	18,000,000	...	99.504	17,910,776	18,000,000	17,996,427		(266)			3.610	3.632	FMAN.	84,832	765,121	12/18/2017.	02/15/2029.
28852L	AA	1	ECLO 3 A1 - CDO.....			4	1FE	18,000,000	...	97.733	17,591,848	18,000,000	17,999,490		2,567			3.616	3.631	JAJO..	132,135	759,664	06/06/2018.	07/22/2030.
28852L	AE	3	ECLO 3 A2 - CDO.....			4	1FE	24,000,000	...	100.180	24,043,296	24,000,000	23,994,248		(6,001)			4.545	4.578	JAJO..	212,100	1,087,770	06/06/2018.	07/22/2030.
28853R	AA	7	ECLO 4 A - CDO.....			4	1FE	8,000,000	...	99.500	7,960,019	8,000,000	8,000,000					3.841	3.865	JAJO..	66,575	211,147	02/22/2019.	04/15/2029.
28853R	AC	3	ECLO 4 B - CDO.....			4	1FE	4,000,000	...	99.958	3,998,334	4,000,000	4,000,000					4.501	4.533	JAJO..	39,008	121,780	02/22/2019.	04/15/2029.
299670	AC	3	XAN 18RSO6 B - CMBS.....			4	1FE	7,200,000	...	99.693	7,177,920	7,200,000	7,195,994		(22,760)			2.887	3.015	MON...	8,662	250,699	06/07/2018.	06/15/2035.
30069L	AA	6	XAN 19RSO7 A - CDO.....		C	4,5	1FE	4,998,313	...	99.783	4,987,461	4,998,313	4,998,313					2.737	2.812	MON...	5,701	107,921	04/04/2019.	04/15/2036.
30256W	AA	5	FDF 1 A - CDO.....		C	4	1FE	6,000,000	...	101.545	6,092,670	6,000,000	6,000,000					4.400	4.398	MN.....	35,933	264,000	10/23/2015.	11/12/2030.
30256W	AB	3	FDF 1 B - CDO.....		C	4	1FE	6,000,000	...	100.579	6,034,746	6,000,000	6,000,000					5.500	5.498	MN.....	44,917	330,000	10/23/2015.	11/12/2030.
30258B	AA	9	FDF 2 A - CDO.....		C	4	1FE	8,491,500	...	102.640	8,724,400	8,500,000	8,500,000					4.285	4.283	MN.....	49,575	364,225	04/15/2016.	05/12/2031.
30259A	AA	0	FDF 3 A1 - CDO.....			4	1FE	16,000,000	...	102.566	16,410,624	16,000,000	16,000,000					3.900	3.900	JJ.....	270,400	624,000	11/29/2017.	01/25/2036.
302637	AA	1	FSKMM 1 A1 - CDO.....			4	1FE	12,000,000	...	99.976	11,997,134	12,000,000	12,000,000					3.701	3.724	JAJO..	96,223	150,030	05/30/2019.	07/15/2030.
30308X	AA	1	FREED 191 A - ABS.....			4	1FE	4,139,759	...	100.409	4,156,954	4,140,030	4,139,824		65			3.420	3.452	MON...	5,113	90,176	04/25/2019.	06/18/2026.
30312U	AA	1	FSRIA 19FL1 A - CDO.....			4	1FE	16,000,000	...	100.000	15,999,955	16,000,000	16,000,000					2.970	3.013	MON...	35,640		11/18/2019.	12/05/2036.
317579	AA	8	FINS 151 A - ABS.....			4	1FE	9,750,000	...	99.617	9,712,686	9,750,000	9,750,511		537			5.000	5.020	JAJO..	82,604	470,900	10/20/2015.	07/30/2026.
32010L	AN	4	NWSTR A1BR - CDO.....			4	1FE	11,999,843	...	99.998	11,999,760	12,000,000	11,999,852		9			3.353	3.355	JAJO..	5,588		12/17/2019.	01/26/2032.
33830J	AA	3	GUY5 171 A2 - ABS.....			4	2FE	10,917,500	...	103.754	11,327,315	10,917,500	10,917,500					4.600	4.626	JAJO..	92,071	501,889	05/24/2017.	07/25/2047.
34417M	AA	5	FOCUS 171 A21 - ABS.....			4	2FE	11,700,000	...	100.271	11,731,707	11,700,000	11,700,000					3.857	3.875	JAJO..	76,465	450,691	03/21/2017.	04/30/2047.
34417M	AB	3	FOCUS 171 A22 - ABS.....			4	2FE	5,850,000	...	105.075	6,146,888	5,850,000	5,850,000					5.093	5.125	JAJO..	50,484	297,559	03/21/2017.	04/30/2047.
34417Q	AA	6	FOCUS 181 A2 - ABS.....			4	2FE	11,880,000	...	102.618	12,191,018	11,880,000	11,880,855		847			5.184	5.182	JAJO..	104,354	617,570	10/19/2018.	10/30/2048.
34417Q	AB	4	FOCUS BRANDS FUNDING LLC - 2018-1 - ABS.....			4	1FE	6,784,903	...	103.088	6,633,713	6,435,000	6,783,088		(1,815)			4.434	4.113	JAJO..	48,347	71,333	09/05/2019.	10/30/2048.
34955Y	AL	3	FCBSL 6R B2R - CDO.....			4	1FE	16,000,000	...	100.526	16,084,123	16,000,000	16,003,233		1,291			4.905	4.931	JAJO..	148,240	981,000	07/17/2018.	07/23/2031.
34956N	AA	0	FCBSL A1 - CDO.....		C	4,5	1FE	12,375,000	...	99.723	12,340,742	12,375,000	12,375,000					3.761	3.723	JAJO..	226,263		06/21/2019.	07/23/2032.
34960J	AS	4	FCO 6RR ATR - CDO.....			2	1FE	7,000,000	...	97.895	6,852,630	7,000,000	6,999,323		545			3.369	3.387	JAJO..	54,380	275,946	06/29/2018.	07/10/2030.
34960J	AU	9	FCO 6RR A2R - CDO.....			4	1FE	7,000,000	...	99.079	6,935,528	7,000,000	6,999,176		517			3.610	3.629	JAJO..	58,253	292,980	06/29/2018.	07/10/2030.
34960J	AW	5	FCO 6RR BTR - CDO.....			4	1FE	7,000,000	...	98.038	6,862,687	7,000,000	6,999,082		585			4.059	4.086	JAJO..	65,516	324,917	06/29/2018.	07/10/2030.
34960J	BC	8	FCO 6RR BFR - CDO.....			4	1FE	11,000,000	...	99.916	10,990,794	11,000,000	11,000,601		633			4.940	4.969	JAJO..	122,265	543,400	06/29/2018.	07/10/2030.
34960N	AN	6	FCBSL 3R B1R - CDO.....		C	4	1FE	10,993,375	...	97.629	10,836,859	11,100,000	11,003,863		10,264			3.733	3.906	JAJO..	86,331	426,062	01/17/2019.	04/18/2031.
34960N	AQ	9	FCBSL 3R B2R - CDO.....		C	4	1FE	12,000,000	...	99.945	11,993,378	12,000,000	12,000,000					4.470	4.495	JAJO..	108,770	536,400	04/11/2018.	04/18/2031.
34960Y	AE	2	FCO 7 A1F - CDO.....			2	1FE	7,000,000	...	99.880	6,991,619	7,000,000	7,000,469		89			3.800	3.814	MJSD.	11,822	266,000	12/02/2016.	12/15/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.95

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
							Rate Used to Obtain Fair Value	Fair Value													
CUSIP Identification	Description				NAIC Design- ation and Admini- strative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
34960Y	AQ	5	FCO 7R ATR - CDO.....	4	1FE	11,700,000	99.661	11,660,328	11,700,000	11,700,000					3.494	3.516	MJSD.	18,167	398,579	01/25/2019.	12/15/2028.
34961J	AC	8	FCO 9 A1T - CDO.....	4	1FE	16,408,700	99.321	16,288,672	16,400,000	16,403,137		(3,127)			3.460	3.462	FMAN.	74,080	672,168	03/15/2018.	11/15/2029.
34961J	AE	4	FCO 9 A1F - CDO.....	4	1FE	36,000,000	99.858	35,948,754	36,000,000	36,003,039		597			3.650	3.663	FMAN.	167,900	1,314,000	11/01/2017.	11/15/2029.
34961J	AG	9	FCO 9 B - CDO.....	4	1FE	14,013,500	97.918	13,708,479	14,000,000	14,006,029		(3,188)			3.860	3.861	FMAN.	70,550	630,580	03/01/2018.	11/15/2029.
34961L	AJ	8	FCBSL 4 B2 - CDO.....	4	1FE	2,949,375	99.619	2,988,560	3,000,000	2,960,787		7,709			4.080	4.415	JAJO..	22,100	122,400	06/20/2018.	10/26/2029.
34961P	AE	0	FCBSL 5 B2 - CDO.....	4	1FE	15,895,000	99.687	15,949,859	16,000,000	15,913,437		11,311			3.950	4.079	JAJO..	140,444	632,000	06/19/2018.	07/11/2030.
34961W	AL	9	FCO 11 C - CDO.....	4	1FE	4,455,000	93.434	4,204,517	4,500,000	4,461,735		5,428			4.501	4.685	JAJO..	43,884	229,464	07/20/2018.	04/15/2031.
34961W	AQ	8	FCO 11 BF - CDO.....	4	1FE	8,700,000	99.999	8,699,899	8,700,000	8,701,245		295			4.450	4.471	JAJO..	81,732	387,150	03/29/2018.	04/15/2031.
35040U	AA	9	FFIN 171 A - ABS.....	4	1FE	7,216,745	100.442	7,249,710	7,217,790	7,217,199		260			3.300	3.331	MON..	10,586	231,422	12/06/2017.	07/15/2033.
35041J	AA	3	FFIN 191 A - ABS.....	4	1FE	6,032,687	101.481	6,122,954	6,033,622	6,025,332		(7,355)			3.860	3.890	MON..	10,351	165,616	03/20/2019.	11/15/2034.
36165V	AC	0	GCIC A2 - CDO.....	4	1FE	17,996,398	100.027	18,004,804	18,000,000	18,012,588		16,073			4.665	4.676	JAJO..	165,608	716,077	11/30/2018.	01/21/2031.
361837	AA	5	GARR 151 A1 - CDO.....	4	1FE	7,880,000	99.352	7,948,152	8,000,000	7,906,691		25,253			3.402	3.592	FMAN.	27,974	304,841	12/12/2018.	09/21/2029.
36319W	AJ	8	GALXY 23 CN - CDO.....	4	1FE	14,446,050	86.856	14,005,538	16,125,000	14,446,050		10,649	1,439,662		4.780	4.780	JAJO..	210,414	946,949	02/28/2017.	04/24/2029.
36321B	AB	7	GALXY 24 B - CDO.....	4	1FE	3,876,250	97.435	3,897,379	4,000,000	3,893,343		15,669			3.401	3.917	JAJO..	29,474	159,357	12/07/2018.	01/15/2031.
36361W	AW	6	GALL 181 B3 - CDO.....	4	1FE	4,000,000	99.999	3,999,964	4,000,000	3,981,199		4,596			4.770	4.960	JAJO..	37,100	217,300	08/03/2018.	01/21/2028.
36655L	AB	1	GRMML 182 ATR - CDO.....	4	1FE	22,000,000	99.531	21,896,721	22,000,000	22,001,276		8,665			3.478	3.493	FMAN.	89,282	982,520	09/21/2018.	11/20/2029.
36655Y	AB	3	GARR 181 A1T - CDO.....	4	1FE	29,000,000	99.510	28,857,877	29,000,000	29,008,415		(2,352)			3.358	3.378	MJSD.	32,461	1,158,781	02/16/2018.	03/22/2027.
36655Y	AB	3	GARR 181 A1T - CDO.....	4	1FE	9,942,000	99.510	9,950,992	10,000,000	9,969,757		25,641			3.358	3.600	MJSD.	11,193	399,580	12/11/2018.	03/22/2027.
36655Y	AC	1	GARR 181 A2 - CDO.....	4	1FE	8,000,000	97.803	7,824,198	8,000,000	8,001,152		101			3.658	3.690	MJSD.	9,755	343,997	02/16/2018.	03/22/2027.
36656A	AG	3	GRBSL 181 A3 - CDO.....	4	1FE	9,500,000	99.859	9,486,644	9,500,000	9,501,056		124			3.890	3.902	JAJO..	75,963	481,442	05/18/2018.	07/17/2028.
381362	AL	6	GTCOP 121R A2R - CDO.....	4	1FE	37,999,084	99.806	37,926,333	38,000,000	38,000,000					4.604	4.630	MJSD.	77,756	1,749,520	06/08/2018.	06/15/2034.
38172F	AA	6	GOCAP 34R AR1 - CDO.....	4	1FE	29,500,000	99.346	29,307,105	29,500,000	29,500,000					3.591	3.608	FMAN.	167,706	802,951	02/28/2019.	03/14/2031.
38172H	AA	2	GOCAP 45 A - CDO.....	4	1FE	8,000,000	99.995	7,999,576	8,000,000	8,000,000					3.852	3.706	JAJO..	101,001		08/22/2019.	10/20/2031.
38172X	AG	4	GOCAP 16R A1R - CDO.....	4	1FE	18,000,000	99.947	17,990,406	18,000,000	17,996,984		(1,819)			3.640	4.034	JAJO..	123,747	771,537	06/23/2017.	07/25/2029.
38172X	AJ	8	GOCAP 16R A2R - CDO.....	2	1FE	18,500,000	99.046	18,323,503	18,500,000	18,496,993		(1,587)			3.790	3.199	JAJO..	132,427	821,104	06/23/2017.	07/25/2029.
38172X	AL	3	GOCAP 16R BR - CDO.....	2	1FE	996,500	99.836	998,355	1,000,000	996,730		230			4.190	4.262	JAJO..	7,914	23,775	04/26/2019.	07/25/2029.
38174Y	AA	3	GOCAP 24MR AR - CDO.....	4	1FE	12,500,000	99.737	12,467,093	12,500,000	12,498,395		1,230			3.490	3.511	FMAN.	69,083	524,737	10/17/2017.	11/05/2029.
38174Y	AC	9	GOCAP 24MR BR - CDO.....	4	1FE	2,500,000	97.631	2,440,782	2,500,000	2,499,568		221			3.890	3.913	FMAN.	15,400	115,086	10/17/2017.	11/05/2029.
38175B	AA	2	GOCAP 36 A - CDO.....	4	1FE	22,000,000	97.845	21,525,904	22,000,000	22,003,889		427			3.191	3.200	FMAN.	111,136	856,620	02/23/2018.	02/05/2031.
38175C	AA	0	GOCAP 21MR AR - CDO.....	4	1FE	12,000,000	98.654	11,838,534	12,000,000	11,996,601		(650)			3.410	3.424	JAJO..	77,285	486,375	12/07/2017.	01/25/2031.
38175C	AC	6	GOCAP 21MR BR - CDO.....	4	1FE	7,000,000	96.600	6,761,966	7,000,000	6,999,792		(729)			3.740	3.755	JAJO..	49,446	307,139	12/07/2017.	01/25/2031.
38175D	AC	4	GOCAP 38 B - CDO.....	4	1FE	20,000,000	97.198	19,439,688	20,000,000	19,996,602		2,258			3.866	3.888	JAJO..	154,635	1,069,954	07/17/2018.	07/20/2030.
38175J	AA	5	GOCAP 17R A1R - CDO.....	4	1FE	14,000,000	99.383	13,913,598	14,000,000	13,996,239		(790)			3.590	3.610	JAJO..	94,926	592,987	08/07/2017.	10/25/2030.
38175J	AC	1	GOCAP 17R A21 - CDO.....	4	1FE	7,200,000	98.374	7,082,914	7,200,000	7,197,802		(436)			4.090	4.115	JAJO..	55,619	341,465	08/07/2017.	10/25/2030.
38175L	AC	6	GOCAP 18R BR - CDO.....	4	1FE	10,000,000	98.024	9,802,404	10,000,000	9,996,788		(640)			3.940	3.959	JAJO..	74,415	459,049	09/29/2017.	10/25/2029.
38175W	AA	6	GOCAP 31R A1R - CDO.....	4	1FE	20,000,000	98.619	19,723,834	20,000,000	20,009,358		1,223			3.311	3.330	FMAN.	104,833	921,772	08/10/2018.	08/05/2030.
38175W	AC	2	GOCAP 31R A2R - CDO.....	4	1FE	16,000,000	99.404	15,904,565	16,000,000	16,007,182		804			3.541	3.545	FMAN.	89,693	780,760	08/10/2018.	08/05/2030.
38176K	AC	7	GOCAP 42 A2 - CDO.....	4	1FE	7,000,000	99.961	6,997,278	7,000,000	7,000,000					3.966	3.973	JAJO..	55,522	153,807	04/12/2019.	04/21/2031.
38176Y	AC	7	GOCAP 46 A1B - CDO.....	4	1FE	15,000,000	99.800	14,970,000	15,000,000	15,000,000					3.440	3.454	JAJO..	15,767		12/06/2019.	01/20/2032.
38177B	AA	0	GCBDC 3 A - CDO.....	4.5	1FE	40,000,000	98.705	39,481,896	40,000,000	40,012,913		19,409			3.446	4.282	JAJO..	275,670	1,511,699	11/01/2018.	01/15/2031.
38521V	AA	9	GACM 19FL 1 A - CDO.....	4.5	1FE	25,000,000	100.000	24,999,958	25,000,000	25,000,000					2.861	2.921	MON..	37,743	427,762	05/16/2019.	06/15/2037.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.96

1		2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
38521V	AC	5	GACM 19FL1 AS - CDO.....	.....	C	.....	4,5	1FE	6,938,000	...100.000	6,937,985	6,938,000	6,938,000	.....	.....	.....	.....	.....3.240	3.301	MON...	11,866	132,627	05/16/2019.	06/15/2037.	
390556	AL	2	GRTLK 141R AR - CDO.....	.....	..	.....	4	1FE	17,565,000	...99.546	17,485,186	17,565,000	17,568,819	.....	.....985	.....	.....	.....3.621	3.636	JAJO..	137,802	738,956	10/06/2017.	10/15/2029.	
390556	AN	8	GRTLK 141R BR - CDO.....	.....	..	.....	4	1FE	5,000,000	...98.178	4,908,898	5,000,000	5,001,830	.....	.....7	.....	.....	.....4.001	4.014	JAJO..	43,343	229,613	10/06/2017.	10/15/2029.	
40170F	AA	4	GPIM A1 - CDO.....	.....	C	.....	2,5	1FE	25,000,000	...98.954	24,738,425	25,000,000	25,010,925	.....	.....11,828	.....	.....	.....3.531	3.538	JAJO..	191,256	865,414	11/20/2018.	01/15/2031.	
40170F	AJ	5	GPIM A2 - CDO.....	.....	D	.....	4	1FE	8,000,000	...100.390	8,031,198	8,000,000	8,000,606	.....	.....583	.....	.....	.....4.550	4.573	JAJO..	76,844	301,311	11/20/2018.	01/15/2031.	
40423X	AB	8	NZES 18PLS1 A - CMO/RMBS.....	.....	..	.....	4	1FE	20,880,405	...100.311	20,945,582	20,880,675	20,880,568	.....	.....110	.....	.....	.....3.193	3.215	MON...	11,112	657,565	01/24/2018.	01/27/2048.	
40423X	AC	6	NZES 18PLS1 B - CMO/RMBS.....	.....	..	.....	4	1FE	4,176,131	...100.470	4,195,776	4,176,135	4,176,151	.....	.....20	.....	.....	.....3.588	3.615	MON...	2,497	147,782	01/24/2018.	01/27/2048.	
40537Y	AJ	2	HLA 132 C - CDO.....	.....	..	.....	4	1FE	4,788,000	...100.241	4,811,568	4,800,000	4,800,000	.....	.....	.....	.....	.....4.609	4.652	FMAN.	37,488	254,314	02/10/2017.	08/01/2025.	
40538C	AU	4	HLA 141R B2R - CDO.....	.....	C	.....	4	1FE	17,000,000	...99.877	16,979,019	17,000,000	17,000,368	.....	.....368	.....	.....	.....3.411	3.423	JAJO..	117,581	579,853	06/16/2017.	04/18/2026.	
411707	AB	8	HNGRY 181 A1 - ABS.....	.....	..	.....	4	2FE	12,429,539	...100.580	12,514,667	12,442,500	12,434,012	.....	.....3,786	.....	.....	.....4.250	4.302	MJSD.	16,158	528,472	10/19/2018.	06/22/2048.	
411707	AD	4	HNGRY 181 A2 - ABS.....	.....	..	.....	4	2FE	13,825,000	...102.362	14,151,547	13,825,000	13,825,000	.....	.....	.....	.....	.....4.959	4.990	MJSD.	20,948	685,149	05/23/2018.	06/22/2048.	
42770Q	AA	0	HERO 142 A - ABS.....	.....	..	.....	4	1FE	2,457,022	...103.548	2,545,939	2,458,695	2,457,199	.....	.....466	.....	.....	.....3.990	3.997	MS.....	27,523	87,719	10/16/2014.	09/21/2040.	
42770R	AA	8	HERO FDG TR 2014-1 - ABS.....	.....	..	.....	4	1FE	1,694,466	...105.139	1,781,564	1,694,482	1,694,482	.....	.....	.....	.....	.....4.750	4.749	MS.....	22,581	70,558	03/06/2014.	09/20/2038.	
42806D	BC	2	HERTZ 164 A - ABS.....	.....	..	.....	4	1FE	7,812,500	...100.529	8,042,318	8,000,000	7,926,808	.....	.....44,846	.....	.....	.....2.650	3.275	MON...	3,533	212,000	05/16/2017.	07/25/2022.	
42806D	CH	0	HERTZ 192 A - ABS.....	.....	..	.....	4	1FE	10,996,757	...103.049	11,335,433	11,000,000	10,997,088	.....	.....331	.....	.....	.....3.420	3.452	MON...	6,270	216,315	05/22/2019.	05/25/2025.	
43133A	AA	5	HITR 181 A1 - CDO.....	.....	C	.....	4	1FE	72,479,224	...97.880	72,390,475	73,958,393	72,592,209	.....	.....60,786	.....	.....	.....3.369	3.657	JAJO..	574,551	2,898,335	08/13/2018.	10/11/2038.	
43133J	AA	6	HITR 192 A1 - CDO.....	.....	C	.....	4	1FE	43,318,997	...99.633	43,311,651	43,471,147	43,305,757	.....	.....(13,240)	.....	.....	.....3.909	4.027	FMAN.	188,834	945,734	06/13/2019.	05/22/2039.	
43133R	AA	8	HILDENE TRUPS RESECURITIZATION 2019-P10B.....	.....	..	.....	4,5	1FE	11,940,000	...99.375	11,925,000	12,000,000	11,939,978	.....	.....(22)	.....	.....	.....4.260	4.371	JAJO..	117,860	.....	10/01/2019.	07/11/2033.	
440405	AE	8	HORZN 181 A - ABS.....	.....	..	.....	4	1FE	9,100,869	...102.661	9,343,254	9,101,064	9,101,046	.....	.....142	.....	.....	.....4.458	4.500	MON...	52,887	388,820	11/16/2018.	12/15/2038.	
44040H	AA	0	HORZN 191 A - ABS.....	.....	..	.....	4	1FE	6,775,610	...99.877	6,767,298	6,775,641	6,775,677	.....	.....67	.....	.....	.....3.721	3.721	MON...	11,205	114,155	06/21/2019.	07/15/2039.	
44330G	AE	3	HLM 144R A2R - CDO.....	.....	..	.....	4	1FE	4,126,667	...98.394	4,163,049	4,231,000	4,140,494	.....	.....12,661	.....	.....	.....3.436	3.844	JAJO..	26,246	172,320	12/10/2018.	01/28/2030.	
44331D	AJ	8	HLM 155R B2R - CDO.....	.....	C	.....	4	1FE	8,000,000	...100.819	8,065,513	8,000,000	8,000,468	.....	.....473	.....	.....	.....4.830	4.858	JAJO..	81,573	385,327	10/02/2018.	10/15/2030.	
44929F	BG	6	ICG 143RR B2R - CDO.....	.....	..	.....	4	1FE	6,250,000	...99.423	6,213,949	6,250,000	6,250,314	.....	.....350	.....	.....	.....4.640	4.666	JAJO..	53,167	290,000	03/26/2018.	04/25/2031.	
44931B	AE	7	ICG 151 CN - CDO.....	.....	..	.....	4	1FE	23,839,868	...83.610	22,365,571	26,750,000	23,779,766	.....	.....(201,465)	915,955	.....	.....7.480	7.480	JAJO..	293,269	1,935,461	06/11/2015.	07/19/2027.	
44932B	AN	6	ICG 183 A2 - CDO.....	.....	..	.....	4	1FE	19,000,000	...101.399	19,265,859	19,000,000	19,002,089	.....	.....1,897	.....	.....	.....4.440	4.462	JAJO..	157,003	752,210	11/06/2018.	01/26/2032.	
45112A	AA	5	ICONX 121 A2 - ABS.....	.....	..	.....	4	4FE	3,041,606	...70.575	2,146,610	3,041,606	3,041,623	.....	.....6	.....	.....	.....4.229	4.226	JAJO..	23,582	126,596	11/16/2012.	01/26/2043.	
45780K	AD	8	INTOW 161 A - ABS.....	.....	..	.....	4	1FE	7,000,000	...100.478	7,033,487	7,000,000	7,000,043	.....	.....33	.....	.....	.....2.883	2.883	MON...	8,969	201,810	10/25/2016.	11/15/2046.	
45780K	AE	6	INTOW 161 B - ABS.....	.....	..	.....	4	2FE	1,600,000	...101.973	1,631,574	1,600,000	1,600,027	.....	.....19	.....	.....	.....4.557	4.557	MON...	3,241	72,912	10/25/2016.	11/15/2046.	
45780K	AG	1	INTOW 181 A - ABS.....	.....	..	.....	4	1FE	9,400,000	...103.043	9,686,059	9,400,000	9,400,086	.....	.....88	.....	.....	.....4.103	4.138	MON...	17,141	383,539	12/04/2018.	12/15/2048.	
46185J	AC	2	IHSFR 18SFR1 B - ABS.....	.....	..	.....	4	1FE	4,500,000	...99.068	4,458,076	4,500,000	4,500,531	.....	.....(975)	.....	.....	.....2.690	2.684	MON...	5,044	147,793	01/26/2018.	03/19/2037.	
46602A	AJ	1	IVYH 7R AR - CDO.....	.....	..	.....	4	1FE	15,000,000	...99.260	14,888,921	15,000,000	15,002,343	.....	.....(3,905)	.....	.....	.....3.496	3.501	JAJO..	104,876	614,854	10/23/2017.	10/22/2029.	
46603B	AN	9	IVYH 9R AR - CDO.....	.....	..	.....	4	1FE	7,000,000	...99.547	6,968,257	7,000,000	6,996,767	.....	.....(738)	.....	.....	.....3.453	3.476	JAJO..	50,360	282,455	11/21/2017.	01/18/2030.	
46603V	AB	1	IVYH 14 A2 - CDO.....	.....	C	.....	4	1FE	7,000,000	...97.213	6,804,926	7,000,000	6,998,011	.....	.....(1,207)	.....	.....	.....3.703	3.722	JAJO..	54,006	300,198	04/06/2018.	04/18/2030.	
46616M	AA	8	HENDR 103 A - ABS.....	.....	..	.....	4	1FE	1,139,806	...103.077	1,175,114	1,140,036	1,133,438	.....	.....601	.....	.....	.....3.820	4.066	MON...	1,936	43,167	10/29/2010.	12/15/2048.	
46616M	AB	6	HENDR 103 B - ABS.....	.....	..	.....	4	1FE	440,057	...107.573	473,396	440,070	440,083	.....	.....12	.....	.....	.....6.850	6.850	MON...	1,340	29,880	10/29/2010.	12/15/2050.	
46616P	AA	1	HENDR 111 A - ABS.....	.....	..	.....	2	1FE	3,325,776	...109.425	3,640,168	3,326,644	3,325,617	.....	.....44	.....	.....	.....4.700	4.752	MON...	6,949	155,585	06/08/2011.	10/15/2056.	
46616Q	AA	9	HENDR 112 A - ABS.....	.....	..	.....	2	1FE	4,631,779	...112.241	5,201,736	4,634,444	4,631,538	.....	.....82	.....	.....	.....4.940	5.001	MON...	10,175	228,052	12/01/2011.	09/15/2056.	
46616V	AA	8	HENDR 121 A - ABS.....	.....	..	.....	2	1FE	2,861,24																

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.97

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	Description			Code	n				Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46617L	AA	9	HENDR 133 A - ABS.....			2	1FE	8,648,666	...106.615	9,228,216	8,655,673	8,648,974	.....	.....194	.....	.....	.....4.080	4.127	MON...	14,715	351,929	10/10/2013.	01/17/2073.
46617N	AS	6	JFIN 142R 1BR - CDO.....		C	4	1FE	9,849,471	...99.668	9,816,812	9,849,471	9,849,698	.....	.....227	.....	.....	.....2.785	2.791	JAJO..	54,100	271,757	06/23/2017.	07/20/2026.
46617N	AW	7	JFIN 142R 2BR - CDO.....		C	4	1FE	6,000,000	...99.798	5,987,850	6,000,000	6,000,000	.....	.....(0)	.....	.....	.....3.444	3.444	JAJO..	40,754	206,640	06/23/2017.	07/20/2026.
46617T	AA	2	HENDR 141 A - ABS.....			2	1FE	6,050,430	...106.112	6,423,882	6,053,846	6,050,350	.....	.....(362)	.....	.....	.....3.960	4.002	MON...	10,655	238,903	02/10/2014.	03/15/2063.
46617Y	AP	8	JFIN 2015R A2R - CDO.....		C	4	1FE	7,000,000	...99.621	6,973,497	7,000,000	6,997,727	.....	.....495	.....	.....	.....2.817	2.823	MJSD.	8,764	197,190	12/01/2017.	03/16/2026.
46617Y	AT	0	JFIN 2015R B2R - CDO.....		C	4	1FE	12,000,000	...99.743	11,969,113	12,000,000	11,995,755	.....	.....1,056	.....	.....	.....3.591	3.597	MJSD.	19,152	430,920	12/01/2017.	03/16/2026.
46618A	AA	2	HENDR 142 A - ABS.....			2	1FE	12,631,283	...103.572	13,100,772	12,648,993	12,631,874	.....	.....445	.....	.....	.....3.610	3.657	MON...	20,295	455,405	02/02/2018.	01/17/2073.
46618H	AA	7	HENDR 143 A - ABS.....			2	1FE	17,495,218	...105.321	18,412,060	17,481,851	17,496,064	.....	.....52	.....	.....	.....3.500	3.514	MON...	27,194	609,693	10/25/2017.	06/15/2077.
46618L	AA	8	HENDR 151 A - ABS.....			2	1FE	17,972,639	...100.882	18,301,024	18,141,063	17,983,230	.....	.....(703)	.....	.....	.....3.260	3.402	MON...	26,284	589,296	06/03/2015.	09/15/2072.
46619R	AA	4	HENDR 152 A - ABS.....			4	1FE	10,495,090	...105.693	11,075,548	10,478,962	10,492,323	.....	.....(706)	.....	.....	.....3.870	3.864	MON...	18,024	404,514	09/17/2015.	03/15/2058.
46619U	AB	5	APEXC 2017 AF - CDO.....			4	1FE	10,000,000	...99.795	9,979,475	10,000,000	10,000,667	.....	.....352	.....	.....	.....3.603	3.618	JAJO..	67,056	360,300	01/27/2017.	04/24/2029.
46619U	AC	3	APEXC 2017 B - CDO.....			4	1FE	4,313,000	...98.639	4,254,278	4,313,000	4,310,993	.....	.....653	.....	.....	.....3.886	3.916	JAJO..	32,124	195,956	01/27/2017.	04/24/2029.
46619X	AA	1	HENDR 153 A - ABS.....			2	1FE	6,505,610	...107.384	6,992,090	6,511,312	6,505,971	.....	.....98	.....	.....	.....4.080	4.084	MON...	11,807	264,778	11/20/2015.	03/17/2070.
46620J	AA	9	HENDR 171 A - ABS.....			4	1FE	6,339,864	...106.667	6,767,781	6,344,757	6,340,381	.....	.....101	.....	.....	.....3.990	3.993	MON...	10,548	252,506	03/15/2017.	08/16/2060.
46620V	AA	2	HENDR 172 A - ABS.....			4	1FE	9,160,203	...102.566	9,399,454	9,164,339	9,160,587	.....	.....91	.....	.....	.....3.530	3.532	MON...	13,479	322,556	08/01/2017.	09/15/2072.
466365	AB	1	JACK 2019-1 A2I - ABS.....			4	2FE	18,000,000	...100.737	18,132,660	18,000,000	18,000,000	.....	.....	.....	.....	.....3.982	3.982	FMAN.	71,676	272,767	06/28/2019.	08/25/2049.
466365	AA	9	JACK 2019-1 A2II - ABS.....			4	2FE	20,000,000	...100.767	20,153,400	20,000,000	20,000,000	.....	.....	.....	.....	.....4.476	4.476	FMAN.	89,520	340,673	06/28/2019.	08/25/2049.
46651N	AA	2	JOLAR 191 A - ABS.....		C	2	1FE	15,964,788	...101.208	16,121,139	15,928,776	15,960,815	.....	.....(3,973)	.....	.....	.....3.967	3.875	MON...	28,084	308,513	09/10/2019.	04/15/2044.
470473	AH	2	JTWN 5R B2R - CDO.....			4	1FE	10,000,000	...99.768	9,976,796	10,000,000	10,000,328	.....	.....345	.....	.....	.....3.840	3.857	JAJO..	78,933	384,000	03/24/2017.	01/19/2027.
47048H	AE	7	JTWN 10 A2 - CDO.....		C	4	1FE	4,000,000	...100.227	4,009,087	4,000,000	3,997,802	.....	.....651	.....	.....	.....3.852	3.882	JAJO..	32,529	177,506	06/15/2017.	07/17/2029.
47760Q	AA	1	JIMMY 171 2I - ABS.....			4	2FE	8,797,500	...100.163	8,811,840	8,797,500	8,797,500	.....	.....	.....	.....	.....3.610	3.626	JAJO..	53,814	317,184	06/27/2017.	07/30/2047.
47760Q	AB	9	JIMMY 171 2II - ABS.....			4	2FE	7,038,000	...102.350	7,203,393	7,038,000	7,038,000	.....	.....	.....	.....	.....4.846	4.875	JAJO..	57,791	340,626	06/27/2017.	07/30/2047.
48244X	AA	0	KDAC 171 A - ABS.....		C	2	1FE	7,928,406	...101.082	8,014,441	7,928,679	7,928,523	.....	.....90	.....	.....	.....4.212	4.212	MON...	14,842	331,169	12/12/2017.	12/15/2042.
48274W	AE	7	KVK 161 D - CDO.....		C	4	2FE	6,000,938	...100.158	6,009,493	6,000,000	6,001,377	.....	.....638	.....	.....	.....6.401	6.447	JAJO..	83,211	421,536	01/26/2017.	01/16/2029.
48669R	AA	9	KCAP F3C A - CDO.....			4	1FE	28,974,688	...100.224	29,065,062	29,000,000	28,989,300	.....	.....5,192	.....	.....	.....3.808	3.859	MJSD.	36,811	1,291,094	01/07/2019.	12/20/2029.
48669R	AB	7	KCAP F3C B - CDO.....			4	1FE	5,000,000	...100.054	5,002,703	5,000,000	5,001,988	.....	.....(34)	.....	.....	.....4.408	4.443	MJSD.	7,347	253,019	10/03/2017.	12/20/2029.
49255P	AA	1	KSTRL 181 A - ABS.....		C	4	1FE	5,825,259	...101.631	6,092,155	5,994,372	5,843,326	.....	.....16,167	.....	.....	.....4.250	4.992	MON...	11,323	255,468	12/11/2018.	12/15/2038.
493268	AY	2	KSLT 00B A2 - ABS.....			4	1FE	115,230	...98.334	139,889	142,259	142,241	.....	.....(18)	.....	.....	.....2.250	2.226	JAJO..	605	3,856	07/02/2008.	07/25/2029.
50188N	AA	6	LCM COMBO - CDO.....			4	2FE	13,250,860	...78.813	13,102,583	16,625,000	13,250,860	.....	.....11,885	2,450,812	.....	.....5.440	5.440	MON...	634,553	900,745	06/30/2015.	07/15/2027.
50208X	AJ	1	LMREC 15CR1R AR - CMBS.....			4	1FE	3,803,916	...99.656	3,788,449	3,801,540	3,802,805	.....	.....(1,111)	.....	.....	.....2.760	2.699	MON...	2,332	70,076	06/03/2019.	02/24/2032.
50209T	AA	8	LMREC 19CRE3 A - CMBS.....			4	1FE	27,000,000	...100.120	27,032,438	27,000,000	27,000,000	.....	.....	.....	.....	.....3.180	3.213	MON...	19,079	710,593	03/26/2019.	12/22/2035.
50543L	AA	0	LABRADOR AVIATION FINANCE LTD - ABS.....		C	1,2	1FE	11,225,797	...101.813	11,655,517	11,447,917	11,300,533	.....	.....23,968	.....	.....	.....4.300	4.759	MON...	21,878	490,725	12/08/2016.	01/15/2042.
54303P	AS	4	LONGF 1RR BRR - CDO.....			4	1FE	8,250,000	...98.345	8,113,442	8,250,000	8,250,360	.....	.....426	.....	.....	.....3.851	3.869	JAJO..	68,834	366,315	04/07/2017.	04/15/2029.
543190	AA	0	LTRAN 3 A1 - ABS.....			4	1FE	12,052,398	...100.222	12,483,660	12,455,968	12,179,920	.....	.....34,368	.....	.....	.....2.980	3.995	MON...	16,497	368,146	03/17/2017.	01/17/2045.
543190	AB	8	LTRAN 3 A2 - ABS.....			4	1FE	50,678,980	...102.896	53,104,404	51,610,000	50,921,762	.....	.....120,395	.....	.....	.....4.060	4.394	MON...	93,127	2,095,366	09/19/2018.	01/17/2045.
55280H	AL	1	MCFCL 4R AR - CDO.....			4	1FE	38,134,813	...99.307	37,972,591	38,237,500	38,158,337	.....	.....18,688	.....	.....	.....3.516	3.607	JAJO..	268,877	1,575,097	12/11/2018.	10/22/2029.
55280H	AN	7	MCFCL 4R BR - CDO.....			4	1FE	5,125,000	...97.987	5,021,840	5,125,000	5,123,649	.....	.....(521)	.....	.....	.....3.966	3.992	JAJO..	40,650	234,430	09/26/2017.	10/22/2029.
55281F	AA	8	MCFCL 7 A - CDO.....			4	1FE	14,000,000	...99.443	13,922,028	14,000,000	13,998,836	.....	.....(2,483)	.....	.....	.....3.566	3.581	JAJO..	99,845	583,772	08/09/2017.	10/22/2029.
55281F	AC	4	MCFCL 7 B - CDO.....			4	1FE	2,750,000	...98.169	2,699,646	2,750,000	2,749,909	.....	.....(416)	.....	.....	.....4.016	4.038	JAJO..	22,087	127,182	08/09/2017.	10/22/2029.
55281T	AA	8	MCA 2 A - CDO.....			4	1FE	5,355,611	...100.061	5,358,878	5,355,611	5,356,473	.....	.....(100)	.....	.....	.....3.560	3.609	FMAN.	24,892	201,985	06/21/2017.	08/15/2028.
55281T	AB	6	MCA 2 B - CDO.....			4	2FE	2,379,624	...100.155	2,383,306	2,379,624	2,379,964	.....	.....339	.....	.....	.....4.560	4.624	FMAN.	14,167	111,305	06/21/2017.	08/15/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.98

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55312H	AA	7	MMCAP 17 A1 - CDO.....			4	1FE	1,418,827		97.999	1,459,118	1,488,917	1,420,517		(4,995)			2.257	4.923	MJSD.	2,800	34,580	03/07/2019.	12/01/2035.
55446M	AA	5	MAACH 1 A - ABS.....		C	2	1FE	7,402,102		99.313	7,351,475	7,402,344	7,402,119		17			3.474	3.474	MON...	11,429	42,860	10/04/2019.	10/15/2039.
55818Y	BL	4	MDPK 17R B2R - CDO.....			4	1FE	4,380,000		98.316	4,325,913	4,400,000	4,383,101		2,834			3.790	3.885	JAJO..	32,426	166,760	11/19/2018.	07/22/2030.
55819T	AS	0	MDPK 20R BR - CDO.....		C	4	1FE	13,162,500		98.427	13,287,654	13,500,000	13,200,831		35,523			3.486	3.876	JAJO..	84,962	556,651	12/07/2018.	07/29/2030.
55953P	AE	5	MAGNE 16 SUB - CDO.....			4	5GI	3,088,750		52.960	1,853,600	3,500,000	1,848,484		(349,923)			11.450	11.450	JAJO..	34,427	582,264	02/02/2018.	01/18/2028.
56577D	AA	4	MRNON 181 A1 - CDO.....		C	4	1FE	6,189,770		99.137	6,146,482	6,200,000	6,192,910		2,587			3.471	3.527	JAJO..	46,625	251,404	05/29/2018.	04/15/2030.
56577D	AC	0	MRNON 181 B - CDO.....		C	4	1FE	6,750,000		97.274	6,566,020	6,750,000	6,749,653		446			3.851	3.871	JAJO..	56,319	299,712	04/20/2018.	04/15/2030.
56577D	AJ	5	MRNON 181 A2 - CDO.....		C	4	1FE	14,494,603		99.972	14,495,924	14,500,000	14,497,777		1,483			4.363	4.392	JAJO..	133,556	632,635	04/20/2018.	04/15/2030.
56577H	AG	2	MRNON 191 A21 - CDO.....		C	4	1FE	12,000,000		99.985	11,998,158	12,000,000	12,000,000					3.686	3.629	JAJO..	95,839	253,105	03/27/2019.	04/15/2031.
56577H	AJ	6	MRNON 191 B - CDO.....		C	4	1FE	4,000,000		99.991	3,999,636	4,000,000	4,000,000					4.786	4.722	JAJO..	41,480	106,735	03/27/2019.	04/15/2031.
56577P	AC	3	MCLO 9 A1B - CDO.....		C	4	1FE	4,000,000		99.632	3,985,270	4,000,000	4,000,450		262			3.551	3.883	JAJO..	30,774	165,440	02/24/2017.	04/16/2029.
56577P	AE	9	MCLO 9 A2 - CDO.....		C	4	1FE	7,452,000		99.808	7,485,559	7,500,000	7,469,787		6,624			3.751	3.179	JAJO..	60,952	325,409	02/24/2017.	04/16/2029.
56578J	AC	6	MCLO 10 A1B - CDO.....			4	1FE	4,500,000		99.604	4,482,178	4,500,000	4,498,903		(270)			3.260	3.276	FMAN.	19,152	175,311	08/09/2017.	11/15/2029.
57430U	30	1	MDIBS 061 A - ABS.....			4	5FE	2,764,783		51.030	2,281,752	4,471,393	2,619,387		89,628			5.500	6.834	MON...	14,346	104,075	06/17/2011.	12/10/2065.
59111R	AA	0	METAL 171 A - ABS.....		C	4	1FE	5,676,138		100.835	5,723,562	5,676,142	5,676,202		70			4.581	4.625	MON...	11,557	260,079	10/30/2017.	10/15/2042.
595481	AA	0	MDST 051 A - ABS.....			4	1FE	1,135,763		107.576	1,272,722	1,183,086	1,163,852		1,077			5.745	6.221	MON...	5,664	67,496	03/01/2010.	01/15/2040.
59549W	AA	1	MDST 11 A - ABS.....			4	2FE	1,861,769		104.743	1,950,137	1,861,825	1,861,840		27			4.864	4.913	MON...	4,025	90,178	06/18/2003.	07/15/2038.
59560W	AA	5	MDST 101 A - ABS.....			4	1FM	1,744,428		102.065	1,784,351	1,748,254	1,739,125		352			3.500	3.640	MON...	5,099	60,238	11/12/2010.	12/15/2045.
59801M	AE	8	MIDO 8 B - CDO.....			4	1FE	5,500,000		98.469	5,415,766	5,500,000	5,501,595		87			3.549	3.559	FMAN.	22,770	230,562	01/16/2018.	02/20/2031.
59801W	AC	0	MIDO 7 A2 - CDO.....		C	4	1FE	16,000,000		99.359	15,897,419	16,000,000	16,003,029		5,094			3.551	3.789	JAJO..	123,097	661,762	06/02/2017.	07/16/2029.
60688H	AA	3	MMCFND 18 A1 - CDO.....			4	1FE	5,611,472		90.201	6,578,756	7,293,408	5,638,538		35,753			2.251	5.821	MJSD.	2,372	248,337	12/13/2016.	12/26/2039.
61033C	AL	0	MCMLL 7 A2 - CDO.....			4	1FE	22,000,000		100.178	22,039,092	22,000,000	22,001,426		1,369			4.680	4.703	FMAN.	111,540	1,049,171	10/04/2018.	11/22/2030.
61033R	AA	1	MCMLL 171 A - CDO.....			4	1FE	18,500,000		99.759	18,455,465	18,500,000	18,497,156		3,166			3.553	3.578	JAJO..	129,644	773,406	09/22/2017.	04/23/2029.
61033W	AC	6	MCMLL 9 A2 - CDO.....		C	4	1FE	6,000,000		99.604	5,976,220	6,000,000	6,000,000					3.279	3.291	JAJO..	26,232		10/16/2019.	10/22/2031.
61034H	AA	2	MCMLL 6 A - CDO.....		C	4	1FE	10,000,000		99.416	9,941,637	10,000,000	10,004,611		(448)			3.451	3.439	JAJO..	74,769	403,462	02/01/2018.	04/15/2030.
61034H	AC	8	MCMLL 6 B - CDO.....		C	4	1FE	2,400,000		96.680	2,320,316	2,400,000	2,401,208		(92)			3.751	3.742	JAJO..	19,505	104,131	02/01/2018.	04/15/2030.
62431U	AV	4	MVW 131R C2R - CDO.....			4	1FE	7,500,000		97.869	7,340,207	7,500,000	7,496,269		853			4.476	4.509	JAJO..	73,668	335,700	10/06/2017.	10/15/2030.
62942Q	CF	8	NRART 19T4 AT4 - ABS.....			4	1FE	17,999,975		99.859	17,974,564	18,000,000	17,999,992		17			2.329	0.868	MON...	18,629	69,858	10/01/2019.	10/16/2051.
62946A	AA	2	NPRL 161 A1 - ABS.....			4	1FE	8,610,273		103.273	8,892,073	8,610,273	8,610,349		84			4.164		MON...	10,955	357,205	04/25/2016.	04/30/2046.
62946A	AB	0	NPRL 161 A2 - ABS.....			4	1FE	17,920,416		107.142	18,797,992	17,545,000	17,815,117		(32,619)			5.438	5.206	MON...	29,153	954,097	11/10/2016.	04/30/2046.
62946A	AC	8	NPRL 171 A1 - ABS.....			2	1FE	10,120,683		100.977	10,219,604	10,120,777	10,120,755		66			3.372	3.372	MON...	10,428	339,247	11/10/2017.	10/21/2047.
62946A	AD	6	NPRL 171 A2 - ABS.....			4	1FE	5,986,016		104.030	6,241,787	6,000,000	5,988,382		1,721			4.219	4.248	MON...	7,735	253,140	06/26/2018.	10/21/2047.
62947A	AB	9	NPRL 192 A2 - ABS.....			4	1FE	9,928,450		99.187	9,848,165	9,928,867	9,928,460		10			3.098	3.098	MON...	10,253	25,633	11/01/2019.	11/19/2049.
62947A	AC	7	NPRL 192 A3 - ABS.....			4	1FE	19,998,762		98.977	19,795,376	20,000,000	19,998,791		29			3.802	3.802	MON...	25,347	63,367	11/01/2019.	11/19/2049.
62953J	AA	3	NXTC 172 A - CDO.....			4	1FE	11,000,000		99.394	10,933,287	11,000,000	10,998,102		(424)			3.490	3.511	JAJO..	72,507	454,766	10/06/2017.	10/25/2029.
62954J	AA	2	NPRL 191 A1 - ABS.....			4	1FE	9,655,882		99.830	9,639,528	9,655,955	9,655,936		54			2.574	2.574	MON...	7,594	76,634	08/22/2019.	09/20/2049.
62954J	AB	0	NPRL 191 A2 - ABS.....			4	1FE	4,249,972		100.514	4,271,862	4,250,000	4,250,009		37			3.241	3.241	MON...	4,209	42,471	08/22/2019.	09/20/2049.
631707	AJ	5	NCC 171 A1B - CDO.....		C	4	1FE	11,000,000		99.734	10,970,738	11,000,000	11,000,960		662			3.278	3.294	JAJO..	76,125	360,591	07/26/2017.	10/15/2029.
63939E	AB	9	NAVSL 15A A2A - ABS.....			4	1FE	1,935,419		100.172	1,939,456	1,936,132	1,935,889		48			2.650	2.672	MON...	2,280	50,432	01/13/2015.	12/15/2028.
64129J	BA	7	NEUB 14R B2R - CDO.....		C	4	1FE	8,000,000		97.347	7,787,736	8,000,000	8,000,000					3.720	3.737	JAJO..	52,080	297,600	04/19/2017.	01/28/2030.
64130H	AJ	0	NEUB 24 B2 - CDO.....		C	4	1FE	3,199,396		97.597	3,123,102	3,200,000	3,198,138		346			3.822	3.852	JAJO..	24,461	122,304	03/31/2017.	04/19/2030.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.99

1			2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5		8	9		12			13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol		Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value											Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64829T	AA	9	NZES 18FNT1 A - CMO/RMBS.....	.....	..	4	.....	1FE	.....	3,961,095	..100.184	3,969,195	3,961,910	3,961,320	.....	.....185	.....	.....	.....3.610	3.615	MON...	2,384	141,084	05/14/2018.	05/25/2023.	
64829T	AB	7	NZES 18FNT1 B - CMO/RMBS.....	.....	..	4	.....	1FE	.....	4,951,988	..100.276	4,966,033	4,952,388	4,952,120	.....	.....107	.....	.....	.....3.910	3.912	MON...	3,227	191,010	05/14/2018.	05/25/2023.	
64829T	AH	4	NZES 18FNT2 A - ABS.....	.....	..	4	.....	1FE	.....	5,475,558	..100.355	5,496,540	5,477,076	5,475,043	.....	.....59	.....	.....	.....3.790	3.792	MON...	3,460	205,780	07/24/2018.	07/25/2054.	
64829T	AJ	0	NZES 18FNT2 B - ABS.....	.....	..	4	.....	1FE	.....	7,872,214	..100.476	7,910,790	7,873,297	7,871,395	.....	.....76	.....	.....	.....4.090	4.091	MON...	5,367	318,484	07/24/2018.	07/25/2054.	
65023T	AC	6	NBCLO 161 A2 - CDO.....	.....	C	4	.....	1FE	.....	5,000,000	..99.974	4,998,676	5,000,000	5,000,757	.....	.....(421)	.....	.....	.....4.136	4.154	JAJO..	37,336	239,028	12/02/2016.	12/21/2029.	
65130P	AW	0	NEWFL 161R A2R - CDO.....	.....	C	4	.....	1FE	.....	10,900,000	..99.870	10,885,821	10,900,000	10,898,457	.....	.....1,529	.....	.....	.....3.868	3.896	JAJO..	83,151	421,612	05/21/2018.	04/20/2028.	
65251X	AN	6	NSBKY 1 AR - CDO.....	.....	..	2	.....	1FE	.....	7,500,000	..99.543	7,465,730	7,500,000	7,500,000	.....	.....	.....	.....	.....3.540	3.548	JAJO..	50,145	153,531	03/29/2019.	10/25/2028.	
65251X	AQ	9	NSBKY 1 BR - CDO.....	.....	..	2	.....	1FE	.....	4,000,000	..100.007	4,000,282	4,000,000	4,000,000	.....	.....	.....	.....	.....4.540	4.558	JAJO..	34,299	102,217	03/29/2019.	10/25/2028.	
65252B	AC	7	FSSLF 1 A2N - CDO.....	.....	..	4	.....	1FE	.....	3,600,000	..96.287	3,466,320	3,600,000	3,598,461	.....	.....(841)	.....	.....	.....3.716	3.709	JAJO..	26,754	155,573	04/11/2018.	04/29/2030.	
65252D	AC	3	NWSTR 1R BR - CDO.....	.....	..	4	.....	1FE	.....	12,800,000	..98.174	12,566,285	12,800,000	12,793,875	.....	.....172	.....	.....	.....3.616	3.654	JAJO..	92,567	540,206	07/17/2018.	01/20/2027.	
66860G	AC	8	WOODS 15 B2 - CDO.....	.....	..	4	.....	1FE	.....	4,999,153	..99.618	4,980,886	5,000,000	4,999,887	.....	.....218	.....	.....	.....3.680	3.697	MJSD.	5,622	184,000	05/12/2017.	06/20/2029.	
67087T	DE	8	OAK 02A A3 - ABS.....	.....	..	4	.....	5FE	.....	.....0	..103.340	382,699	370,329	119,777	.....	.....45,280	.....	.....	.....6.030	79.617	MON...	1,861	22,247	02/25/2002.	05/15/2024.	
67091R	AP	4	OCP 158R 2BR - CDO.....	.....	D	4	.....	1FE	.....	8,000,000	..100.001	8,000,057	8,000,000	8,000,204	.....	.....224	.....	.....	.....3.434	3.447	JAJO..	56,470	274,720	10/16/2017.	04/19/2027.	
67097L	AB	2	OCP 1713 A1B - CDO.....	.....	..	4	.....	1FE	.....	12,941,500	..98.216	12,768,090	13,000,000	12,956,613	.....	.....8,085	.....	.....	.....3.341	3.426	JAJO..	94,101	510,002	06/16/2017.	07/15/2030.	
67097L	AF	3	OCP 1713 A2B - CDO.....	.....	..	4	.....	1FE	.....	10,500,000	..97.219	10,208,007	10,500,000	10,501,014	.....	.....278	.....	.....	.....3.798	3.814	JAJO..	84,193	398,811	06/16/2017.	07/15/2030.	
67103Q	BC	0	OFSBS 5R 3FR - CDO.....	.....	..	4	.....	1FE	.....	388,696	..99.989	388,652	388,696	388,495	.....	.....675	.....	.....	.....4.311	5.497	JAJO..	3,444	16,757	01/25/2017.	04/17/2025.	
67108B	BG	9	OZLMF 2RR A2F - CDO.....	.....	C	4	.....	1FE	.....	10,000,000	..100.358	10,035,814	10,000,000	10,009,447	.....	.....(537)	.....	.....	.....4.651	4.661	JAJO..	78,809	465,100	08/17/2018.	07/30/2031.	
67108L	BE	2	OZLM 6RR 2BS - CDO.....	.....	..	4	.....	1FE	.....	9,000,000	..99.946	8,995,163	9,000,000	8,999,841	.....	.....829	.....	.....	.....4.490	4.519	JAJO..	83,065	404,100	04/11/2018.	04/17/2031.	
67111D	AE	6	OZLM 15 A2B - CDO.....	.....	C	4	.....	1FE	.....	11,500,000	..99.641	11,458,697	11,500,000	11,499,878	.....	.....608	.....	.....	.....4.060	4.081	JAJO..	92,083	466,900	11/22/2016.	01/20/2029.	
67389Y	AF	2	OAKCL 151 CN - CDO.....	.....	C	4	.....	1FE	.....	15,875,558	..81.717	14,300,468	17,500,000	15,795,275	.....	.....(338,052)	360,752	.....	.....7.950	7.950	JAJO..	200,068	1,370,484	08/04/2015.	10/20/2027.	
67400F	AC	5	OAKCL 181 A1B - CDO.....	.....	..	2	.....	1FE	.....	10,800,000	..98.027	10,586,893	10,800,000	10,806,694	.....	.....8,116	.....	.....	.....3.416	3.418	JAJO..	73,783	382,542	10/24/2018.	10/21/2030.	
67401L	AG	2	OAKTA 1 C2 - CDO.....	.....	..	4	.....	1FE	.....	6,398,975	..100.155	6,409,935	6,400,000	6,394,117	.....	.....2,558	.....	.....	.....4.742	4.795	JAJO..	59,855	303,488	12/08/2016.	10/20/2027.	
67401U	AC	1	OAKCL 192 A1B - CDO.....	.....	C	4	.....	1FE	.....	12,000,000	..101.309	12,157,109	12,000,000	12,000,000	.....	.....	.....	.....	.....4.160	4.182	JAJO..	105,387	196,907	04/12/2019.	04/15/2031.	
674135	EM	6	OAK 99A M2 - ABS.....	.....	..	4	.....	6FE	.....	103,680	..69.974	151,149	216,008	15,158	.....	.....(98)	.....	.....	.....7.690	250.000	MON...	1,384	26,942	06/09/1999.	04/15/2029.	
67573C	AG	4	OCT32 32 B2 - CDO.....	.....	..	4	.....	1FE	.....	485,000	..98.190	490,951	500,000	487,838	.....	.....1,939	.....	.....	.....3.760	4.276	JAJO..	3,969	18,800	06/08/2018.	07/16/2029.	
67575N	BL	6	OMART 19T1 AT1 - ABS.....	.....	..	4	.....	1FE	.....	15,999,998	..100.276	16,044,093	16,000,000	16,000,027	.....	.....28	.....	.....	.....2.514	2.527	MON...	17,877	135,187	08/09/2019.	08/15/2050.	
67575N	BR	3	OMART 19T2 AT2 - ABS.....	.....	..	4	.....	1FE	.....	5,999,990	..100.505	6,030,310	6,000,000	6,000,003	.....	.....13	.....	.....	.....2.420	2.420	MON...	6,453	48,777	08/09/2019.	08/15/2051.	
67590A	BB	7	OCT14 14R ABR - CDO.....	.....	..	4	.....	1FE	.....	20,000,000	..99.582	19,916,398	20,000,000	20,002,905	.....	.....381	.....	.....	.....3.361	3.372	JAJO..	145,649	791,716	05/09/2017.	07/16/2029.	
67590B	AU	4	OCT16 16R BR - CDO.....	.....	..	4	.....	1FE	.....	3,941,250	..99.131	3,965,249	4,000,000	3,948,067	.....	.....5,431	.....	.....	.....3.602	3.810	JAJO..	30,418	207,602	12/07/2018.	07/17/2030.	
67590L	AS	7	OCT19 19R B2R - CDO.....	.....	C	4	.....	1FE	.....	5,600,000	..99.866	5,592,497	5,600,000	5,586,025	.....	.....10,303	.....	.....	.....3.487	3.685	JAJO..	41,224	195,272	03/08/2017.	04/15/2026.	
675923	AG	1	OCT34 34 BCN - CDO.....	.....	..	4	.....	1FE	.....	24,424,671	..90.150	22,935,571	25,441,500	24,325,548	.....	.....(316,600)	297,936	.....	.....5.070	5.070	JAJO..	205,246	1,668,029	11/08/2017.	01/22/2030.	
67707C	AG	3	OAKC 10RR A2B - CDO.....	.....	C	4	.....	1FE	.....	9,000,000	..99.973	8,997,537	9,000,000	8,999,123	.....	.....(594)	.....	.....	.....4.590	4.502	JAJO..	81,473	344,575	11/20/2018.	12/12/2030.	
682337	AA	8	OELF 3 A1 - CDO.....	.....	C	2	.....	1FE	.....	18,000,000	..101.730	18,311,400	18,000,000	18,000,000	.....	.....	.....	.....	.....4.250	4.272	JAJO..	378,250	.....	05/24/2019.	07/19/2037.	
68268H	AA	4	OMFIT 163 A - ABS.....	.....	..	4	.....	1FE	.....	23,372,200	..102.491	23,306,392	22,740,000	23,002,614	.....	.....(114,128)	.....	.....	.....3.830	3.301	MON...	31,451	870,942	01/24/2017.	06/18/2031.	
68268L	AA	5	OMFIT 153 A - ABS.....	.....	..	4	.....	1FE	.....	13,281,322	..101.342	13,681,134	13,500,000	13,442,103	.....	.....45,185	.....	.....	.....3.630	3.911	MON...	17,696	490,050	03/15/2016.	11/18/2028.	
68504R	AA	6	ONGLT 14A A - ABS.....	.....	..	4	.....	1FE	.....	683,617	..99.768	682,147	683,736	683,673	.....	.....11	.....	.....	.....2.290	2.306	MON...	957	15,254	08/06/2014.	07/09/2029.	
69346M	AA	7	PNMSR 18FT1 A - CMO/RMBS.....	.....	..	4	.....	2FE	.....	7,000,000	..100.159	7,011,112	7,000,000	7,000,344	.....	.....5	.....	.....	.....4.142	4.198	MON...	4,832	327,888	04/20/2018.	04/25/2023.	
69346T	AA	2	PFP 195 A - CDO.....	.....	..	4	.....	1FE	.....	10,998,983	..100.000	10,998,968	10,998,983	10,998,983	.....	.....	.....	.....	.....2.732	2.771	MON...	13,358	226,259	04/11/2019.	04/14/2036.	
69354W	AC	0	PNMSR 18GT1 A - ABS.....	.....	C	4	.....	2FE	.....	15,600,000	..100.590	15,692,038	15,600,000	15,602,283	.....	.....891	.....	.....	.....4.642	4.709	MON...	12,069	809,805	02/21/2018.	02/25/2023.	
70337U	10	0	PATRONS' LEGACY 2003-IV - ABS.....	.....	..	4	.....	3FE	.....	5,251,526	..99.900	5,371,613	5,376,990	5,302,920	.....	.....95,101	.....	.....	.....5.775	9.532	MON...	6,900	306,301	09/17/2010.	12/23/2063.	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.100

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
70337Y	10	2	PATRONS LEGACY.....				1FE	913,263	...	100.000	943,941	943,941	943,950		0			5.859	5.813	MON...	3,226	59,658	09/17/2010.	01/10/2020.
70338A	10	3	PATRONS LEGACY 2003-III.....				1FE	1,673,447	...	99.900	1,671,774	1,673,447	1,673,450		3			5.646	5.645	MON...	3,674	92,331	12/12/2003.	09/17/2020.
70338C	10	9	PATRONS LEGACY 2004-I A LILACS - ABS.....			4	2FE	1,520,018	...	99.450	1,511,658	1,520,018	1,520,018					6.673	6.673	MON...	7,607	100,723	04/30/2004.	05/04/2054.
72353P	AA	4	PIONEER AIRCRAFT FINANCE LTD - ABS.....		C	2	1FE	14,464,202	...	100.771	14,575,821	14,464,286	14,463,555		(646)			3.967	4.001	MON...	23,908	306,026	05/23/2019.	06/15/2044.
72703P	AA	1	PLNT 181 A21 - ABS.....			2	2FE	14,318,750	...	101.662	14,556,728	14,318,750	14,319,490		363			4.262	4.256	MJSD.	44,075	605,119	07/19/2018.	09/08/2048.
72703P	AC	7	PLNT 191 A2 - ABS.....			4	2FE	7,000,000	...	98.538	6,897,660	7,000,000	7,000,000					3.858	3.858	MJSD.	21,005		11/20/2019.	12/05/2049.
74040T	AC	7	PRETSL 4 MNT - CDO.....			4	3FE	862,545	...	91.665	828,180	903,484	863,121		2,430			4.149	4.699	MJSD.	937	53,736	12/21/2017.	12/23/2031.
74040Y	AB	8	PRETSL 10 A2 - CDO.....			4	1FE	3,849,855	...	97.311	3,790,155	3,894,890	3,825,355		(12,875)			2.949	3.376	JAJO..	28,711	116,305	09/07/2018.	07/03/2033.
74041C	AA	7	PRETSL 15 A1 - CDO.....			4	1FE	3,277,101	...	93.182	3,980,240	4,271,469	3,083,307		(19,156)			2.388	8.928	MJSD.	1,818	121,981	07/28/2016.	09/26/2034.
74041E	AA	3	PRETSL 16 A1 - CDO.....			4	1FE	12,286,334	...	90.314	13,377,296	14,811,947	12,615,507		97,702			2.394	3.690	MJSD.	8,864	441,636	08/23/2018.	03/23/2035.
74041E	AL	9	PRETSL 16 A3 - CDO.....			4	2FE	10,575,000	...	89.838	10,780,608	12,000,000	10,652,133		62,286			2.474	3.496	MJSD.	7,421	371,278	10/26/2018.	03/23/2035.
74041N	AA	3	PRETSL 12 A1 - CDO.....		C	4	1FE	17,969,286	...	96.732	18,285,056	18,902,800	18,282,327		308,848			2.600		MJSD.	10,920	516,198	05/18/2018.	12/24/2033.
74041N	AC	9	PRETSL 12 A3 - CDO.....		C	4	1FE	5,775,000	...	94.403	5,664,162	6,000,000	5,791,130		11,644			2.780	3.184	MJSD.	3,706	204,881	10/26/2018.	12/24/2033.
74041N	AD	7	PRETSL 12 A4 - CDO.....		C	4	1FE	16,362,500	...	94.403	16,048,459	17,000,000	16,408,202		32,991			2.780	3.184	MJSD.	10,501	580,495	10/26/2018.	12/24/2033.
74041N	AL	9	PRETSL 12 A1 - CDO.....		C	4	1FE	174,571	...	98.665	206,093	208,881	168,878		(356)			2.600	10.049	MJSD.	121	5,685	11/04/2016.	12/24/2033.
74041P	AB	6	PRETSL 8 A2 - CDO.....			4	1FE	22,501,883	...	96.533	28,239,709	29,254,067	21,555,498		203,766			2.989	6.785	JAJO..	218,574	958,101	08/02/2017.	01/03/2033.
74042D	AA	4	PRETSL 20 A1 - CDO.....			4	1FE	9,927,265	...	92.526	9,977,245	10,783,180	9,931,542		7,500			2.294	3.361	MJSD.	6,183	306,943	11/29/2018.	03/22/2038.
74042E	AA	2	PRETSL 17 A1 - CDO.....		C	4	1FE	12,489,555	...	92.992	14,431,750	15,519,329	12,331,358		15,541			2.300	6.108	MJSD.	8,922	432,116	04/04/2017.	06/23/2035.
74042F	AA	9	PRETSL 25 A1 - CDO.....		C	4	1FE	11,860,639	...	87.566	12,945,332	14,783,481	12,185,749		148,570			2.184	4.492	MJSD.	8,070	411,248	09/18/2018.	06/22/2037.
74042H	AA	5	PRETSL 19 A1 - CDO.....			4	1FE	33,427,728	...	90.250	39,110,335	43,335,551	34,045,779		359,583			2.244	5.403	MJSD.	24,307	1,915,514	05/06/2019.	12/22/2035.
74042H	AB	3	PRETSL 19 A2 - CDO.....			4	2FE	4,545,569	...	80.809	4,317,842	5,343,282	4,574,859		29,736			2.324	3.728	MJSD.	3,104	157,244	12/20/2018.	12/22/2035.
74042J	AA	1	PRETSL 21 A1 - CDO.....		C	4	1FE	37,561,967	...	90.910	40,427,103	44,469,369	37,961,462		193,130			2.244	3.656	MJSD.	24,943	1,116,692	05/31/2019.	03/22/2038.
74042M	AA	4	PRETSL 22 A1 - CDO.....		C	4	1FE	16,471,080	...	91.405	17,324,541	18,953,539	15,309,358		91,509			2.234	7.462	MJSD.	10,584	413,321	05/06/2019.	09/22/2036.
74042T	AA	9	PRETSL 27 A1 - CDO.....			4	1FE	3,411,452	...	88.379	4,307,144	4,873,504	3,063,439		(33,767)			2.194	8.286	MJSD.	2,673	126,405	04/14/2016.	12/22/2037.
74042W	AA	2	PRETSL 18 A1 - CDO.....		C	4	1FE	12,502,495	...	96.706	12,733,933	13,167,703	12,582,547		254,382			2.274	6.100	MJSD.	7,485	340,825	07/11/2019.	09/23/2035.
74043A	AC	5	PRETSL 23 AFP - CDO.....			4	2FE	8,195,272	...	91.597	6,527,858	7,126,755	4,204,891		1,716,674			2.094	5.992	MJSD.	3,730	111,647	08/03/2017.	12/22/2036.
74043A	AD	3	PRETSL 23 A1 - CDO.....			4	1FE	27,443,633	...	90.172	26,662,769	29,568,898	27,691,260		247,627			2.204	3.109	MJSD.	16,290	610,350	04/30/2019.	12/22/2036.
74043C	AA	5	PRETSL 24 A1 - CDO.....		C	4	1FE	18,262,614	...	91.054	21,769,568	23,908,494	18,849,183		188,305			2.194	3.919	MJSD.	13,112	658,899	06/09/2017.	03/22/2037.
74166Y	AA	8	PROSE 191 A2 - ABS.....			4	2FE	10,000,000	...	101.219	10,121,900	10,000,000	10,000,000					4.475	4.475	JAJO..	75,826	85,771	08/14/2019.	07/30/2049.
74331M	AA	4	PROG 18SFR3 A - ABS.....			4	1FE	10,992,731	...	101.947	11,207,139	10,993,089	10,986,507		(5,361)			3.880	3.878	MON...	35,544	426,532	09/21/2018.	10/18/2035.
74331M	AB	2	PROG 18SFR3 B - ABS.....			4	1FE	10,999,712	...	101.442	11,158,604	11,000,000	10,993,866		(4,936)			4.079	4.077	MON...	37,391	448,690	09/21/2018.	10/18/2035.
74332N	AC	7	PROG 15SFR3 B - ABS.....			4	1FE	4,499,945	...	99.873	4,494,296	4,500,000	4,495,813		(1,045)			3.733	3.737	MON...	13,999	167,985	10/23/2015.	11/15/2032.
74332W	AA	1	PROG 19SFR3 A - ABS.....			4	1FE	7,999,811	...	97.881	7,830,445	8,000,000	7,988,636		(11,176)			2.271	2.314	MON...	15,140	49,962	08/07/2019.	09/17/2036.
74332W	AC	7	PROG 19SFR3 B - ABS.....			4	1FE	6,999,843	...	98.326	6,882,806	7,000,000	6,989,204		(10,640)			2.571	2.620	MON...	14,998	49,492	08/07/2019.	09/17/2036.
74333N	AA	0	PROG 19SFR2 A - ABS.....			4	1FE	7,999,898	...	101.303	8,104,215	8,000,000	7,999,631		(267)			3.147	3.135	MON...	20,980	151,056	04/11/2019.	05/19/2036.
74333N	AC	6	PROG 19SFR2 B - ABS.....			4	1FE	11,999,833	...	100.682	12,081,787	12,000,000	11,999,339		(494)			3.446	3.435	MON...	34,460	248,112	04/11/2019.	05/19/2036.
74983D	AQ	0	RACEP 10R A2R - CDO.....		C	4	1FE	17,500,000	...	98.626	17,259,604	17,500,000	17,494,976		(859)			3.390	3.409	JAJO..	112,046	705,748	07/12/2018.	07/25/2031.
75574W	AA	5	RCMT 18FL2 A - CDO.....			4	1FE	2,562,480	...	100.004	2,562,587	2,562,480	2,562,311		(159)			2.642	2.706	MON...	1,128	81,058	06/15/2018.	06/25/2035.
75574W	AC	1	RCMT 18FL2 B - CDO.....			4	1FE	4,250,000	...	99.880	4,244,918	4,250,000	4,249,832		(105)			3.092	3.129	MON...	2,190	153,830	06/15/2018.	06/25/2035.
75620R	AC	6	RCTTE 1 SN - CDO.....			4	5GI	2,080,545	...	43.038	1,626,189	3,778,470	2,080,545		(327,680)	223,390		7.100	7.100	JAJO..	27,015	502,981	10/20/2017.	10/20/2027.
75903A	AB	3	REGDIV 051 A1B - CDO.....		C	4	1FE	814,067	...	100.000	861,447	861,447	861,447		37,337			5.251	5.251	JAJO..	8,293	44,781	07/25/2016.	01/25/2036.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.101

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
77587A	AS	5	RMRK WMR B2 - CDO.....	.....	C	4	1FE	8,000,000	98.960	7,916,759	8,000,000	7,999,907	.....	.....443	4.270	4.293	.....	.....67,371	341,600	03/29/2018.	04/21/2031.
77879R	AB	2	ROTOR 111 1A - ABS.....	.....	D	4	1FE	11,188,993	99.500	11,360,253	11,417,340	11,222,162	.....	.....3,242	5.750	5.877	MON...	29,178	656,497	06/14/2018.	06/15/2046.
78396Y	AA	1	SESAC 191 A2 - ABS.....	.....	..	.....4	2FE	5,985,000	103.240	6,178,914	5,985,000	5,985,000	.....	.....	.....5.216	5.216	JAJO...	57,233	65,904	08/02/2019.	07/25/2049.
78397A	AA	2	SCFET 191 A1 - ABS.....	.....	..	.....4	1FE	4,366,488	100.270	4,378,433	4,366,630	4,366,345	.....	.....(143)	3.040	3.076	MON...	4,056	92,685	04/03/2019.	03/20/2023.
78397A	AB	0	SCFET 191 A2 - ABS.....	.....	..	.....4	1FE	5,999,438	100.688	6,041,279	6,000,000	5,998,795	.....	.....(643)	3.230	3.269	MON...	5,922	134,583	04/03/2019.	10/21/2024.
784012	AA	4	SCFET 172 A - ABS.....	.....	..	.....4	1FE	5,451,145	100.063	5,474,198	5,470,733	5,456,937	.....	.....3,883	3.410	3.836	MON...	5,700	184,455	07/25/2018.	12/20/2023.
78403D	AF	7	SBATOW 132 2C - ABS.....	.....	..	.....1	1FE	8,584,730	102.606	8,834,365	8,610,000	8,598,795	.....	.....2,412	3.722	3.766	MON...	13,353	319,574	07/07/2014.	04/09/2048.
78403D	AN	0	SBATOW 191 1C - ABS.....	.....	..	.....4	1FE	7,500,000	100.599	7,544,887	7,500,000	7,500,000	.....	.....	.....2.836	2.854	MON...	8,863	54,948	09/10/2019.	01/17/2050.
78410T	AA	4	SCFET 171 A - ABS.....	.....	..	.....4	1FE	5,674,640	100.520	5,705,380	5,675,840	5,674,277	.....	.....(841)	3.770	3.837	MON...	6,538	209,475	02/15/2017.	01/20/2023.
78411K	AB	0	SCFET 181 A2 - ABS.....	.....	..	.....4	1FE	3,845,840	101.218	3,892,718	3,845,871	3,845,134	.....	.....(712)	3.630	3.690	MON...	4,266	140,400	05/17/2018.	10/21/2024.
78411K	AC	8	SCFET 181 B - ABS.....	.....	..	.....4	1FE	6,297,457	100.356	6,322,396	6,300,000	6,297,870	.....	.....126	3.970	4.029	MON...	7,642	250,110	05/17/2018.	12/22/2025.
78443C	BN	3	SLMA 04B A3 - ABS.....	.....	..	.....4	1FE	6,725,120	99.494	8,416,435	8,459,271	7,956,232	.....	.....(3,811)	2.224	5.640	MUSD.	8,360	227,813	03/07/2012.	03/15/2024.
78446T	AB	0	SLMA 11C A2A - ABS.....	.....	..	.....4	1FE	1,029,866	100.195	1,031,869	1,029,866	1,029,903	.....	.....37	4.990	5.226	MON...	2,284	48,897	11/21/2011.	10/17/2044.
78447V	AD	0	SLMA 13B B - ABS.....	.....	..	.....4	1FE	5,348,171	99.951	5,639,367	5,642,137	5,620,810	.....	.....24,302	3.000	3.899	MON...	7,523	169,264	08/15/2013.	05/16/2044.
78448Q	AB	4	SMB 15B A2A - ABS.....	.....	..	.....4	1FE	2,020,749	100.490	2,040,051	2,030,105	2,026,936	.....	.....841	2.980	3.096	MON...	2,689	59,177	07/23/2015.	07/15/2027.
78471D	AA	5	SCLP 161 A - ABS.....	.....	..	.....4	1FE	3,089,023	100.752	3,112,600	3,089,360	3,089,184	.....	.....42	3.260	3.261	MON...	1,679	97,313	06/21/2016.	08/25/2025.
78471F	AA	0	SCLP 163 A - ABS.....	.....	..	.....4	1FE	818,140	100.168	819,532	818,157	818,156	.....	.....4	3.050	3.070	MON...	416	23,232	10/06/2016.	12/26/2025.
78488L	AA	8	SWC 1 A - CDO.....	.....	..	.....4	1FE	44,683,254	103.007	46,353,150	45,000,000	44,782,694	.....	.....71,633	4.750	4.959	FMAN.	273,125	2,137,500	07/27/2018.	08/15/2033.
80306A	AA	8	SAPA 181 A - ABS.....	.....	C	2	1FE	6,938,570	101.705	7,009,708	6,892,224	6,930,952	.....	.....(7,831)	4.250	4.101	MON...	13,019	248,316	08/08/2019.	12/15/2040.
803169	AQ	4	SRANC 3R AFR - CDO.....	.....	C	4	1FE	25,000,000	100.323	25,080,738	25,000,000	25,000,734	.....	.....1,011	4.088	4.108	MUSD.	25,550	1,022,000	04/30/2018.	06/24/2030.
80349B	AP	2	SARAT 131RR A2R - CDO.....	.....	..	.....4	1FE	30,000,000	99.638	29,891,421	30,000,000	30,001,673	.....	.....3,015	3.716	3.728	JAJO...	222,953	1,121,365	12/03/2018.	01/22/2030.
817743	AA	5	SPRO 191 A2 - ABS.....	.....	..	.....2	2FE	12,000,000	100.368	12,044,160	12,000,000	12,000,000	.....	.....	.....3.882	3.882	JAJO...	116,460	.....	09/17/2019.	10/25/2049.
82321U	AA	1	SHENTON AIRCRAFT INVESTMENT I LTD - ABS.....	.....	C	1	1FE	5,624,825	101.095	5,741,541	5,679,347	5,640,924	.....	.....915	4.750	5.010	MON...	11,990	265,860	10/09/2015.	10/15/2042.
83149U	AC	5	SLMA 11B A3 - ABS.....	.....	..	.....4	1FE	1,767,928	100.667	1,902,179	1,889,569	1,887,591	.....	.....1,112	3.990	4.304	MON...	3,351	86,699	12/14/2011.	06/16/2042.
83402Q	AA	0	SCLP 162 A - ABS.....	.....	..	.....4	1FE	1,335,733	100.240	1,339,146	1,335,942	1,335,857	.....	.....19	3.090	3.091	MON...	688	37,826	07/26/2016.	10/27/2025.
83404J	AA	4	SCLP 173 A - ABS.....	.....	..	.....4	1FE	1,355,452	100.350	1,360,192	1,355,452	1,355,456	.....	.....4	2.770	2.786	MON...	626	35,969	05/11/2017.	05/26/2026.
83405A	AA	2	SCLP 171 A - ABS.....	.....	..	.....2	1FE	2,353,905	100.307	2,361,337	2,354,106	2,354,019	.....	.....40	3.280	3.310	MON...	1,287	73,208	01/20/2017.	01/26/2026.
83405R	AB	3	SCLP 181 A2 - ABS.....	.....	..	.....2	1FE	4,574,924	100.489	4,598,120	4,575,726	4,575,469	.....	.....308	3.140	3.168	MON...	2,395	143,678	01/30/2018.	02/25/2027.
83405X	AA	2	SCLP 183 A1 - ABS.....	.....	..	.....4	1FE	3,056,431	100.154	3,061,165	3,056,459	3,056,460	.....	.....16	3.200	3.221	MON...	1,630	89,145	07/31/2018.	08/25/2027.
83417E	AA	0	SOCTY 141 A - ABS.....	.....	..	.....4	2FE	1,468,968	101.753	1,494,870	1,469,124	1,468,961	.....	.....21	4.590	4.591	MON...	2,060	67,207	04/02/2014.	04/20/2044.
83417F	AA	7	SOCTY 142 A - ABS.....	.....	..	.....4	2FE	2,881,235	100.644	2,899,835	2,881,277	2,881,542	.....	.....265	4.020	4.015	JJ.....	51,801	114,171	07/24/2014.	07/20/2044.
83417P	AA	5	SOCTY 151 A - ABS.....	.....	..	.....4	1FE	5,279,507	101.357	5,353,910	5,282,243	5,281,571	.....	.....1,081	4.180	4.184	FA.....	80,346	220,057	08/07/2015.	08/21/2045.
83438J	AA	4	SLOSO 071 ALA - CDO.....	.....	..	.....4	1FE	11,729,317	90.176	11,481,135	12,731,959	11,735,249	.....	.....(38,923)	2.303	3.294	JAJO...	70,050	356,809	07/25/2018.	10/07/2037.
83546D	AD	0	SONIC 161 A2 - ABS.....	.....	..	.....2	2FE	18,552,661	100.663	18,675,665	18,552,851	18,552,851	.....	.....190	4.472	4.513	MON...	25,351	829,056	04/12/2016.	05/21/2046.
83546D	AF	5	SONIC 181 A2 - ABS.....	.....	..	.....2	2FE	5,935,000	102.244	6,068,181	5,935,000	5,935,077	.....	.....47	4.026	4.060	MON...	7,301	238,926	01/23/2018.	02/20/2048.
83608G	AQ	9	SNDPT 2R A2R - CDO.....	.....	..	.....4	1FE	7,008,750	98.400	7,084,832	7,200,000	7,033,157	.....	.....23,071	3.386	3.825	JAJO...	44,013	291,925	12/07/2018.	01/27/2031.
83609N	AE	0	SNDPT 14 C - CDO.....	.....	..	.....4	1FE	1,490,156	98.674	1,480,106	1,500,000	1,491,805	.....	.....1,649	4.584	3.945	JAJO...	13,370	78,681	01/02/2019.	01/23/2029.
83609Y	AE	6	SNDPT 4RR B - CDO.....	.....	C	4	1FE	1,770,786	98.121	1,766,174	1,800,000	1,774,207	.....	.....3,007	3.753	4.020	JAJO...	14,075	78,106	12/10/2018.	04/18/2031.
85172M	AA	2	SLFT 15B A - ABS.....	.....	..	.....4	1FE	10,001,563	100.236	10,023,560	10,000,000	10,000,394	.....	.....(375)	3.480	3.500	MON...	15,467	348,000	12/27/2016.	05/15/2028.
85208H	AA	1	SPRTE 171 A - ABS.....	.....	C	4	1FE	5,455,306	102.192	5,595,855	5,475,806	5,467,947	.....	.....10,334	4.250	4.331	MON...	10,343	231,662	11/17/2017.	12/15/2037.
85572R	AA	7	STARR 181 A - ABS.....	.....	C	4	1FE	18,250,336	102.062	18,683,891	18,306,485	18,260,070	.....	.....5,979	4.089	4.193	MON...	33,269	604,652	04/17/2019.	05/15/2043.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.102

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
85573L	AA	9	STARR 191 A - ABS.....		C	4	1FE	7,571,091	101.291	7,669,161	7,571,429	7,571,158		67			4.089	4.089	MON...	13,760	203,817	04/12/2019.	03/15/2044.
85816B	CQ	1	STCR 151R BR - CDO.....			4	1FE	11,237,500	99.109	11,137,350	11,237,500	11,239,368		303			3.745	3.758	FMAN.	47,925	494,352	05/12/2017.	05/21/2029.
86212V	AA	2	STR 161 A1 - ABS.....			2	1FE	9,882,958	104.058	10,289,441	9,888,201	9,884,417		524			3.960	4.000	MON...	11,965	391,305	10/12/2016.	10/22/2046.
86212V	AD	6	STR 181 A1 - ABS.....			4	1FE	9,756,423	103.616	10,111,792	9,758,951	9,756,920		433			3.960	3.998	MON...	11,808	386,401	10/12/2018.	10/20/2048.
86212V	AE	4	STR 181 A2 - ABS.....			4	1FE	12,925,746	105.969	13,702,449	12,930,610	12,926,032		215			4.290	4.292	MON...	16,950	554,646	10/12/2018.	10/20/2048.
86213C	AA	3	STR 151 A1 - ABS.....			2	1FE	8,117,374	100.144	8,117,991	8,106,333	8,110,397		(1,577)			3.750	3.756	MON...	9,289	303,923	04/28/2015.	04/20/2045.
86213C	AB	1	STR 151 A2 - ABS.....			2	1FE	20,892,107	101.701	21,355,481	20,998,333	20,932,640		10,791			4.170	4.274	MON...	26,755	875,445	07/18/2018.	04/20/2045.
86268H	AA	6	STRTA 1 A - CDO.....		C	4	1FE	16,000,000	98.499	15,759,912	16,000,000	16,005,751		6,084			3.591	3.599	JAJO..	124,484	555,673	11/27/2018.	01/15/2031.
86934N	AA	7	SCML 18SBC7 A - CMBS.....			4	1FE	14,012,282	100.529	14,086,997	14,012,888	14,052,086		(13,072)			4.720	4.554	MON...	55,117	656,985	11/06/2018.	05/25/2039.
869507	AA	1	SPSS 171 A - ABS.....			4	1FE	6,747,009	106.945	7,219,196	6,750,390	6,747,437		88			4.190	4.192	MON...	12,571	282,698	02/09/2017.	01/15/2071.
87165V	AK	5	SYMP 16R B2R - CDO.....		C	4	1FE	11,500,000	100.571	11,565,689	11,500,000	11,500,858		485			4.590	4.612	JAJO..	111,435	571,838	08/29/2018.	09/30/2021.
87165V	AP	4	SYMP 16R C2R - CDO.....		C	4	1FE	4,000,000	100.018	4,000,706	4,000,000	4,000,449		286			5.150	5.181	JAJO..	43,489	223,167	08/29/2018.	10/15/2031.
87166V	AG	3	SYMP 20 B2 - CDO.....			4	1FE	7,000,000	101.238	7,086,669	7,000,000	7,000,000					4.880	4.910	JAJO..	71,167	242,916	12/19/2018.	01/16/2032.
87233G	AA	8	TCP 1612 A1T - CDO.....			4	1FE	40,000,000	99.978	39,991,032	40,000,000	39,986,775		(8,964)			3.944	3.989	MJSD.	70,109	1,832,333	11/22/2016.	12/15/2028.
87233G	AE	0	TCP 1612 A1J - CDO.....			4	1FE	15,500,000	99.962	15,494,056	15,500,000	15,498,120		(1,285)			4.194	4.228	MJSD.	28,889	749,210	01/10/2019.	12/15/2028.
87240P	AA	9	TCP 1 A1 - CDO.....		C	4	1FE	23,000,000	99.678	22,925,972	23,000,000	22,991,762		5,588			3.579	3.613	FMAN.	96,023	971,165	08/01/2017.	08/20/2029.
87240P	AC	5	TCP 1 A2 - CDO.....		C	4	1FE	1,500,000	99.722	1,495,827	1,500,000	1,499,222		287			4.149	4.183	FMAN.	72,006	72,006	08/01/2017.	08/20/2029.
87240U	AJ	9	TCW 181 A2B - CDO.....			4	1FE	10,500,000	100.050	10,505,198	10,500,000	10,501,107		385			4.140	4.159	JAJO..	79,695	434,700	04/12/2018.	04/25/2031.
87244C	AJ	5	CHMML 1R AR - CDO.....			4	1FE	16,000,000	98.909	15,825,355	16,000,000	15,999,286		1,075			3.496	3.511	JAJO..	111,868	655,844	10/05/2018.	10/21/2030.
87244C	AL	0	CHMML 1R BR - CDO.....			4	1FE	7,200,000	98.370	7,082,619	7,200,000	7,199,636		638			4.116	4.137	JAJO..	59,269	340,266	10/05/2018.	10/21/2030.
87244G	AA	5	CHMML 2 A - CDO.....			4	1FE	20,000,000	99.037	19,807,302	20,000,000	19,997,620		1,324			3.436	3.880	JAJO..	131,713	817,426	11/06/2017.	01/24/2030.
87244G	AC	1	CHMML 2 B - CDO.....			4	1FE	4,000,000	96.994	3,879,768	4,000,000	3,999,485		340			3.736	4.138	JAJO..	28,643	175,652	11/06/2017.	01/24/2030.
87248T	AB	1	TICP 7 AJ - CDO.....		C	4	1FE	9,000,000	98.923	8,903,063	9,000,000	9,000,071		438			3.451	3.466	JAJO..	67,292	363,116	06/12/2017.	07/16/2029.
87248T	AD	7	TICP 7 B2 - CDO.....		C	4	1FE	18,000,000	99.610	17,929,858	18,000,000	18,000,534		602			3.650	3.666	JAJO..	138,700	657,000	06/12/2017.	07/16/2029.
87267J	AA	1	TFINS 182 A1 - CDO.....		C	4	1FE	62,645,131	99.994	62,641,247	62,645,131	62,716,381		73,163			3.760	4.349	MJSD.	13,088	2,782,963	11/20/2018.	09/30/2039.
87268R	AA	2	TRUPS FINANCIALS NOTE SECURITIZATION 201.....			4,5	1FE	7,000,000	100.000	7,000,000	7,000,000	7,000,000					4.200	4.249	JAJO..			12/18/2019.	02/28/2039.
87271L	AU	6	TIA 1R B2R - CDO.....		C	4	1FE	11,596,916	100.277	11,632,176	11,600,000	11,598,029		968			4.589	4.618	JAJO..	104,986	532,324	07/18/2018.	07/21/2031.
87342R	AB	0	BELL 161 A22 - ABS.....			2	2FE	11,700,000	100.660	11,777,220	11,700,000	11,700,000					4.377	4.400	FMAN.	51,211	512,109	05/04/2016.	05/25/2046.
87342R	AC	8	BELL 161 A23 - ABS.....			2	2FE	11,642,246	106.779	12,336,979	11,626,534	11,553,750		(11,263)			4.970	4.861	FMAN.	57,422	574,221	06/22/2018.	05/25/2046.
87342R	AF	1	BELL 181 A22 - ABS.....			4	1FE	6,930,000	105.922	7,340,415	6,930,000	6,930,484		472			4.940	4.939	FMAN.	34,234	315,436	12/10/2018.	11/25/2048.
874074	AA	5	TAL 171 A - ABS.....			4	1FE	5,897,994	101.463	5,912,541	5,827,302	5,881,517		(4,695)			4.500	4.250	MON...	8,013	260,708	03/31/2017.	04/21/2042.
87407P	AA	8	TAL 131 A - ABS.....			4	1FE	8,218,441	99.411	8,247,794	8,296,667	8,254,421		8,076			2.830	3.179	MON...	7,174	231,926	05/05/2016.	02/22/2038.
87407P	AE	0	TAL 132 A - ABS.....			4	1FE	6,691,744	99.846	6,739,983	6,750,375	6,715,571		6,261			3.550	3.856	MON...	7,322	237,242	10/11/2016.	11/22/2038.
87407P	AJ	9	TAL 141 A - ABS.....			2	1FE	5,288,219	99.742	5,354,045	5,367,917	5,317,777		8,327			3.510	4.014	MON...	5,757	186,637	04/17/2018.	02/22/2039.
87407P	AP	5	TAL 142 A2 - ABS.....			4	1FE	2,316,769	99.903	2,323,794	2,326,042	2,322,319		1,094			3.330	3.490	MON...	2,367	76,239	09/12/2016.	05/20/2039.
87407P	AR	1	TAL 143 A - ABS.....			4	1FE	2,948,998	100.041	2,951,213	2,950,000	2,949,476		95			3.270	3.300	MON...	2,948	95,688	11/18/2014.	11/21/2039.
87974K	AS	3	TELOS 145R A2R - CDO.....			4	1FE	9,278,719	98.611	9,318,762	9,450,000	9,325,725		45,442			3.252	3.803	JAJO..	64,880	361,871	12/19/2018.	04/17/2028.
88159D	AA	3	TES 171 A - ABS.....			4	1FE	13,490,244	99.674	13,509,690	13,553,891	13,500,661		6,847			4.330	4.389	AO.....	115,746	586,883	04/26/2018.	10/21/2047.
88159T	AA	8	TES 172 A - ABS.....			4	1FE	7,711,576	101.184	7,803,434	7,712,088	7,712,337		1,030			4.120	4.118	FA.....	115,621	317,737	12/08/2017.	02/20/2048.
88315F	AA	9	TMCL 171 A - ABS.....		C	2	1FE	2,286,960	100.375	2,286,247	2,277,707	2,284,724		(1,080)			3.720	3.640	MON...	2,589	84,329	01/18/2018.	05/20/2042.
88315L	AC	2	TMCL 191 A - ABS.....		C	4	1FE	11,356,278	100.700	11,439,489	11,360,000	11,356,418		140			3.960	3.962	MON...	13,746	295,161	04/17/2019.	04/20/2044.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.103

1	2				3 Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4		5	NAIC Designation and Administrative Symbol	8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	Foreign Bond CHAR	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value				Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion												Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88432F	AY	5	WINDR 151RR A2R - CDO.....	.....	..	.....4	1FE	8,000,000	98.886	7,910,864	8,000,000	8,000,062	.....	.....1,475	.....	.....3.466	3.479	JAJO..	55,454	299,245	11/08/2018.	10/21/2030.		
88432U	AC	0	WINDR 183 A2 - CDO.....	.....	.....	.....4	1FE	6,400,000	98.572	6,308,591	6,400,000	6,401,783	.....	.....3,046	.....	.....3.416	3.424	JAJO..	43,723	228,981	10/26/2018.	01/20/2031.		
886065	AA	9	TBOLT 18A A - ABS.....	.....	C	4	1FE	10,928,334	101.403	11,081,891	10,928,571	10,928,681	.....	.....112	.....	.....4.147	4.147	MON...	20,143	452,121	07/19/2018.	09/15/2038.		
88606W	AA	0	TBOLT 171 A - ABS.....	.....	C	4	1FE	7,534,844	102.041	7,688,955	7,535,163	7,536,543	.....	.....1,627	.....	.....4.212	4.268	MON...	14,106	314,124	04/25/2017.	05/17/2032.		
88607A	AA	7	TBOLT 2019 A - ABS.....	.....	C	4	1FE	7,952,079	99.450	7,908,635	7,952,381	7,952,105	.....	.....25	.....	.....3.671	3.671	MON...	12,975	30,004	10/31/2019.	11/15/2039.		
88631Y	AC	1	TIA 4 A1B - CDO.....	.....	.....	.....4	1FE	6,500,000	98.578	6,407,576	6,500,000	6,502,139	.....	.....2,756	.....	.....3.416	3.423	JAJO..	44,406	222,408	11/13/2018.	01/20/2032.		
894126	AB	7	TRAP 4 A1B - CDO.....	.....	.....	.....4	1FE	1,959,137	97.375	2,349,501	2,412,836	2,152,502	.....	.....265,730	.....	.....2.724	222.171	MN.....	6,754	81,346	10/07/2016.	05/24/2034.		
894127	AE	9	TRAP 1 B1 - CDO.....	.....	.....	.....4	1FE	10,108,229	100.124	10,274,917	10,262,161	10,068,734	.....	.....(1,621)	.....	.....2.741	3.819	MN.....	23,442	314,376	05/18/2018.	11/30/2032.		
89412K	AA	8	TRAP 11 A1 - CDO.....	.....	.....	.....4	1FE	52,481,093	93.851	52,051,849	55,462,186	52,631,525	.....	.....150,432	.....	.....2.349	3.914	JAJO..	300,433	1,222,420	02/12/2019.	10/10/2041.		
89412M	AC	0	TRAP 3 A1B - CDO.....	.....	.....	.....4	1FE	63,743	99.713	68,714	68,912	68,883	.....	.....(29)	.....	.....3.024	3.101	JJ.....	944	1,618	10/19/2016.	01/20/2034.		
89412R	AB	1	TRAP 5 A1B - CDO.....	.....	.....	.....4	1FE	5,581,373	99.990	6,707,065	6,707,709	5,102,713	.....	.....5,504	.....	.....3.043	12.938	JJ.....	96,376	112,133	10/16/2017.	07/15/2034.		
89412U	AH	1	TRAP 6 A2 - CDO.....	.....	.....	.....4	1FE	10,074,848	99.436	10,059,220	10,116,327	10,070,104	.....	.....(1,707)	.....	.....3.072	3.147	MN.....	37,979	368,020	10/30/2018.	11/16/2034.		
89412W	AA	2	TRAP 7 A1 - CDO.....	.....	.....	.....4	1FE	6,365,509	95.798	7,018,017	7,325,887	6,295,661	.....	.....(21,965)	.....	.....2.350	6.234	JAJO..	32,514	198,952	11/02/2017.	01/25/2035.		
89413A	AA	9	TRAP 9 A1 - CDO.....	.....	.....	.....4	1FE	1,894,040	96.498	2,053,617	2,128,135	1,919,342	.....	.....6,944	.....	.....2.266	4.457	JAJO..	8,706	61,311	03/30/2017.	01/27/2040.		
89413C	AA	5	TRAP 10 A1 - CDO.....	.....	.....	.....4	1FE	63,731,809	91.130	62,366,494	68,436,841	63,154,771	.....	.....(577,037)	.....	.....2.383	3.806	JAJO..	389,613	990,472	05/30/2019.	07/08/2041.		
89413G	AA	6	TRAP 12 A1 - CDO.....	.....	.....	.....4	1FE	2,325,899	94.417	2,641,843	2,798,074	2,090,393	.....	.....(193,941)	.....	.....2.333	8.248	JAJO..	15,595	77,253	05/03/2017.	04/06/2042.		
89531F	AE	7	TREST 171 A2 - CDO.....	.....	C	4	1FE	6,000,000	99.532	5,971,912	6,000,000	6,000,380	.....	.....(742)	.....	.....3.740	3.752	JAJO..	42,382	263,262	06/14/2017.	07/25/2029.		
89613D	AC	7	TAH 17SFR1 C - ABS.....	.....	.....	.....4	1FE	5,448,438	100.008	5,500,438	5,500,000	5,467,866	.....	.....10,498	.....	.....3.215	3.410	MON...	14,735	176,825	12/15/2017.	09/19/2034.		
89641J	AC	0	TRNTS 9 B1 - CDO.....	.....	.....	.....4	1FE	12,000,000	98.680	11,841,586	12,000,000	11,996,701	.....	.....2,415	.....	.....3.916	3.938	JAJO..	93,981	509,404	10/25/2018.	01/20/2032.		
89641J	AJ	5	TRNTS 9 B2 - CDO.....	.....	.....	.....4	1FE	8,000,000	100.735	8,058,832	8,000,000	8,001,415	.....	.....1,226	.....	.....5.060	5.089	JAJO..	79,836	372,191	10/25/2018.	01/20/2032.		
89655Y	AA	4	TRL 091 A - ABS.....	.....	.....	.....2	1FE	8,684,545	114.230	9,920,340	8,684,545	8,685,537	.....	.....992	.....	.....6.657	6.747	MON...	24,089	576,983	10/29/2009.	11/16/2039.		
89655Y	AA	4	TRL 091 A - ABS.....	SD..	.....	.....2	1FE	1,457,763	114.230	1,417,191	1,240,649	1,373,355	.....	.....(9,049)	.....	.....6.657	4.428	MON...	3,441	82,426	08/31/2012.	11/16/2039.		
89656C	AA	1	TRL 101 NTS - ABS.....	.....	.....	.....4	1FE	16,890,530	109.369	17,683,951	16,169,084	16,751,284	.....	.....(59,368)	.....	.....5.194	4.526	MON...	34,993	801,352	01/17/2019.	10/16/2040.		
89656C	AA	1	TRL 101 NTS - ABS.....	SD..	.....	.....4	1FE	1,461,695	109.369	1,472,129	1,346,022	1,417,766	.....	.....(7,683)	.....	.....5.194	4.194	MON...	2,913	69,803	08/31/2012.	10/16/2040.		
89656F	AA	4	TRL 121 A1 - ABS.....	.....	.....	.....4	1FE	9,662,999	99.759	9,695,496	9,718,919	9,679,670	.....	.....3,116	.....	.....2.266	2.551	MON...	9,788	106,686	08/07/2019.	01/15/2043.		
89656F	AB	2	TRL 121 A2 - ABS.....	.....	.....	.....4	1FE	32,404,886	100.894	33,083,116	32,790,000	32,596,754	.....	.....58,803	.....	.....3.525	3.758	MON...	51,371	1,155,848	12/07/2016.	01/15/2043.		
89656F	AC	0	TRL 131 A1 - ABS.....	.....	.....	.....4	1FE	14,497,157	99.841	14,232,150	14,254,840	14,435,469	.....	.....(10,042)	.....	.....3.898	3.720	MON...	24,696	554,936	09/25/2017.	07/15/2043.		
89657B	AA	2	TRL 191 A1 - ABS.....	.....	.....	.....4	1FE	10,742,594	102.522	11,019,029	10,747,977	10,742,761	.....	.....167	.....	.....3.820	3.823	MON...	15,967	281,808	04/02/2019.	04/17/2049.		
89657B	AB	0	TRL 192 A1 - ABS.....	.....	.....	.....4	1FE	13,827,999	98.645	13,643,823	13,831,275	13,828,028	.....	.....29	.....	.....2.390	2.391	MON...	12,855	55,095	10/08/2019.	10/18/2049.		
89679H	AA	3	TCF 171 A - ABS.....	.....	.....	.....4	1FE	1,879,725	99.622	1,874,309	1,881,415	1,879,929	.....	.....56	.....	.....3.520	3.525	MON...	2,024	65,871	01/16/2018.	06/20/2042.		
89690E	AC	1	TRMF 111 A2 - ABS.....	.....	.....	.....4	1FE	998,494	104.144	1,039,870	998,494	998,512	.....	.....18	.....	.....6.024	6.099	MON...	2,673	60,144	06/30/2011.	07/15/2041.		
89690E	AE	7	TRMF 141 A2 - ABS.....	.....	.....	.....4	1FE	20,233,087	102.586	21,209,550	20,675,000	20,404,873	.....	.....56,248	.....	.....4.085	4.460	MON...	37,537	844,574	11/02/2018.	04/15/2044.		
89690E	AG	2	TRMF 171 A2 - ABS.....	.....	.....	.....4	1FE	9,999,536	101.223	10,122,336	10,000,000	9,999,774	.....	.....152	.....	.....3.736	41.215	MON...	16,604	373,600	07/21/2017.	08/15/2047.		
89707Y	AA	2	TROPC 4B A1L - CDO.....	.....	.....	.....4	1FE	3,409,277	95.120	4,176,907	4,391,216	2,639,213	.....	.....(158,113)	.....	.....2.416	21.240	JAJO..	22,988	116,185	11/02/2016.	04/15/2035.		
89708B	AA	1	TROPC 5 AL1 - CDO.....	.....	C	4	1FE	48,921,312	92.206	50,082,431	54,316,099	48,107,513	.....	.....332,370	.....	.....2.291	4.146	JAJO..	269,602	1,448,259	07/26/2018.	07/15/2036.		
898203	AA	2	TFINS 172 A1 - CDO.....	.....	C	4	1FE	15,649,375	100.048	15,976,367	15,968,750	15,655,871	.....	.....(39,553)	.....	.....3.478	3.735	MJSD.	18,513	649,279	10/02/2017.	09/20/2039.		
898203	AB	0	TFINS 172 A2 - CDO.....	.....	C	4	1FE	7,154,000	100.020	7,301,460	7,300,000	7,137,405	.....	.....(20,547)	.....	.....3.478	3.768	MJSD.	8,463	257,958	10/02/2017.	09/20/2039.		
89820U	AB	0	TFINS 181 A2 - CDO.....	.....	C	4.5	1FE	4,332,039	97.816	4,280,223	4,375,797	4,333,977	.....	.....(2,622)	.....	.....4.050	3.572	MJSD.	492	174,148	04/12/2018.	03/30/2039.		
89821J	AA	6	TFINS 191 A1 - CDO.....	.....	C	4	1FE	61,072,720	100.008	61,077,484	61,072,720	61,072,720	.....	.....	.....	.....3.952	4.010	FMAN.	388,881	1,846,904	02/08/2019.	02/02/2039.		
903329	AC	4	USCAP 1 A2 - CDO.....	.....	.....	.....4	1FE	14,821,361	93.046	14,269,379	15,335,833	14,895,356	.....	.....20,803	.....	.....2.789	4.232	FMAN.	72,478	529,007	09/07/2018.	05/01/2034.		
90342W	AA	5	USCAP 5 A1 - CDO.....	.....	.....	.....4	1FE	2,943,686	88.890	3,152,581	3,546,609	2,961,039	.....	.....(20,209)	.....	.....2.289	4.663	JAJO..	18,721	100,608	03/30/2017.	10/10/2040.		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.104

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90352W	AA	2	STEAM 181 A1 - ABS.....			2	1FE	4,660,980	102.604	4,782,333	4,660,985	4,660,999		25			3.783	3.783	MON...	2,939	175,343	05/02/2018.	04/27/2048.
90352W	AB	0	STEAM 181 A2 - ABS.....			4	1FE	6,999,752	105.275	7,369,217	7,000,000	6,999,814		61			4.611	4.611	MON...	5,380	322,770	05/02/2018.	04/27/2048.
90390K	AB	0	USCAP 2 A2 - CDO.....			4	1FE	6,312,182	93.733	6,007,756	6,409,408	6,317,203		3,589			2.659	4.088	FMAN..	28,879	189,243	09/06/2019.	08/01/2034.
91823A	AA	9	VBTOW 161 C - ABS.....			4	1FE	5,000,000	100.615	5,030,740	5,000,000	5,000,028		28			3.065	3.065	MON...	6,811	153,250	06/08/2016.	06/15/2046.
91823A	AG	6	VBTOW 181 C - ABS.....			2	1FE	10,000,000	100.911	10,091,060	10,000,000	10,000,057		63			3.413	3.413	MON...	15,169	341,300	02/12/2018.	02/18/2048.
91823G	AA	6	VCO 181 A - CDO.....			4	1FE	47,900,313	99.535	47,776,622	48,000,000	47,915,083		23,218			3.466	3.555	JAJO..	332,724	2,270,190	01/15/2019.	07/20/2030.
91823G	AC	2	VCO 181 B - CDO.....			4	1FE	12,499,501	100.382	12,547,773	12,500,000	12,498,594		1,441			4.979	5.014	JAJO..	122,746	722,647	08/03/2018.	07/20/2030.
92211M	AC	7	VDC 181 A2 - ABS.....			4	1FE	9,816,667	103.120	10,122,976	9,816,667	9,816,762		97			4.072	4.072	MON...	17,766	399,566	02/09/2018.	02/16/2043.
92212K	AA	4	VDC 191 A2 - ABS.....			4	1FE	8,970,000	100.631	9,026,590	8,970,000	8,970,000					3.188	3.188	MON...	12,709	102,490	07/30/2019.	07/15/2044.
92257C	AA	8	VCC 191 A - CMBS.....			4	1FE	4,440,497	101.572	4,511,333	4,441,516	4,429,947		(10,550)			3.760	3.806	MON...	13,917	139,168	03/11/2019.	03/25/2049.
92257L	AB	6	VCC 171 AFX - CMBS.....			4	1FE	2,641,724	99.761	2,636,125	2,642,431	2,622,828		17,659			3.000	3.916	MON...	6,606	77,769	05/08/2017.	05/25/2047.
92331A	AG	9	VENTR 28 BF - CDO.....		C	4	1FE	4,237,500	97.270	4,121,835	4,237,500	4,202,629		5,718			3.779	3.964	JAJO..	31,582	160,135	06/14/2017.	07/22/2030.
92331D	AG	3	VENTR 28A BF - CDO.....			4	1FE	9,000,000	99.628	8,966,541	9,000,000	8,930,791		10,540			3.920	4.121	JAJO..	68,600	353,070	07/07/2017.	10/22/2029.
92331X	AJ	3	VENTR 35 BF - CDO.....		C	4	1FE	16,025,000	100.992	16,183,928	16,025,000	16,027,544		2,082			5.006	5.035	JAJO..	153,757	753,187	10/17/2018.	10/22/2031.
92535V	AA	0	VBTOW 162 A - ABS.....			4	2FE	7,722,190	102.294	7,899,649	7,722,465	7,722,496		126			5.193	5.193	MON...	17,823	400,833	10/12/2016.	10/15/2046.
92915Q	AE	3	VOYA 173 A1B - CDO.....		C	4	1FE	7,000,000	98.321	6,882,487	7,000,000	6,929,304		14,086			3.316	3.911	JAJO..	46,422	274,192	06/13/2017.	07/22/2030.
92916X	AL	1	INGIM 133RR 2RR - CDO.....			4	1FE	1,967,500	99.136	1,982,716	2,000,000	1,970,868		2,908			3.703	3.937	JAJO..	15,430	85,771	12/10/2018.	10/20/2031.
92917T	AG	0	VOYA 182 COM - CDO.....			4	1FE	23,234,878	89.550	22,152,572	24,737,571	23,122,710		(356,651)	963,834		5.740	5.740	JAJO..	216,437	2,438,531	05/17/2018.	07/15/2031.
92917W	AN	8	VOYA 184 A2B - CDO.....			4	1FE	3,500,000	101.326	3,546,395	3,500,000	3,500,000					4.490	4.515	JAJO..	33,176	111,751	12/17/2018.	01/15/2032.
94353W	AA	3	WAAV 171 A - ABS.....			4	1FE	7,323,657	100.605	7,367,951	7,323,680	7,323,724		65			3.844	3.844	MON...	12,512	281,157	11/08/2017.	11/15/2042.
94354K	AA	8	WAAV 191 A - ABS.....			4	1FE	5,401,313	98.941	5,344,335	5,401,550	5,401,323		10			3.597	3.825	MON...	8,635	35,081	09/30/2019.	09/15/2044.
94945P	AA	3	WLKRG 17A A - ABS.....			4	1FE	6,087,973	100.740	6,133,671	6,088,590	6,086,949		(1,116)			2.820	2.847	MON...	7,631	169,557	06/15/2017.	06/15/2033.
95058X	AC	2	WEN 151 A23 - ABS.....			2	2FE	20,650,133	101.976	21,237,139	20,825,625	20,703,495		18,064			4.497	4.648	MJSD..	41,623	935,310	02/23/2017.	06/15/2045.
95058X	AE	8	WEN 181 A22 - ABS.....			2	2FE	7,496,143	101.688	7,972,339	7,840,000	7,532,830		27,182			3.884	4.505	MJSD..	13,534	304,506	10/11/2018.	03/16/2048.
95058X	AG	3	WEN 191 A21 - ABS.....			2	2FE	24,875,000	101.993	25,370,759	24,875,000	24,875,000					3.783	3.783	MJSD..	41,823	442,348	06/13/2019.	06/15/2049.
95168Q	AR	1	WSTC 131R 2BR - CDO.....			4	1FE	8,560,497	99.933	8,554,750	8,560,497	8,554,704		3,821			3.393	3.641	FMAN..	43,569	290,458	04/28/2017.	11/07/2025.
95168W	AR	8	WSTC 142R ABR - CDO.....			4	1FE	4,251,329	99.643	4,236,163	4,251,329	4,251,410		93			2.724	2.730	JAJO..	24,126	115,806	10/24/2017.	01/16/2027.
96033C	AA	0	WESTR 161 A - ABS.....			4	1FE	3,291,924	100.298	3,313,649	3,303,797	3,297,229		1,923			3.500	3.746	MON...	9,636	111,643	04/22/2016.	12/20/2028.
96033C	AB	8	WESTR 161 B - ABS/MBS.....			4	2FE	2,020,161	100.023	2,033,583	2,033,106	2,025,166		276			4.500	4.521	MON...	7,624	88,333	04/22/2016.	12/20/2028.
96033D	AA	8	WESTR 171 A - ABS.....			4	1FE	4,050,670	100.389	4,071,339	4,055,581	4,049,853		(60)			3.050	3.048	MON...	10,308	121,226	03/30/2017.	12/20/2030.
96033D	AB	6	WESTR 171 B - ABS.....			4	2FE	1,214,868	100.818	1,226,624	1,216,674	1,214,523		(31)			4.050	4.046	MON...	4,106	48,452	03/30/2017.	12/20/2030.
96033W	AA	6	WESTR 181 A - ABS.....			4	1FE	2,986,088	101.054	3,022,888	2,991,347	2,986,060		(2)			3.380	3.380	MON...	8,426	100,122	04/19/2018.	12/20/2031.
96033W	AB	4	WESTR 181 B - ABS.....			4	1FE	4,166,946	101.044	4,231,602	4,187,885	4,172,707		3,439			3.580	3.879	MON...	12,944	148,052	04/19/2018.	12/20/2031.
965249	AH	8	WITEH 9R B2R - CDO.....			4	1FE	20,000,000	99.799	19,959,772	20,000,000	20,000,000					3.570	3.586	JAJO..	146,767	714,000	06/29/2017.	07/17/2026.
96525W	AC	7	WITEH 10 B2 - CDO.....			4	1FE	10,000,000	99.764	9,976,362	10,000,000	10,000,000					4.070	4.090	JAJO..	83,661	407,000	03/19/2015.	04/19/2027.
97063Q	AA	0	WESTF 17A A - ABS.....			4	1FE	8,768,626	102.846	9,025,876	8,776,097	8,770,054		608			4.690	4.750	MON...	18,293	401,490	07/28/2017.	08/15/2042.
97064E	AA	6	WESTF 18A A - ABS.....			4	1FE	8,455,735	104.438	8,831,458	8,456,155	8,455,973		136			4.750	4.798	MON...	17,852	434,900	08/16/2018.	09/15/2043.
974153	AA	6	WING 18A A2 - RMBS.....			2	2FE	6,947,500	102.934	7,151,340	6,947,500	6,948,011		450			4.970	4.963	MJSD..	24,938	365,433	11/06/2018.	12/05/2048.
979888	AC	8	WDMNT 184 A2 - CDO.....			4	1FE	11,500,000	98.550	11,333,302	11,500,000	11,498,691		(1,319)			3.416	3.435	JAJO..	78,565	462,086	03/29/2018.	04/22/2030.
97988L	AC	9	WDMNT 185 A2 - CDO.....			4	1FE	8,000,000	99.208	7,936,663	8,000,000	7,993,982		1,259			3.590	3.569	JAJO..	54,243	389,661	07/20/2018.	07/25/2030.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
			F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol																	Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description		Code			Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value												
97988Q	AA	2	WDMNT 172 A - CDO.....		4	1FE	3,000,000	...99.906	2,997,185	3,000,000	2,999,093		(502)		3.803	3.823	JAJO..	23,770	131,698	05/25/2017.	07/18/2028.		
97988Q	AC	8	WDMNT 172 B - CDO.....		4	1	5,000,000	...98.758	4,937,888	5,000,000	4,998,221		(972)		4.353	4.377	JAJO..	45,346	247,378	05/25/2017.	07/18/2028.		
98625L	AJ	1	YCLO 5 C2 - CDO.....		4	1FE	8,500,000	...99.849	8,487,150	8,500,000	8,501,812		2,379		5.093	5.122	JAJO..	82,973	470,183	08/20/2018.	10/22/2031.		
98875L	AA	7	ZAIS5 5 A1 - CDO.....		4	1FE	7,929,600	...99.664	7,973,099	8,000,000	7,990,113		5,464		3.531	3.614	JAJO..	61,202	329,259	09/23/2016.	10/16/2028.		
98875N	AC	9	ZAIS9 9 B1 - CDO.....	C	4	1FE	2,200,000	...99.620	2,191,636	2,200,000	2,197,374		392		3.966	3.937	JAJO..	17,450	125,783	06/19/2018.	07/20/2031.		
98875N	AJ	4	ZAIS9 9 B2 - CDO.....	C	4	1FE	19,000,000	...100.436	19,082,768	19,000,000	18,998,521		1,509		4.834	4.864	JAJO..	181,141	1,137,870	06/19/2018.	07/21/2031.		
98876N	AN	4	ZAIS 13 A2B - CDO.....	C	4	1FE	4,000,000	...102.274	4,090,942	4,000,000	4,000,000				3.930	3.949	JAJO..	55,893		07/29/2019.	07/15/2032.		
98877G	AA	6	ZCCP 191 A1 - CDO.....	C	4	1FE	12,500,000	...99.695	12,461,811	12,500,000	12,500,000				3.975	3.874	JAJO..	223,597		06/19/2019.	07/16/2031.		
98878C	AA	4	ZCCP 181 A1 - CDO.....		4	1FE	30,000,000	...100.612	30,183,453	30,000,000	30,000,000				3.771	3.742	JAJO..	241,965	1,047,657	11/29/2018.	01/16/2031.		
98878C	AC	0	ZCCP 181 A2 - CDO.....		4	1FE	7,870,000	...98.286	7,862,847	8,000,000	7,890,195		20,195		3.561	3.906	JAJO..	60,931	266,215	02/07/2019.	01/16/2031.		
98886M	AY	0	ZAIS1 1R 2AR - CDO.....		4	1FE	24,000,000	...99.720	23,932,908	24,000,000	24,000,000				4.798	4.826	JAJO..	243,099	1,151,520	09/18/2018.	04/15/2028.		
98886Y	AR	9	ZAIS2 2R ABR - CDO.....		4	1FE	5,801,961	...99.809	5,790,867	5,801,961	5,802,123		146		2.920	2.924	JAJO..	31,060	169,417	04/10/2017.	07/27/2026.		
98886Y	AS	7	ZAIS2 2R A2R - CDO.....		4	1FE	20,000,000	...100.107	20,021,488	20,000,000	19,998,140		(1,161)		3.790	3.804	JAJO..	143,164	887,680	04/10/2017.	07/27/2026.		
98887T	AB	4	ZAIS6 6 A2 - CDO.....	C	4	1FE	10,750,000	...99.149	10,658,525	10,750,000	10,743,221		2,044		3.501	3.533	JAJO..	81,541	439,171	04/02/2018.	07/16/2029.		
98887T	AC	2	ZAIS6 6 B - CDO.....	C	4	1FE	42,750,000	...100.506	42,966,443	42,750,000	42,749,000		2,738		4.001	4.006	JAJO..	370,582	1,963,191	05/03/2017.	07/16/2029.		
98944P	AB	3	ZCAP 181 A - ABS.....		4	1FE	6,198,247	...101.707	6,398,838	6,291,456	6,212,759		11,497		4.605	5.180	MON..	12,877	289,722	09/28/2018.	10/15/2038.		
98955R	AB	5	OR A1F - CDO.....	C	4	1FE	10,000,000	...99.927	9,992,737	10,000,000	10,000,000				3.440	3.454	JAJO..	18,156		11/08/2019.	01/21/2031.		
G0620B	AB	4	ATLSS 2014-1 A - ABS.....		2	1FE	6,720,108	...98.000	6,585,706	6,720,108	6,720,108				4.875	4.875	MON..	14,560	327,605	12/18/2014.	12/15/2039.		
G4301U	AF	1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A.....		4	1FE	8,452,723	...101.273	8,615,331	8,507,062	8,452,392		591		4.000	4.366	MON..	14,178	340,878	11/15/2017.	11/15/2037.		
G7256K	AB	0	PROP 2017-1 LTD - ABS.....		4	1FE	3,992,986	...100.562	4,017,837	3,995,371	3,987,272		110		5.300	5.300	MON..	17,058	212,788	02/10/2017.	03/01/2042.		
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							7,166,188,212	XXX	7,244,610,057	7,341,244,165	7,152,418,486	0	926,762	12,315,526	0	XXX	XXX	XXX	36,448,858	268,188,151	XXX	XXX	
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....							27,953,678,607	XXX	29,334,317,637	28,468,505,280	27,967,933,638	2,412,572	27,341,425	18,709,429	0	XXX	XXX	XXX	240,131,834	1,078,893,421	XXX	XXX	
Hybrid Securities - Issuer Obligations																							
92978A	AA	0	WACHOVIA CAPITAL TRUST III.....		2	2FE	4,000,000	...100.750	4,030,000	4,000,000	4,000,000				5.570	5.651	MJSD.	9,902	225,265	01/25/2006.	03/29/2049.		
94978S	AA	7	WELLS FARGO CAPITAL X.....		1,5	2FE	2,090,400	...122.750	2,455,000	2,000,000	2,087,603		(2,797)		5.950	5.548	JD.....	5,289	119,000	01/16/2019.	12/01/2086.		
4299999. Hybrid Securities - Issuer Obligations.....							6,090,400	XXX	6,485,000	6,000,000	6,087,603	0	(2,797)	0	0	XXX	XXX	XXX	15,191	344,265	XXX	XXX	
4899999. Total - Hybrid Securities.....							6,090,400	XXX	6,485,000	6,000,000	6,087,603	0	(2,797)	0	0	XXX	XXX	XXX	15,191	344,265	XXX	XXX	
Unaffiliated Bank Loans - Acquired																							
00216C	AD	5	AQ Sunshine, Inc./Term Loan 3/19.....		5	3PL	1,023,464	...98.000	1,022,381	1,043,246	1,025,592		2,168		7.604	7.815	JAJO..	892	37,404	11/05/2019.	04/15/2025.		
00448F	AG	1	Achilles Acquisition LLC/Delayed Draw Te.....		5	4FE	173,580	...100.000	173,580	173,580	173,574		1		6.063	5.047	JAJO..	28	11,515	11/28/2018.	10/13/2025.		
00448F	AH	9	Achilles Acquisition LLC/Closing date Te.....		5	4FE	69,575	...100.000	69,749	69,749	69,600		27		6.063	5.099	JAJO..	11	4,448	10/04/2018.	10/13/2025.		
00452#	AA	7	Accommodations Plus Technologies LLC/Ter.....		5	2PL	2,543,004	...100.000	2,543,004	2,543,004	2,543,004				6.927	7.027	MJSD.	30,338	75	12/09/2019.	05/11/2024.		
01370#	AA	4	Alcami Corporation/First Lien Term Loan.....		5	5Z	1,350,483	...95.000	1,319,238	1,388,672	1,357,345		5,996		6.293	6.880	MJSD.	233	95,262	07/12/2018.	07/14/2025.		
04685Y	AK	5	Athenahealth, Inc./First Lien Term Loan.....		5	4FE	2,241,749	...100.000	2,287,499	2,287,499	2,247,321		5,888		6.701	6.781	FMAN.	20,338	166,143	02/07/2019.	02/06/2026.		
050222	ZZ	4	Avetta, LLC/Term Loan 4/18.....		5	3PL	2,029,447	...100.000	2,070,943	2,070,943	2,037,126		7,482		7.304	7.861	FMAN.	434	152,777	02/11/2019.	04/10/2024.		
05365@	AA	4	Avetta, LLC/Second Amendment Tranche B T.....		5	3PL	1,583,738	...100.000	1,614,355	1,614,355	1,587,550		4,027		7.304	7.872	MJSD.	339	76,898	05/24/2019.	04/10/2024.		
055444	ZZ	9	Axiom Merger Sub Inc./Facility B Term Lo.....		5	3Z	1,348,890	...100.000	1,399,399	1,399,399	1,354,157		5,499		7.510	6.526	JAJO..	22,567	58,814	04/04/2019.	04/08/2026.		
05942#	AA	4	Bambino CI Inc./Term Loan 10/17.....		5	3PL	3,792,723	...100.000	3,888,132	3,888,132	3,828,471	9,604	16,581		7.543	8.129	MON..	788	306,584	12/20/2018.	10/17/2023.		
07384D	AC	6	Belk Inc.....		5	5FE	8,287,907	...69.188	7,976,707	11,529,033	8,381,881		181,492		8.803	16.496	JAJO..	216,493	220,216	10/29/2019.	07/31/2025.		
07386*	AA	7	Bearcat Buyer, Inc./First Lien Term Loan.....		5	3PL	2,071,297	...99.000	2,107,772	2,129,063	2,075,273		4,111		6.355	6.821	JAJO..	366	66,781	07/05/2019.	07/09/2026.		
07386*	AB	5	Bearcat Buyer, Inc./First Lien Delayed D.....		5	3PL	139,637	...99.000	138,241	139,637	139,637				6.355	6.444	MJSD.	32	2,732	09/11/2019.	07/09/2026.		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.106

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07386*	AD	1			5	3PL	343,394	100.000	351,298	351,298	343,749		374			6.355	6.785	JAJO..	60	6,873	09/11/2019.	07/09/2026.
09523C	AC	6				3PL										3.000	8.372	MJSD.	473		01/02/2019.	01/02/2025.
09523C	AC	6			5	3PL	43,951	100.000	43,951	43,951	43,951					8.250	8.372	MJSD.	38		12/30/2019.	01/02/2025.
09523C	AD	4			5	5	306,833	100.000	312,298	312,298	307,741		944			4.000	4.386	JAJO..	101	22,061	01/02/2019.	01/02/2025.
10483*	AA	3			5	2PL	4,147,313	99.000	4,240,980	4,283,819	4,169,429		38,336			7.854	8.359	MJSD.	916	288,758	03/07/2019.	03/11/2024.
12702#	AA	0			5	4PL	2,329,507	100.000	2,401,554	2,401,554	2,350,324		14,731			7.293	8.087	FMAN.	470	182,930	08/17/2017.	08/14/2023.
12713@	AA	9			5	2Z	374,063	99.000	370,322	374,063	374,063					7.793	7.905	FMAN.	60	14,414	10/03/2019.	10/03/2025.
12721#	AB	5			5	3PL	754,869	99.000	747,320	754,869	754,869					7.536	7.674	FMAN.	5,299	23,454	10/30/2019.	10/31/2025.
13054P	AH	5			5	5FE	1,312,500	81.813	1,073,796	1,312,500	1,312,500					7.870	7.975	MJSD.		58,463	10/24/2019.	08/23/2021.
13119D	AF	9			5	3FE		98.000								6.236	7.377	MON...	2,338		12/14/2018.	01/04/2026.
13119D	AF	9			5	3FE	1,827,700	101.000	1,883,650	1,865,000	1,833,018		7,791			6.236	6.675	MON...	9,342	118,686	12/14/2018.	01/04/2026.
144444	ZA	7			5	2Z	1,890,173	99.000	1,912,714	1,932,034	1,892,732		2,658			6.517	7.050	FMAN.	14,689	32,212	08/20/2019.	08/20/2025.
14886M	AM	3			5	4PL	171,982	79.333	139,223	175,491	172,750		800			9.222	9.948	MON...	854	15,319	02/15/2019.	02/15/2023.
14886M	AN	1			5	5PL	92,970	40.667	92,970	228,613	92,970		296	101,999		12.222	30.481	MON...	1,475	13,847	12/23/2019.	08/15/2023.
16384Y	AF	4			5	2FE		97.375								3.460	4.589	MON...	6,783		12/11/2018.	03/27/2025.
16384Y	AF	4			5	2FE	6,218,928	97.500	6,161,608	6,319,598	6,235,267		17,014			3.460	3.790	MON...	3,730	253,119	12/11/2018.	03/27/2025.
184222	ZZ	3			5	2Z	114,082	100.000	114,082	114,082	114,082					7.447	7.552	JAJO..	661	2,283	12/02/2019.	12/03/2025.
184444	ZA	8			5	2Z	625,556	100.000	641,596	641,596	628,081		2,596			9.219	10.261	JAJO..	14,011	15,186	07/03/2019.	09/01/2022.
190333	ZZ	0			5	3Z	144,595	100.000	144,595	144,595	144,595					7.240	7.343	MJSD.	29	3,415	12/12/2019.	10/17/2023.
20049#	AA	5			5	3PL	3,627,630	98.000	3,604,656	3,678,221	3,642,906		10,023			8.043	8.462	FMAN.	788	287,378	12/31/2019.	09/01/2023.
213333	ZA	8			5	2Z	1,609,658	99.000	1,593,561	1,609,658	1,609,658					7.388	7.497	MJSD.	8,693	66,297	09/03/2019.	09/04/2026.
22526@	AA	5			5	2Z	787,184	99.000	799,295	807,368	788,464		1,327			7.641	8.280	MJSD.	2,353	18,487	08/14/2019.	08/15/2025.
233444	ZZ	4			5	3Z	142,622	99.000	141,196	142,622	142,622					7.531	7.669	FMAN.	477	1,629	12/26/2019.	10/31/2025.
23361*	AA	3			5	3PL	3,582,917	99.000	3,638,250	3,675,000	3,617,243		15,990			8.200	8.816	FMAN.	613	314,414	10/06/2017.	10/06/2023.
23363#	AB	5			5	3PL	686,234	99.000	679,371	686,234	686,234					7.609	7.720	MJSD.	144	27,574	11/01/2019.	11/01/2025.
23582L	AK	7			5	2FE	5,590,143	100.188	5,633,101	5,622,531	5,594,169		12,703			3.952	4.107	MON...	11,626	198,288	03/28/2019.	11/16/2025.
23918Y	AC	2			5	2FE		99.750								4.994	5.317	MON...	1,745		12/20/2018.	06/24/2021.
239999	ZA	6			5	3Z	353,244	100.000	353,244	353,244	353,244					6.457	6.449	JAJO..	3,912	8,585	10/06/2019.	04/28/2025.
240888	ZZ	3			5	3Z	889,144	100.000	902,685	902,685	890,493		1,349			4.500	4.756	JAJO..	9,996	27,366	05/28/2019.	04/28/2025.
24360@	AA	0			5	3PL	3,525,391	100.000	3,598,125	3,598,125	3,544,427		13,090			3.250	3.641	MJSD.	431	243,610	09/29/2017.	09/30/2024.
24521T	AB	2			5	5FE	1,734,550	88.000	1,787,326	2,031,053	1,764,187		29,637			5.394	18.594	JAJO..		10,255	10/22/2019.	02/18/2021.
25374L	A*	9			5	3FE	3,526,561	98.000	3,610,688	3,684,375	3,561,781		34,332			8.258	9.412	JAJO..	50,300	321,063	10/29/2018.	10/30/2023.
254777	ZA	6			5	3Z	207,813	100.000	207,813	207,813	207,813					8.612	8.730	MJSD.	47	8,375	08/29/2019.	03/30/2024.
254777	ZB	4			5	3Z	1,328,183	100.000	1,328,183	1,328,183	1,328,183					8.354	8.469	MJSD.	302	73,718	08/29/2019.	03/30/2024.
255333	ZZ	2			5	3Z	159,638	100.000	165,000	165,000	160,565		976			8.354	9.249	MJSD.	38	12,986	02/11/2019.	03/30/2024.
255777	ZZ	0			5	3Z	2,105,478	100.000	2,159,464	2,159,464	2,112,718		7,487			7.694	6.750	MJSD.	447	129,185	03/11/2019.	03/13/2025.
285555	ZA	9			5	3Z	1,190,445	99.000	1,208,759	1,220,969	1,191,907		1,535			7.645	8.286	MJSD.	30,516	8	09/18/2019.	09/18/2025.
293444	ZZ	1			5	3Z	958,494	100.000	988,138	988,138	961,229		2,873			7.854	0.002	FMAN.	211	51,779	05/08/2019.	05/11/2026.
295111	ZZ	4			5	3Z	1,421,298	99.000	1,439,473	1,454,071	1,427,560		5,827			7.793	8.373	JAJO..	305	118,171	10/09/2018.	10/09/2024.
30282#	AA	0			5	3PL	1,916,237	100.000	1,965,371	1,965,371	1,933,194		9,180			7.667	8.306	MJSD.	1,990	136,589	08/21/2017.	08/21/2023.
30282#	AB	8			5	3PL	261,643	100.000	261,643	261,643	261,515		24			7.323	7.446	MJSD.	265	21,474	01/12/2018.	08/21/2023.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.107

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31528#	AA	2	Ferraro Fine Foods Corp./Term Loan 05/18.....			5	2PL	1,248,337	100.000	1,273,813	1,273,813	1,256,579	3,139	4,199			6.431	6.883	MJSD.	219	98,631	05/09/2018.	05/09/2024.
31528#	AC	8	Ferraro Fine Foods Corp./Incremental Ter.....			5	2PL	95,426	100.000	96,879	96,879	95,904	240	238			6.354	6.407	FMAN.	17	7,013	12/04/2018.	05/09/2024.
31528#	AD	6	Ferraro Fine Foods Corp./Second Amendmen.....			5	2PL	392,356	100.000	398,331	398,331	393,129		814			6.431	6.638	FMAN.	69	16,939	05/10/2019.	05/09/2024.
32007U	BW	8	FDC TL 1L USD.....			5	3FE			96,000							4.269	5.728	JAJO..	8,785		12/27/2018.	07/10/2022.
345999	ZZ	2	Foundation Risk Partners, Corp./Second A.....			5	2Z	1,885,925	100.000	1,925,460	1,925,460	1,891,582		5,916			6.854	7.473	MJSD.	384	71,714	09/06/2019.	11/10/2023.
35041@	AA	3	Foundation Risk Partners, Corp./Term Loa.....			5	3PL	979,811	100.000	1,005,276	1,005,276	987,512		4,800			6.854	7.487	MJSD.	187	78,968	11/10/2017.	11/10/2023.
35041@	AB	1	Foundation Risk Partners, Corp./First Am.....			5	3PL	531,507	100.000	542,354	542,354	534,012		2,253			6.854	6.910	FMAN.	101	44,701	08/09/2018.	11/10/2023.
35041@	AC	9	Foundation Risk Partners, Corp./First Am.....			5	3PL	747,418	100.000	751,971	751,971	748,419		959			6.854	6.626	FMAN.	140	56,322	02/12/2019.	11/10/2023.
35921#	AA	6	Frontline Technologies Intermediate Hold.....			5	3Z	4,811,846	100.000	4,979,452	4,979,452	4,865,087		30,495			8.604	9.462	JAJO..	1,089	333,305	10/29/2019.	09/18/2023.
35921@	AC	4	Frontline Technologies Intermediate Hold.....			5	3PL	612,535	100.000	612,535	612,535	612,535					8.604	8.731	MJSD.	98	27,808	08/15/2019.	09/18/2023.
360444	ZA	4	FWR Holding Corporation/Delayed Draw Ter.....			5	3Z	329,349	100.000	329,349	329,349	329,349					7.323	7.423	FMAN.	334	19,665	07/29/2019.	08/21/2023.
360660	ZZ	0	FWR Holding Corporation/Delayed Draw Ter.....			5	3Z	246,392	100.000	246,392	246,392	246,392					7.323	7.424	JAJO..	250	15,337	03/25/2019.	08/21/2023.
360888	ZZ	7	FWR Holding Corporation/Delayed Draw Ter.....			5	3Z	413,748	100.000	413,834	413,834	413,764		17			7.323	7.436	MJSD.	419	39,249	02/25/2019.	08/21/2023.
36198M	AD	9	Term Loan A : Gaming & Leisure.....			5	2FE	6,406,200	99.750	6,452,538	6,468,710	6,443,101		43,792			3.191	3.923	MJSD.	28,749	181,595	04/02/2019.	04/28/2021.
362266	ZZ	4	GSO Facility TL L+200 10/11/2023.....			5	1FE	58,653,000	100.000	58,800,000	58,800,000	58,678,339		25,339			4.518	4.642	FMAN.	384,364	1,731,975	03/29/2019.	10/11/2023.
36850@	AB	9	Gehl Foods, LLC/Term Loan 1/18.....			5	3PL	3,079,583	97.000	3,073,903	3,168,972	3,104,140		30,036			9.281	10.035	MJSD.	23,612	315,564	12/02/2019.	01/25/2024.
391555	ZA	0	Green Street Parent, LLC and Green Stree.....			5	3Z	5,865,300	99.000	5,925,150	5,985,000	5,871,245		6,230			7.293	7.770	MJSD.	1,154	150,239	08/27/2019.	08/27/2026.
40406#	AD	4	HAI Acquisition Corporation/Term Loan 10.....			5	2PL	3,399,866	100.000	3,487,500	3,487,500	3,421,647		18,349			5.500	6.033	FMAN.	39,393	289,999	11/01/2017.	11/01/2024.
41781@	AA	5	Harvey Tool Company, LLC/Term Loan 10/17.....			5	3PL	2,842,722	100.000	2,900,772	2,900,772	2,858,199		9,367			4.750	5.168	MJSD.	539	211,502	10/12/2017.	10/11/2024.
41781@	AB	3	Harvey Tool Company, LLC/Delayed Term Lo.....			5	3PL	729,986	100.000	729,986	729,986	729,986					6.854	6.954	MJSD.	136	61,052	01/02/2019.	10/11/2024.
41902@	AA	9	Sigma Electric Manufacturing Corporation.....			5	3PL	2,281,352	100.000	2,328,100	2,328,100	2,295,096		9,357			6.850	7.379	FMAN.	40,755	129,193	10/31/2017.	10/31/2023.
41902@	AA	9	Sigma Electric Manufacturing Corporation.....			5	3PL	814,964	100.000	823,196	823,196	815,610		739			6.810	7.191	MJSD.	154	58,765	09/04/2019.	10/31/2023.
43289D	AE	3	HILTON WORLDWIDE FINANCE TL B2 **A&E**.....			5	2FE		96.875								4.260	5.055	MJSD.	11,066		12/21/2018.	10/25/2023.
44903L	AD	1	Hygiena Borrower LLC/First Amendment Inc.....			5	3PL	493,342	99.000	496,415	501,429	495,197		1,492			6.104	6.703	FMAN.	83	25,347	08/17/2018.	08/26/2022.
45259#	AA	7	IMPACT SALES TL L+650 06/27/2023 MD.....			5	2FE	5,662,547	95.400	5,308,533	5,564,500	5,633,349		(24,877)			8.604	8.315	MON...		506,393	06/27/2018.	06/27/2023.
455111	ZZ	0	Implus Footcare, LLC/Initial Term Loan 0.....			5	3Z	872,910	97.000	848,845	875,098	873,670		773			8.354	8.588	MJSD.	199	66,751	04/18/2019.	04/30/2024.
455333	ZZ	0	Implus Footcare, LLC/Spenco Incremental.....			5	3Z	135,834	97.000	132,090	136,175	135,953		120			8.414	8.667	MJSD.	31	10,412	04/18/2019.	04/30/2024.
45763F	AN	8	Inmar, Inc./Initial Term Loan (First Lie.....			5	4FE	3,330,816	95.500	3,348,347	3,506,123	3,356,131		26,533			6.104	7.351	MJSD.	579	166,280	04/09/2019.	05/01/2024.
46126#	AA	6	IntraPac International LLC/U.S. Term Loa.....			5	3Z	1,436,267	99.000	1,454,633	1,469,326	1,440,888		4,845			5.500	5.698	JAJO..	304	115,442	01/07/2019.	01/11/2026.
461444	ZZ	7	IntraPac Canada Corporation/Canadian Ter.....			5	3Z	731,859	99.000	741,217	748,704	733,923		2,180			5.500	5.706	JAJO..	155	58,824	01/07/2019.	01/11/2026.
463555	ZZ	8	IRI Holdings, Inc./Term Loan 11/18.....			5	4Z	1,837,688	98.000	1,819,125	1,856,250	1,840,268		2,901			6.612	5.570	FMAN.	325	129,487	11/09/2018.	12/01/2025.
466022	ZZ	6	IVY HILL XV.....			5	1FE	40,000,000	100.000	40,000,000	40,000,000	40,000,000					4.060	4.118	FMAN.	212,022	1,073,911	04/17/2019.	05/15/2029.
46611V	AT	2	JBS USA, LLC.....			5	3FE			96,500							5.260	6.393	JAJO..	700		12/27/2018.	10/30/2022.
480150	ZZ	7	Key Surgical LLC/Incremental Term Loan 1.....			5	2FE	412,298	100.000	419,959	419,959	414,131		1,771			7.258	7.829	MJSD.	5,010	31,211	10/30/2018.	06/01/2023.
482666	ZA	5	K2 Insurance Services, LLC/Term Loan 7/1.....			5	3Z	4,682,113	99.000	4,761,075	4,809,167	4,694,909		13,386			5.000	5.673	JAJO..	964	176,343	07/01/2019.	07/01/2024.
485777	ZZ	2	Kellermeyer Bergensons Services, LLC/Ter.....			5	4Z	356,361	99.000	356,361	359,961	356,430		69			8.393	8.632	FMAN.	4,028	5,507	11/07/2019.	11/07/2026.
488333	ZZ	1	Kene Acquisition, Inc./Delayed Draw Term.....			5	3Z	58,793	99.000	58,205	58,793	58,793					6.088	6.176	MJSD.	13	1,065	11/12/2019.	08/10/2026.
488555	ZA	4	Kene Acquisition, Inc./Term Loan 8/19.....			5	3Z	1,195,306	99.000	1,213,966	1,226,228	1,197,071		1,913			6.437	6.981	FMAN.	145	31,204	08/08/2019.	08/10/2026.
493288	ZA	5	Key Surgical LLC/Fourth Amendment Increm.....			5	2Z	185,350	100.000	190,967	190,967	185,865		542			7.043	8.047	MJSD.	2,278	2,414	08/28/2019.	06/01/2023.
525555	ZA	9	Laboratories Bidco LLC/Term Loan 9/19.....			5	3Z	460,143	99.000	455,542	460,143	460,143					7.806	7.917	MJSD.	96	10,353	10/03/2019.	06/25/2024.
55418#	AA	4	Mac Lean-Fogg Company/Term Loan 12/18.....			5	3PL	1,649,256	99.000	1,650,419	1,667,090	1,651,746		2,693			7.040	5.844	MJSD.	315	121,656	12/17/2018.	12/22/2025.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.108

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n		NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55418#	AB	2	Mac Lean-Fogg Company/Delayed Draw Term.....			5	3PL	116,602	99.000	115,436	116,602	116,602					7.040	7.143	JAJO..	24	6,563	03/20/2019	12/22/2025.
57810J	AC	2	Amynta Agency Borrower Inc./Incremental.....			5	4FE	932,358	93.750	874,086	932,358	932,321		8			6.543	6.304	FMAN.	163	63,112	12/20/2018.	02/28/2025.
588222	ZZ	5	Micromeritics Instrument Corp./Term Loan.....			5	2Z	394,817	100.000	394,817	394,817	394,817					6.740	6.740	JAJO..	1,035	5,922	12/18/2019.	12/18/2025.
59511F	AB	0	MICRON TECHNOLOGY INC TL B.....			5	2FE		99.500								4.160	4.298	MJSD.	7,015		11/30/2018.	04/26/2022.
600343	ZZ	3	Ministry Brands, LLC/Delayed Draw Term L.....			5	3Z	52,339	97.000	50,769	52,339	52,337		1			6.040	5.767	MJSD.	9	16,281	03/28/2019.	12/02/2022.
60367*	AA	9	Ministry Brands, LLC/Delayed Draw Term L.....			5	3PL	2,379,690	97.000	2,308,299	2,379,690	2,361,043		6,599			6.040	6.417	FMAN.	387	140,400	02/12/2018.	12/02/2022.
60367*	AB	7	Ministry Brands, LLC/Incremental Term Lo.....			5	3PL	267,945	97.000	262,550	270,670	268,833		650			6.040	6.385	JAJO..	44	15,927	04/18/2018.	12/02/2022.
61506U	AB	0	Montreign Resort Casino.....			5	5FE	12,907,663	85.938	12,606,415	14,669,198	13,186,375		253,895			10.159	14.463	JAJO..	267,008	873,620	12/10/2019.	01/24/2023.
62929#	AA	2	ACA Compliance Group/Term Loan 1/18.....			5	4PL	2,765,906	97.000	2,762,417	2,847,853	2,790,043		14,700			8.104	8.817	MJSD.	641	243,821	02/09/2018.	02/09/2024.
62929#	AB	0	ACA Compliance Group/Delayed Draw Term L.....			5	4PL	781,614	97.000	767,762	791,508	791,311		9,005			8.104	8.229	MJSD.	180	67,805	08/20/2018.	02/09/2024.
62931*	AA	2	NMC Skincare Intermediate Holdings II, L.....			5	3PL	565,719	100.000	579,235	579,235	568,186		2,405			6.793	6.974	JAJO..	105	41,197	10/29/2018.	10/31/2024.
62931*	AC	8	NMC Skincare Intermediate Holdings II, L.....			5	3PL	40,165	100.000	40,165	40,165	40,165					6.793	6.478	JAJO..	12	2,991	02/01/2019.	10/31/2024.
62937N	AW	7	NRG ENERGY INC TL B.....			5	2FE		97.750								4.249	4.869	MJSD.	2,260		12/11/2018.	06/30/2023.
62976#	AA	4	NSM Insurance Group, LLC/Term Loan 5/18.....			5	3PL	1,772,307	100.000	1,808,476	1,808,476	1,781,459		6,519			6.604	5.822	FMAN.	226	127,400	05/11/2018.	05/11/2024.
62976#	AB	2	NSM Insurance Group, LLC/Delayed Draw Te.....			5	3PL	917,766	100.000	927,036	927,036	920,848		1,493			6.604	6.874	FMAN.	116	65,306	05/17/2018.	05/11/2024.
62976#	AC	0	NSM Insurance Group, LLC/First Amendment.....			5	3PL	320,290	100.000	326,827	326,827	321,524		1,274			6.604	6.762	FMAN.	41	23,584	11/28/2018.	05/11/2024.
639777	ZA	2	NELIPAK HOLDINGS US TL L+425 07/02/2026.....			5	3Z	1,226,798	99.000	1,239,316	1,251,834	1,228,590		1,911			6.293	6.737	FMAN.	210	40,911	07/02/2019.	07/02/2026.
660999	ZZ	9	NSM Insurance Group, LLC/Second Amendmen.....			5	2FE	448,141	100.000	457,287	457,287	449,488		1,387			6.604	6.926	FMAN.	57	23,997	03/28/2019.	05/11/2024.
661000	ZZ	5	NSM Insurance Group, LLC/Third Amendment.....			5	2Z	568,047	100.000	579,640	579,640	569,266		1,245			6.604	7.178	MJSD.	72	20,120	06/28/2019.	05/11/2024.
67096@	AA	0	OMH-HealthEdge Holdings, LLC/Term Loan 9.....			5	2PL	342,692	99.000	339,265	342,692	342,692					7.322	7.428	FMAN.	52	12,411	10/23/2019.	10/24/2025.
67113H	AD	7	OTG Management, LLC/Delayed Draw Term Lo.....			5	3Z	860,188	100.000	880,635	880,635	870,422		6,182			7.000	7.839	FMAN.	7,839	84,673	10/10/2018.	08/26/2021.
681111	ZA	1	Olympia Acquisition, Inc./Term Loan 9/19.....			5	3Z	543,266	99.000	537,833	543,266	543,266					7.322	7.427	JAJO..	83	24,445	09/23/2019.	09/24/2026.
690555	ZZ	3	OTG Management, LLC/Fourth Amendment DDT.....			5	3Z	158,472	100.000	177,552	177,552	166,277		6,825			9.009	13.191	JAJO..	1,947	13,465	12/11/2019.	08/26/2021.
69323*	AA	3	BakeMark Holdings, Inc./Additional Term.....			5	3Z	1,282,849	100.000	1,308,496	1,308,496	1,290,390		5,205			7.293	7.836	FMAN.	256	99,679	05/09/2018.	08/14/2023.
69345Y	AB	0	PFC ACQUISITION CORP.....			5	4FE	6,208,687	80.625	5,205,336	6,456,231	6,220,579		12,720			8.450	9.341	MJSD.	12,482	378,106	10/07/2019.	02/07/2026.
69398*	AD	7	PDI TA Holdings, Inc./First Lien Term Lo.....			5	5	5,565,746	98.000	5,460,483	5,571,922	5,566,615		898			6.664	6.516	JAJO..	12,882	308,407	03/18/2019.	10/24/2024.
69406*	AA	3	PHNTM Holdings, Inc./Term Loan (First Li.....			5	3PL	257,239	100.000	257,239	257,239	257,239					7.293	7.401	JAJO..	38	8,609	07/18/2019.	01/27/2023.
69406*	AB	1	PHNTM Holdings, Inc./Term Loan (First Li.....			5	3Z	1,057,164	100.000	1,067,859	1,067,859	1,065,564		4,999			7.293	7.476	FMAN.	156	81,340	12/07/2017.	01/27/2023.
695222	ZA	0	NELIPAK HOLDING INC TL L+425 07/02/2026.....			5	3Z	182,831	99.000	184,697	186,563	183,049		236			6.293	6.625	JAJO..	31	3,588	08/07/2019.	07/02/2026.
702666	ZZ	4	Pathway Vet Alliance LLC (fka Pathway Pa.....			5	3Z	1,162,173	99.000	1,153,190	1,164,838	1,162,438		280			6.300	6.438	JAJO..	204	35,652	11/14/2019.	12/20/2024.
702888	ZZ	4	Pathway Vet Alliance LLC/2019 First Lien.....			5	3Z	742,854	99.000	735,426	742,854	742,854					6.216	6.325	FMAN.	151	11,390	12/19/2019.	12/20/2024.
70323#	AA	7	Pathway Vet Alliance LLC (fka Pathway Pa.....			5	3Z	3,237,576	99.000	3,262,749	3,295,706	3,247,317		10,256			6.543	6.993	MJSD.	577	236,675	12/18/2018.	12/20/2024.
70437Y	AF	8	PAYLESS INC A1-EXIT L+800 02/10/2022.....				6FE	425,867	75.000	637,837	850,449	425,225					14.500	21.556	MON...			08/10/2017.	02/10/2022.
70470@	AA	0	POLYMER SOLUTIONS GRP L+625 07/31/22 MD.....			5	3Z	2,330,733	98.650	2,299,268	2,330,733	2,330,078		449			8.790	8.925	MON...	64,551	231,000	02/01/2018.	07/31/2022.
70559@	AA	4	Pegasus Global Enterprise Holdings, LLC/.....			5	3PL	1,604,879	99.000	1,630,874	1,647,348	1,609,083		4,401			7.790	8.163	FMAN.	263	77,603	05/24/2019.	05/29/2025.
71571E	AD	1	PES HOLDINGS LLC PHIENE PIK-TERM C-EXIT.....				6FE	301,157	37.667	667,276	1,771,513	301,157		32,731	1,235,602		3.101	20.000	MJSD.		36,086	03/29/2019.	12/31/2022.
71639#	AA	4	PetIQ, LLC/Term Loan 01/18.....			5	2PL	3,303,096	99.000	3,354,113	3,387,993	3,322,444		14,817			4.500	5.149	MJSD.	592	204,799	07/08/2019.	07/08/2025.
716666	ZA	3	Petroleum Service Group LLC/Term Loan 7/.....			5	3Z	2,895,039	98.000	2,901,769	2,960,989	2,899,913		4,874			7.434	7.844	JAJO..	42,801	58,715	07/23/2019.	07/23/2025.
71681#	AN	3	PetVet Care Centers, LLC/Second 2019 Del.....			5	1Z	374,063	99.000	370,322	374,063	374,063					6.036	6.124	MJSD.	184	9,349	12/26/2019.	02/14/2025.
745777	ZZ	8	Pyramid Management Advisors, LLC/Delayed.....			5	1Z	126,380	100.000	126,380	126,380	126,380					7.452	7.452	JAJO..	27	935	12/30/2019.	07/15/2023.
74719#	AA	1	Pyramid Management Advisors, LLC/Term Lo.....			5	1Z	1,467,960	100.000	1,467,960	1,467,960	1,467,960					7.452	7.452	FMAN.	308	10,865	12/30/2019.	07/15/2023.

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
748111	ZZ	7		D	5	3Z	405,678	99.000	401,622	405,678	405,678					7.550	7.580	MJSD.	87	10,084	11/13/2019.	03/29/2025.
749111	ZZ	6			5	3Z	29,182	100.000	29,182	29,182	29,182					7.387	7.496	MJSD.	10	0	12/30/2019.	10/30/2026.
749555	ZZ	4			5	3Z	476,799	100.000	485,553	485,553	477,008		209			7.409	7.850	FMAN.	4,872	3,251	12/11/2019.	10/30/2026.
74966U	AP	5			5	2FE		98.125								3.702	4.957	MON...	793		12/12/2018.	04/17/2023.
74966U	AP	5			5	2FE	6,225,440	100.766	6,350,190	6,301,917	6,243,345		19,794			3.702	4.061	MON...	12,330	259,298	01/29/2019.	04/17/2023.
750222	ZZ	7			5	1FE	1,924,421	99.000	1,921,475	1,940,884	1,928,730		4,845			6.600	6.878	MJSD.	8,397	113,488	09/02/2019.	12/13/2023.
75046T	AB	0			5	3Z	625,351	99.000	630,124	636,489	626,769		1,495			5.750	6.178	MJSD.	273	39,532	03/29/2019.	03/29/2025.
750555	ZZ	0			5	1FE	827,295	99.000	838,568	847,039	841,853		1,370			4.500	4.737	MJSD.	106	59,649	06/15/2018.	12/13/2023.
75734@	AB	9			5	3Z	4,563,083	99.000	4,666,418	4,713,554	4,575,713		13,338			7.599	8.375	JAJO.	91,531	94,409	07/01/2019.	07/01/2025.
76009W	AT	7			5	3FE	3,950,100	99.750	3,980,025	3,990,000	3,952,295		2,289			6.250	6.520	MJSD.		84,715	08/02/2019.	08/02/2026.
76150#	AA	2			5	1Z	1,377,040	99.000	1,398,225	1,412,348	1,379,754		2,796			7.339	8.135	JAJO.	25,912	37,145	09/02/2019.	12/12/2023.
76252@	AA	1			5	2FE	877,458	100.000	886,321	886,321	878,904		2,502			6.543	5.686	FMAN.	155	60,800	11/28/2018.	12/02/2024.
78249L	AB	6			5	3FE		97.500								5.036	6.231	MON...	2,039		12/21/2018.	04/14/2023.
78249L	AB	6			5	3FE	5,170,038	100.000	5,304,777	5,304,777	5,230,834		18,252			5.036	5.570	MON...	24,987	271,301	07/02/2019.	04/14/2023.
78411E	AC	2			5	4FE	1,791,722	100.000	1,837,664	1,837,664	1,807,626		8,545			5.599	6.183	MJSD.	23,658	114,554	09/06/2017.	09/01/2023.
79400@	AA	6			5	3Z	345,684	100.000	349,176	349,176	345,900		224			7.694	8.028	MJSD.	72	9,252	08/29/2019.	03/13/2025.
80511@	AC	6			5	2FE	4,443,215	100.000	4,443,215	4,443,215	4,454,262		(4,703)			7.354	7.342	MJSD.	28,083	344,609	01/22/2019.	06/01/2022.
81389#	AA	5			5	2PL	745,753	100.000	769,978	769,978	750,662		5,082			8.554	8.834	MJSD.	172	71,983	12/19/2018.	12/21/2023.
81389#	AB	3			5	2PL	223,449	100.000	223,449	223,449	223,449					8.793	8.920	FMAN.	52	10,508	09/30/2019.	12/21/2023.
81389#	AC	1			5	2PL	51,432	100.000	52,017	52,017	51,520		91			8.573	8.985	FMAN.	93	3,199	04/18/2019.	12/21/2023.
81683U	AN	7			5	2FE		97.250					366			3.452	4.779	MON...	2,166	3,734	12/28/2018.	07/08/2024.
817555	ZZ	1			5	2FE	362,906	100.000	370,313	370,313	364,442		1,345			6.817	6.883	JAJO..	1,845	27,194	09/05/2018.	07/31/2024.
820333	ZZ	8			5	3Z	375,000	99.000	371,250	375,000	375,000					7.774	7.774	FMAN.	80	23,438	11/04/2019.	11/05/2024.
84650H	AC	3			5	3Z	630,920	100.000	640,528	640,528	633,692		2,155			6.314	6.694	JAJO..	112	25,247	04/13/2018.	04/13/2024.
84650H	AD	1			5	3PL	120,012	100.000	121,840	121,840	120,420		343			6.314	6.717	MJSD.	21	13,254	08/31/2018.	04/13/2024.
84650H	AF	6			5	3Z	87,403	100.000	88,734	88,734	87,537		136			6.314	6.623	JAJO..	16	1,294	07/11/2019.	04/13/2024.
84650H	AG	4			5	3Z	174,807	100.000	177,469	177,469	175,073		273			6.314	6.623	JAJO..	31	2,588	07/11/2019.	04/13/2024.
84650H	AA	2			5	3PL	90,752	100.000	92,134	92,134	90,844		92			6.314	6.686	JAJO..	16	309	09/11/2019.	04/13/2024.
84756#	AC	4			5	2PL	2,333,715	100.000	2,381,520	2,381,520	2,347,405		8,390			6.354	6.838	MJSD.	420	161,787	04/02/2018.	04/02/2024.
866110	ZZ	5			5	3Z	5,495,414	99.060	5,444,217	5,495,879	5,487,720		159			8.137	8.199	MJSD.			01/02/2019.	09/01/2022.
86738*	AA	6			5	3PL	1,300,491	100.000	1,327,140	1,327,140	1,308,333		5,281			6.850	7.379	FMAN.	247	96,880	10/31/2017.	10/31/2023.
86803@	AA	4			5	2PL	1,618,409	100.000	1,651,438	1,651,438	1,627,891		7,236			6.793	7.275	FMAN.	300	117,399	05/25/2018.	05/27/2024.
86803@	AB	2			5	2FE	977,291	100.000	977,291	977,291	977,291					6.793	5.700	FMAN.	178	55,742	03/18/2019.	05/27/2024.
870999	ZZ	5			5	3Z	59,034	100.000	60,995	60,995	59,404		383			7.354	8.043	MJSD.	12	3,523	04/01/2019.	03/30/2023.
87296@	AA	6			5	4	1,161,828	100.000	1,188,570	1,188,570	1,168,292		4,843			7.604	8.175	MJSD.	182	95,739	05/31/2018.	05/31/2024.
87296@	AB	4			5	3PL	404,109	100.000	408,707	408,707	405,004		879			7.604	7.959	MJSD.	62	32,942	08/10/2018.	05/31/2024.
87296@	AE	8			5	3Z	203,922	100.000	203,922	203,922	203,922					7.604	7.713	MJSD.	44	13,759	02/25/2019.	05/31/2024.
87298@	AB	2			5	3PL	4,832,406	100.000	4,981,862	4,981,862	4,846,195		14,483			7.854	8.226	FMAN.	1,065	261,051	05/08/2019.	05/11/2026.
876444	ZZ	6			5	3Z	425,056	99.000	420,805	425,056	425,056					7.441	7.550	MJSD.	91	12,116	12/01/2019.	12/02/2026.
88084@	AB	8			5	3PL	159,965	100.000	161,990	161,990	160,415		388			7.354	7.220	MJSD.	32	12,630	07/12/2018.	03/30/2023.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22				
				F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol																	Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description			Code				Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value													
88084@	AC	6	TerSera Therapeutics LLC/Second Amendmen.....		5	3PL		152,734	100.000	154,667	154,667	153,213		465			7.354	7.787	MJSD.	31	12,082	09/27/2018.	03/30/2023.			
88084@	AD	4	TerSera Therapeutics LLC/First Amendment.....		5	3Z		162,812	100.000	162,812	162,812	162,812					7.354	6.934	MJSD.	33	12,838	12/28/2018.	03/30/2023.			
885555	ZA	3	TA/WEG Holdings, LLC/Term Loan 9/19.....		5	3Z		1,496,349	99.000	1,481,386	1,496,349	1,496,349					7.694	7.694	JAJO.	8,954	47,577	10/01/2019.	10/02/2025.			
88732#	AC	0	TimeClock Plus, LLC/Term Loan 8/19.....		5	4PL		784,753	99.000	792,760	800,768	785,530		815			7.624	8.135	FMAN.	166	20,559	08/30/2019.	08/28/2026.			
89158*	AC	7	Touchstone Acquisition, Inc./Term Loan 1.....		5	3PL		1,441,291	99.000	1,463,465	1,478,247	1,447,129		5,629			6.793	6.965	FMAN.	269	105,139	11/13/2018.	11/17/2025.			
90343K	AR	3	US Silica Company - Term Loan - Assignme.....		5	4FE		2,122,986	88.107	2,199,294	2,496,162	2,129,993		7,570			5.750	9.353	FMAN.		8,742	11/14/2019.	05/01/2025.			
90385P	AC	4	The Ultimus Group Midco, LLC/First Lien.....		5	4PL		1,128,886	98.000	1,128,886	1,151,925	1,131,523		1,883			6.543	6.998	MJSD.	201	32,353	09/16/2019.	02/01/2026.			
90932R	AE	4	Term Loan B : United Air Lines.....		5	2FE			97.500								3.452	4.634	MON.	9,418		12/18/2018.	03/29/2024.			
90932R	AE	4	Term Loan B : United Air Lines.....		5	2FE		1,492,812	100.438	1,537,796	1,531,089	1,500,144		7,684			3.452	4.036	MON.	883	64,937	12/18/2018.	03/29/2024.			
91136E	AJ	4	United Rentals (North America) 10/18.....		5	2FE			97.250					539			3.536	6.890	MON.	4,849	3,397	12/28/2018.	10/31/2025.			
91727#	AA	5	Urology Management Associates, LLC/First.....		5	2FE		669,888	100.000	687,260	687,260	673,515		3,094			7.040	7.191	FMAN.	130	53,252	08/31/2018.	08/31/2024.			
91830@	AD	5	VLS Recovery Services, LLC/Term Loan 10/.....		5	3PL		2,735,494	100.000	2,806,637	2,806,637	2,758,525		14,218			8.046	8.694	JAJO.	17,989	218,765	10/17/2017.	10/17/2023.			
91830@	AF	0	VLS Recovery Services, LLC/Delayed Draw.....		5	3PL		465,956	100.000	471,854	471,854	467,440		1,215			8.089	8.495	JAJO.	3,024	51,029	08/01/2018.	10/17/2023.			
91839*	AA	4	VPROP Operating, LLC/New Loan 11/17.....		5	2FE		2,703,938	72.000	2,703,938	3,755,470	2,703,938		28,579	1,010,987		11.632	16.409	MJSD.	71,213	477,931	12/02/2019.	08/01/2021.			
92334#	AA	8	Production Resource Group, LLC/Term Loan.....		5	3PL		3,637,494	90.000	3,374,994	3,749,994	3,660,064		19,377			7.000	7.083	FMAN.	38,010	384,451	08/21/2018.	08/21/2024.			
92840@	AC	3	VistaPharm, Inc./Term B-1 Loans 10/17.....		5	2PL		1,995,251	98.000	1,995,296	2,036,016	2,015,139		10,838			8.524	8.123	MJSD.	14,770	160,398	11/06/2017.	12/21/2021.			
928432	A*	4	Visual Edge Technology, Inc./Term Loan 0.....		5	5PL		2,615,978	98.000	2,616,422	2,669,819	2,634,137		10,134			7.000	7.656	FMAN.	21,806	222,404	11/29/2019.	08/31/2022.			
928432	A@	2	Visual Edge Technology, Inc./Delayed Dra.....		5	5PL		2,920,707	98.000	2,909,996	2,969,384	2,936,625		9,302			7.000	7.555	FMAN.	24,252	260,129	11/29/2019.	08/31/2022.			
935999	ZZ	8	WSHP FC Acquisition LLC/Third Amendment.....		5	3Z		397,437	100.000	397,437	397,437	397,437					8.036	8.182	FMAN.	90	13,327	10/30/2019.	03/30/2024.			
93710@	AA	2	Wash Multifamily Acquisition Inc./2019 I.....		5	4Z		5,910,000	99.500	5,970,000	6,000,000	5,923,513		13,513			4.750	5.044	FMAN.	32,206	141,163	08/01/2019.	05/16/2022.			
940333	ZA	8	VLS Recovery Services, LLC/Second Amendm.....		5	3Z		398,215	100.000	412,472	412,472	399,887		1,706			8.089	9.164	FMAN.	2,644	14,308	07/01/2019.	10/17/2023.			
95810D	AR	2	WESTERN DIGITAL TL B4 L+175 04/29/2023.....		5	2FE		2,043,938	100.396	2,103,009	2,094,714	2,053,418		14,933			3.452	4.156	MON.	11,650	58,995	03/28/2019.	04/29/2023.			
98379E	AE	6	XPO LOGISTICS INC.....		5	2FE		6,187,709	100.506	6,294,020	6,262,332	6,187,874					3.702	4.013	FMAN.	52,075	289,081	12/11/2018.	02/24/2025.			
BL2967	88	5	SpareFoot, LLC/Incremental Term Loan 2/1.....		5	3Z		66,678	100.000	67,693	67,694	66,830		156			6.314	6.515	JAJO.	12	2,225	04/02/2019.	04/13/2024.			
G2757#	AA	8	Datix Bidco Limited/Facility B1 04/18.....		5	3PL		886,835	100.000	904,934	904,934	890,693		2,686			4.500	4.900	JAJO.	10,021	66,042	04/27/2018.	04/28/2025.			
L2324E	AE	1	Term Loan B : Delos Finance SaRL.....	D	5	2FE			97.750					(18)			3.854	4.632	JAJO.	35,109	6,022	12/20/2018.	10/01/2023.			
L2324E	AE	1	Term Loan B : Delos Finance SaRL.....	D	5	2FE		1,423,240	100.333	1,460,848	1,456,000	1,430,066		20,224			3.854	4.430	JAJO.	28,168	52,530	12/20/2018.	10/01/2023.			
L2968E	AB	8	ENDO INTL B 1L L+425 04/12/2024.....	C	5	4FE		2,716,350	95.500	2,607,150	2,730,000	2,719,832		2,488			6.000	6.186	MON.	10,143	181,014	04/13/2017.	04/12/2024.			
N1603L	AD	9	BRIGBI TL B 1L USD.....		5	5FE		978,986	58.357	928,955	1,591,848	1,020,401		44,421			5.202	16.865	FMAN.	4,124	28,450	08/22/2019.	06/30/2024.			
6499999.		Unaffiliated Bank Loans - Acquired.....							406,119,293	XXX	407,060,570	420,625,504	407,592,512	12,983	1,442,700	2,348,589	0	XXX	XXX	XXX	2,305,947	20,044,842	XXX	XXX		
6599999.		Total - Unaffiliated Bank Loans.....							406,119,293	XXX	407,060,570	420,625,504	407,592,512	12,983	1,442,700	2,348,589	0	XXX	XXX	XXX	2,305,947	20,044,842	XXX	XXX		
Totals																										
7699999.		Total - Issuer Obligations.....							21,552,394,518	XXX	22,790,106,556	21,397,402,217	21,513,809,417	2,560,652	(3,450,766)	5,686,924	0	XXX	XXX	XXX	233,017,009	849,375,794	XXX	XXX		
7799999.		Total - Residential Mortgage-Backed Securities.....							1,775,602,829	XXX	1,954,551,916	2,018,961,333	1,758,456,430	(148,081)	15,729,358	706,979	0	XXX	XXX	XXX	7,325,172	73,961,704	XXX	XXX		
7899999.		Total - Commercial Mortgage-Backed Securities.....							748,340,362	XXX	777,298,887	758,490,178	750,496,365	0	1,496,172	0	0	XXX	XXX	XXX	2,293,492	27,855,167	XXX	XXX		
7999999.		Total - Other Loan-Backed and Structured Securities.....							7,888,320,382	XXX	7,991,071,274	8,063,989,775	7,874,123,809	0	825,669	12,315,526	0	XXX	XXX	XXX	41,255,759	292,216,759	XXX	XXX		
8299999.		Total - Unaffiliated Bank Loans.....							406,119,293	XXX	407,060,570	420,625,504	407,592,512	12,983	1,442,700	2,348,589	0	XXX	XXX	XXX	2,305,947	20,044,842	XXX	XXX		
8399999.		Grand Total - Bonds.....							32,370,777,385	XXX	33,920,089,202	32,659,469,008	32,304,478,534	2,425,554	16,043,132	21,058,019	0	XXX	XXX	XXX	286,197,379	1,263,454,266	XXX	XXX		

E10.110

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21	
				3	4					9	10		12	13	14	15	16	17	18	19			
CUSIP Identification	Description			Code	gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired	
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																							
001011	ZZ	1	Acutus Medical Inc D.....	R.....		4,999,998.530	1.00	1.000	4,999,999	1.000	4,999,999	4,999,999							0		4Z.....	07/19/2019.	
00850L	20	3	AGRIBANK FCB.....			50,000.000	100.00		5,000,000	106.000	5,300,000	5,000,000	85,940	343,758					0		2FE.....	10/29/2013.	
009522	ZA	4	AIRWAY THERAPEUTICS.....	R.....		1,372,577.000	1.00	1.816	2,099,999	1.816	2,492,600	2,099,999							0		4Z.....	08/30/2019.	
064159	KJ	4	BANK OF NOVA SCOTIA.....		C	12,000,000.000	1,000.00		12,008,356	101.375	12,165,000	12,014,000	122,450	558,000				(2,511)	(2,511)			2FE.....	10/05/2017.
088555	ZC	4	BIDTELLECT \$6.78 6/29/2025.....	R.....		161,308.000		0.770	124,207	0.770	124,207	124,207						511,417	(511,417)			5GI.....	08/25/2017.
088577	ZA	2	BEXION PHARMACEUTICALS.....	R.....		8,948.000		19.817	139,994	19.817	177,326	139,994							0		5GI.....	12/28/2017.	
088577	ZB	0	BEXION PHARMACEUTICALS.....	R.....		10,092.000		19.817	199,997	19.817	199,997	199,997							0		5GI.....	09/10/2018.	
088577	ZZ	7	BEXION PHARMACEUTICALS LLC.....	R.....		23,433.000		19.817	319,134	19.817	464,381	319,134							0		5GI.....	03/06/2017.	
09069Z	ZA	2	BIOWISH TECHNOLOGIES SERIES B.....	R.....		1,525,571.000		0.544	811,671	0.544	830,420	811,671							0		5GI.....	04/05/2017.	
09069Z	ZB	0	BIOWISH TECHNOLOGIES SERIES C.....	R.....		5,400,615.000		0.544	2,873,365	0.544	2,939,738	2,873,365							0		5GI.....	04/05/2017.	
09069Z	ZC	8	BIOWISH TECHNOLOGIES SERIES E.....	R.....		4,838,941.000		0.544	2,634,000	0.544	2,634,000	2,634,000							0		4Z.....	11/15/2018.	
096444	ZZ	0	BLUE WATER VACCINE.....	R.....		82,101.000	1.00	6.090	499,995	6.090	499,995	499,995							0		4Z.....	07/01/2019.	
173333	ZA	6	losant IoT, INC. B.....	R.....		998,403.000		1.002	1,000,000	1.002	1,000,000	1,000,000							0		5GI.....	11/05/2018.	
173333	ZZ	1	LOSANT IoT INC SERIES A.....	R.....		1,070,173.000		1.002	700,000	1.002	1,071,885	700,000							0		5GI.....	08/02/2017.	
23128L	40	9	CURIOSITYSTREAM INC.....			400,000.000	10.00	10.000	4,000,000	10.000	4,000,000	4,000,000							0		4Z.....	11/13/2018.	
23380Y	AD	9	DAI-ICHI LIFE INSURANCE CO LTD.....		C	10,000,000.000	1,000.00		10,000,227	103.496	10,349,630	10,000,000	174,444	400,000				192	192			1FE.....	07/13/2016.
26875U	ZB	9	EOS Energy Storage LLC.....			833,334.000		0.500	416,667	0.500	416,667	416,667							0		6*.....	12/27/2019.	
28852N	20	8	ELLINGTON FINANCIAL INC.....			200,000.000	25.00		5,000,000	25.270	5,054,000	5,000,000							0		2Z.....	10/16/2019.	
292450	ZZ	9	ENABLE INJECTIONS SERIES B.....	R.....		499,597.000		5.490	2,443,030	5.490	2,742,788	2,443,030							0		5GI.....	10/17/2018.	
29402T	2#	5	ENVEN ENERGY CORPORATION.....	R.....		674,836.000		14.300	8,291,046	14.300	9,650,155	8,459,582		710,147			(168,537)		(168,537)		5.....	12/31/2019.	
333333	ZA	3	ECCRINE SYS SER B.....	R.....		5,619,203.000	2.00	0.602	3,381,074	0.602	3,381,074	3,381,074							(0)		5GI.....	06/29/2018.	
333333	ZB	1	ECCRINE SYSTEM B-2.....	R.....		1,163,370.000	1.00	0.602	700,000	0.602	700,000	700,000							0		4Z.....	10/04/2019.	
371877	ZA	2	GENETESIS SERIES B.....	R.....		93,796.000		8.023	752,497	8.023	752,497	752,499						(2)		(2)		4Z.....	09/27/2019.
371877	ZZ	7	GENETESIS A-2.....	R.....		286,741.000		8.023	2,169,999	8.023	2,300,437	2,169,999							0		5GI.....	05/31/2018.	
378999	ZZ	2	GLOBAL COOLING INC SERIES B.....	R.....		6,147.000		122.000	749,934	122.000	749,934	750,000						(66)		(66)		5GI.....	12/07/2018.
404280	BP	3	HSBC HOLDINGS PLC.....		C	5,000,000.000	1,000.00		5,000,000	109.706	5,485,310	5,000,000	88,472	325,000					0		2FE.....	03/19/2018.	
451662	ZZ	6	Ideal Implants Series B.....	R.....		663,642.000		4.777	3,144,036	4.777	3,170,218	3,164,197						(20,161)		(20,161)		5GI.....	09/27/2019.
499188	ZZ	6	KNOPP BIOSCIENCES LLC.....	R.....		8,615,377.000		1.178	8,332,244	1.178	10,148,914	8,378,078						(45,834)		(45,834)		4Z.....	02/14/2019.
55261F	AH	7	M&T BANK CORP.....			6,290,000.000	1,000.00		6,608,864	108.025	6,794,773	6,648,950	53,727	376,090				(40,086)		(40,086)		2FE.....	01/02/2018.
59156R	BT	4	METLIFE INC.....			12,000,000.000	1,000.00		12,001,063	111.500	13,380,000	12,000,000	207,583	705,000				1,238		1,238		2FE.....	03/20/2018.
606366	ZZ	8	MOD Pizza.....	R.....		25,012.000		155.570	3,499,929	155.570	3,891,117	3,499,929							0		4Z.....	05/01/2019.	
609300	ZZ	4	MONELION SERIES C.....	R.....		67,620.000	50.00	51.760	3,499,998	51.760	3,499,998	3,499,998							0		4Z.....	05/10/2019.	
61686Z	ZZ	1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%.....	R.....		4,877.077		5.048	24,622	5.048	24,622	24,622						(0)		(0)		5GI.....	01/03/2019.
65557C	AN	3	NORDEA BANK AB.....		C	8,000,000.000	1,000.00		7,921,817	104.157	8,332,584	7,931,250	133,389	490,000				2,605		2,605		2FE.....	10/15/2014.
665859	AQ	7	NORTHERN TRUST CORP.....			5,305,000.000	1,000.00		5,456,059	103.900	5,511,895	5,493,094	61,008	244,030				(18,802)		(18,802)		2FE.....	12/21/2017.
693475	AQ	8	PNC FINANCIAL SERVICES GROUP INC.....			21,069,000.000	1,000.00		22,143,485	107.125	22,570,166	22,404,353	175,575	1,053,450				(132,643)		(132,643)		2FE.....	01/04/2018.
714239	ZB	9	PERMIAN HOLDINGS INC.....	R.....		28,050.000		2.500	70,125	2.500	70,125	70,125							0		5GI.....	11/01/2016.	
722470	ZZ	7	PINE BROOK.....	R.....		531,072.235	100.00		53,107,223	100.000	53,107,223	53,107,223	952,399	3,840,974					0		2FE.....	09/25/2018.	
743315	AU	7	PROGRESSIVE CORP.....			7,500,000.000	1,000.00		7,500,515	104.133	7,809,953	7,500,000	118,698	403,125				503		503		2FE.....	03/09/2018.
77926L	30	0	ROUNDPOINT MORTGAGE SERVICING CORPORATIO.....	R.....		50,000.000	100.00	100.000	5,000,000	100.000	5,000,000	5,000,000		400,000					0		5GI.....	08/10/2018.	

Annual Statement for the year 2019 of the GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
				3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification			Description	Code	F or ei gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired
857477 BA 0			STATE STREET CORP.....			5,000,000.000	1,000.00	.....	.....4,999,685	106.000	5,300,000	5,000,000	12,500	281,250	.....	.....	.....163	.....	.....163	.....	2FE.....	09/20/2018.
88429@ 12 2			THIRD POLE, INC.....	R.....		90,300.000	.....	.....28.650	1,973,965	28.650	2,587,095	1,981,546	.....	.....	.....	.....(7,581)	.....	.....	.....(7,581)	.....	5GI.....	12/20/2019.
88429Z ZZ 6			Third Pole Series B Tranche 1 - MBS.....	R.....		44,184.000	25.00	33.000	1,458,072	33.000	1,458,072	1,462,500	.....	.....	.....	.....	.....	.....	.....0	.....	5GI.....	12/27/2018.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....									223,056,893	XXX	233,138,795	223,655,077	2,186,185	10,130,823	0	(242,180)	(189,343)	511,417	(942,940)	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																						
009522 ZZ 9			AIRWAY THERAPEUTICS.....	R.....		2,173,047.000	.....	.....1.889	3,579,320	1.889	4,104,234	3,579,320	.....	.....	.....	.....	.....	.....	.....0	.....	5GI.....	03/01/2018.
084423 40 9			WR BERKLEY CORP.....			199,941.000	25.00	.....	.....3,926,183	25.574	5,113,291	3,968,234	47,642	233,525	.....	.....	.....(38,298)	.....	.....(38,298)	.....	2FE.....	12/11/2013.
08888# 12 2			BIDTELLECT, INC.....	R.....		294,985.000	.....	.....	.....	.....	.....	.....3	.....	.....	.....	.....(3)	.....	.....	.....(3)	.....	5GI.....	06/30/2015.
10924B AA 5			BRIGHTHOUSE HOLDINGS, LLC.....	R.....		17,000,000.000	.....	.....	.....18,623,711	102.000	17,340,000	18,690,000	288,528	1,105,000	.....	.....	.....(21,856)	.....	.....(21,856)	.....	2FE.....	01/23/2018.
14387R 40 1			CAROLINA FIRST MORTGAGE LOAN TRUST.....	R.....		112.000	..100,000.00	.....	.....16,689,577	155,000.000	17,360,000	17,171,000	211,128	1,246,000	.....	.....	.....(481,423)	.....	.....(481,423)	.....	1FE.....	01/09/2019.
759351 70 3			REINSURANCE GROUP OF AMERICA INC.....			200,000.000	25.00	.....	.....4,987,177	28.018	5,603,600	5,000,000	.....	.....310,000	.....	.....	.....	.....	.....0	.....	2FE.....	08/14/2012.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....									47,805,969	XXX	49,521,125	48,408,557	547,298	2,894,525	0	(3)	(541,577)	0	(541,580)	0	XXX	XXX
8999999. Total - Preferred Stocks.....									270,862,862	XXX	282,659,920	272,063,634	2,733,483	13,025,348	0	(242,183)	(730,920)	511,417	(1,484,521)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1				Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
				F or ei	gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		
CUSIP Identification	Description			Code		Number of Shares	Book/Adjusted Carrying Value		Fair Value	Actual Cost								Date Acquired	NAIC Designation

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

00123Q	10	4	AGNC INVESTMENT REIT ORD.....	.....	.....	282,500.000	4,994,600	17,680	4,994,600	4,545,425	45,200	570,650	.....	.....677,695	638,145	39,550	.....	10/31/2015	.....
00287Y	10	9	ABBVIE ORD.....	.....	.....	85,000.000	7,525,900	88,540	7,525,900	5,700,870	.....	.....112,350	.....	.....1,825,031	.....	.....1,825,031	.....	08/14/2019	.....
02376R	10	2	AMERICAN AIRLINES GROUP ORD.....	.....	.....	12,000	344	28,680	344	433	.....	.....4	.....	.....(89)	.....	.....(89)	.....	02/14/2019	.....
035710	40	9	ANNALY CAPITAL MANAGEMENT REIT ORD.....	.....	.....	68,260.000	643,009	9,420	643,009	671,166	17,065	75,086	.....	.....(27,304)	.....	.....(27,304)	.....	12/16/2013	.....
03676B	10	2	ANTERO MIDSTREAM ORD.....	.....	.....	13,000.000	98,670	7,590	98,670	96,919	.....	.....7,380	.....	.....1,751	54,458	(52,707)	.....	10/30/2019	.....
03676C	10	0	ANTERIX ORD.....	.....	.....	581,824.000	25,140,615	43,210	25,140,615	11,636,480	.....	.....	.....	.....3,386,216	.....	.....3,386,216	.....	07/16/2015	.....
037347	10	1	ANWORTH MORTGAGE ASSET REIT ORD.....	.....	.....	371,450.000	1,307,504	3,520	1,307,504	1,225,785	33,431	174,582	.....	.....352,878	546,032	(193,154)	.....	10/31/2015	.....
03762U	10	5	APOLLO COMM REAL EST FIN REIT ORD.....	.....	.....	195,071.000	3,567,849	18,290	3,567,849	3,195,263	89,733	358,931	.....	.....317,966	.....	.....317,966	.....	09/01/2016	.....
037833	10	0	APPLE ORD.....	.....	.....	101,000.000	29,658,650	293,650	29,658,650	5,495,857	.....	.....307,040	.....	.....25,159,599	.....	.....25,159,599	.....	06/28/2013	.....
055622	10	4	BP ADR EACH REPSTNG SIX ORD.....	.....	C	82,500.000	3,113,550	37,740	3,113,550	3,076,735	.....	.....201,300	.....	.....(14,850)	.....	.....(14,850)	.....	05/30/2012	.....
0556EL	10	9	BP MIDSTREAM PARTNERS UNT.....	.....	.....	12,000.000	187,320	15,610	187,320	200,356	.....	.....13,437	.....	.....(1,146)	.....	.....(1,146)	.....	09/13/2019	.....
09062X	10	3	BIOGEN ORD.....	.....	.....	3,500.000	1,038,555	296,730	1,038,555	980,192	.....	.....	.....	.....(14,665)	.....	.....(14,665)	.....	07/24/2015	.....
09628D	10	4	BLUESTEM GROUP ORD.....	.....	.....	2,071.000	476	0,230	476	476	.....	.....	.....	.....559	994	(435)	.....	12/31/2014	.....
12654A	10	1	CNX MIDSTREAM PARTNERS UNT.....	.....	.....	12,000.000	197,520	16,460	197,520	207,767	.....	.....16,761	.....	.....2,222	.....	.....2,222	.....	09/23/2019	.....
126650	10	0	CVS HEALTH ORD.....	.....	.....	90,000.000	6,686,100	74,290	6,686,100	5,566,200	.....	.....155,000	.....	.....1,093,885	.....	.....1,093,885	.....	06/05/2019	.....
156504	30	0	CENTURY COMMUNITIES ORD.....	.....	.....	400,500.000	10,953,675	27,350	10,953,675	7,417,020	.....	.....	.....	.....4,041,045	.....	.....4,041,045	.....	12/10/2014	.....
156727	10	9	CERENCE ORD.....	.....	.....	25,000.000	565,750	22,630	565,750	459,988	.....	.....	.....	.....105,763	.....	.....105,763	.....	12/17/2019	.....
172967	42	4	CITIGROUP ORD.....	.....	.....	192,180.000	15,353,260	79,890	15,353,260	6,973,477	.....	.....368,986	.....	.....5,348,369	.....	.....5,348,369	.....	01/15/2015	.....
174610	10	5	CITIZENS FINANCIAL GROUP ORD.....	.....	.....	37,500.000	1,522,875	40,610	1,522,875	1,061,881	.....	.....51,000	.....	.....408,000	.....	.....408,000	.....	12/26/2018	.....
18885T	30	6	CLIPPER REALTY ORD.....	.....	.....	558,067.000	5,915,510	10,600	5,915,510	4,765,892	.....	.....212,065	.....	.....(1,378,425)	.....	.....(1,378,425)	.....	07/27/2015	.....
19626G	10	8	COLONY CAPITAL CL A ORD.....	.....	.....	746,906.000	3,547,804	4,750	3,547,804	3,547,804	82,160	328,639	.....	.....1,165,173	1,112,890	52,283	.....	02/09/2018	.....
22662X	10	0	CRIMSON WINE GROUP ORD.....	.....	.....	831.000	6,149	7,400	6,149	5,132	.....	.....	.....	.....(353)	.....	.....(353)	.....	02/26/2013	.....
23204G	10	0	CUSTOMERS BANCORP ORD.....	.....	.....	333,115.000	7,931,468	23,810	7,931,468	6,547,705	.....	.....	.....	.....1,868,775	.....	.....1,868,775	.....	12/19/2018	.....
23311P	10	0	DCP MIDSTREAM UNT.....	.....	.....	6,000.000	146,940	24,490	146,940	180,066	.....	.....10,920	.....	.....(33,126)	.....	.....(33,126)	.....	12/12/2019	.....
247361	70	2	Delta Air Lines, Inc.....	.....	.....	30,561.000	1,787,207	58,480	1,787,207	382,701	.....	.....45,994	.....	.....262,213	.....	.....262,213	.....	06/27/2016	.....
25470M	10	9	DISH NETWORK CL A ORD.....	.....	.....	30,000.000	1,064,100	35,470	1,064,100	950,700	.....	.....	.....	.....508,155	193,155	315,000	.....	03/22/2019	.....
26885B	10	0	EQM MIDSTREAM PARTNERS UNT.....	.....	.....	7,500.000	224,325	29,910	224,325	334,059	.....	.....32,768	.....	.....(100,536)	.....	.....(100,536)	.....	03/18/2019	.....
28852N	10	9	ELLINGTON FINANCIAL ORD.....	.....	.....	1,058,539.000	19,403,020	18,330	19,403,020	16,158,450	148,195	1,333,759	.....	.....3,244,570	.....	.....3,244,570	.....	02/09/2018	.....
292480	10	0	ENABLE MIDSTREAM PARTNERS COM UNT.....	.....	.....	5,000.000	50,150	10,030	50,150	68,252	.....	.....4,577	.....	.....(18,102)	.....	.....(18,102)	.....	05/31/2019	.....
29250N	10	5	ENBRIDGE ORD.....	.....	C	15,075.000	599,533	39,770	599,533	467,928	.....	.....28,318	.....	.....131,002	.....	.....131,002	.....	12/20/2018	.....
29273V	10	0	ENERGY TRANSFER UNT.....	.....	.....	1,421,504.000	18,237,896	12,830	18,237,896	18,237,896	.....	.....1,734,235	.....	.....5,415,930	5,956,102	(540,172)	.....	10/26/2017	.....
293639	10	0	ENTERCOM COMMUNICATIONS CL A ORD.....	.....	.....	635,835.000	2,950,274	4,640	2,950,274	3,338,134	.....	.....139,884	.....	.....2,276,324	2,956,667	(680,343)	.....	05/08/2018	.....
293792	10	7	ENTERPRISE PRODUCTS PARTNERS UNT.....	.....	.....	20,000.000	563,200	28,160	563,200	526,100	.....	.....34,230	.....	.....58,124	.....	.....58,124	.....	03/19/2019	.....
29402T	11	7	ENVEN ENERGY SRS B EQ WARRANT 144A.....	R.....	.....	860,000.000	36,051	0,042	36,051	8,768	.....	.....	.....	.....27,284	.....	.....27,284	.....	06/19/2019	.....
29402T	30	7	ENVEN ENERGY SRS A EQ WARRANT 144A.....	R.....	.....	860,000.000	107,173	0,125	107,173	26,591	.....	.....	.....	.....(40,918)	.....	.....(40,918)	.....	06/19/2019	.....
29414J	10	7	ENVIVA PARTNERS UNT.....	.....	.....	8,500.000	317,135	37,310	317,135	247,987	.....	.....19,660	.....	.....77,240	.....	.....77,240	.....	08/09/2019	.....
33938J	10	6	FLEXION THERAPEUTICS ORD.....	.....	.....	158,850.000	3,288,195	20,700	3,288,195	1,953,855	.....	.....	.....	.....2,829,310	1,339,297	1,490,013	.....	03/28/2019	.....
35180X	10	5	FRANCHISE GROUP ORD.....	.....	.....	94,340.000	2,188,688	23,200	2,188,688	1,250,005	.....	.....	.....	.....938,683	.....	.....938,683	.....	12/16/2019	.....
354613	10	1	FRANKLIN RESOURCES ORD.....	.....	.....	110,850.000	2,879,883	25,980	2,879,883	3,287,811	29,930	115,284	.....	.....(407,928)	.....	.....(407,928)	.....	09/29/2015	.....
359678	10	9	FULL HOUSE RESORTS ORD.....	.....	.....	19,069.000	63,881	3,350	63,881	21,929	.....	.....	.....	.....25,362	.....	.....25,362	.....	05/30/2008	.....
371927	10	4	GENESIS ENERGY UNT.....	.....	.....	8,000.000	163,840	20,480	163,840	177,947	.....	.....17,050	.....	.....10,327	.....	.....10,327	.....	06/04/2019	.....

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.1

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
					F or ei Code	gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		
CUSIP Identification			Description				Number of Shares	Book/Adjusted Carrying Value			Actual Cost								Date Acquired	NAIC Designation
375558	10	3	GILEAD SCIENCES ORD.....				31,428,000	2,042,191	64,980	2,042,191	2,042,191		79,199		206,896	130,526	76,370		01/29/2016	
38741L	10	7	GRANITE POINT MORTGAGE TRUST ORD.....				97,607,000	1,794,017	18,380	1,794,017	1,586,301	40,995	163,980		34,162		34,162		11/02/2017	
389375	10	6	GRAY TELEVISION ORD.....				515,298,000	11,047,989	21,440	11,047,989	7,865,686				3,320,180		3,320,180		10/08/2019	
404139	10	7	HC2 HOLDINGS ORD.....				1,007,421,000	2,186,104	2,170	2,186,104	2,377,514				2,528,627	3,002,115	(473,488)		12/24/2015	
428103	10	5	HESS MIDSTREAM CL A ORD.....				11,000,000	249,480	22,680	249,480	223,444		15,671		50,886		50,886		06/26/2019	
442496	10	5	HOWARD BANCORP ORD.....				103,900,000	1,753,832	16,880	1,753,832	1,896,175				268,062		268,062		03/01/2018	
453204	10	9	IMPINJ ORD.....				4,040,000	104,474	25,860	104,474	58,782				45,692		45,692		02/21/2017	
45774W	10	8	INSTEEL INDUSTRIES ORD.....				22,216,000	477,422	21,490	477,422	183,060	666	2,666		(61,983)		(61,983)		05/15/2007	
46131B	10	0	INVESCO MORTGAGE CAPITAL REIT ORD.....				122,900,000	2,046,285	16,650	2,046,285	1,791,305	61,450	217,533		266,693		266,693		10/31/2015	
462260	10	0	IOVANCE BIOTHERAPEUTICS ORD.....				10,000,000	276,800	27,680	276,800	100,821				188,300		188,300		10/11/2018	
47233W	10	9	JEFFERIES FINANCIAL GROUP ORD.....				8,315,000	177,692	21,370	177,692	184,034		15,116		33,343		33,343		08/16/2011	
52472M	10	1	LEGACY HOUSING ORD.....				94,282,000	1,568,852	16,640	1,568,852	1,131,384				444,068		444,068		12/14/2018	
55272X	10	2	MFA FINANCIAL REIT ORD.....				25,000,000	191,250	7,650	191,250	173,000	5,000	20,000		24,250		24,250		10/31/2015	
55336V	10	0	MPLX COM UNT.....				11,000,000	280,060	25,460	280,060	364,449		27,531		(61,296)		(61,296)		03/29/2019	
559080	10	6	MAGELLAN MIDSTREAM PARTNERS UNT.....				7,000,000	440,090	62,870	440,090	439,534		27,746		35,466		35,466		03/07/2019	
58503F	10	6	MEDLEY CAPITAL ORD.....				987,442,000	2,152,624	2,180	2,152,624	2,626,596		49,372		(473,972)		(473,972)		11/13/2017	
61946M	10	0	MOSAIC ACQUISITION CL A ORD.....				1,842,106,000	18,946,060	10,285	18,946,060	17,500,007				1,446,053		1,446,053		12/17/2019	
65336K	10	3	NEXSTAR MEDIA GROUP CL A ORD.....				183,473,000	21,512,209	117,250	21,512,209	13,154,159		316,751		6,779,299		6,779,299		06/11/2019	
65506L	10	5	NOBLE MIDSTREAM PARTNERS UNT.....				10,000,000	265,600	26,560	265,600	323,922		21,426		(27,004)		(27,004)		12/10/2019	
682143	10	2	OMEROS ORD.....				204,171,000	2,876,769	14,090	2,876,769	1,792,188				602,304		602,304		10/01/2015	
682680	10	3	ONEOK ORD.....				5,000,000	378,350	75,670	378,350	321,428		9,025		56,922		56,922		06/03/2019	
68620A	10	4	ORGANOVO HOLDINGS ORD.....	R			160,000,000	56,912	0,356	56,912	41,680				(9,904)	86,320	(96,224)		12/17/2012	
69343T	10	7	PJT PARTNERS CL A ORD.....				8,690,000	392,180	45,130	392,180	201,121		1,738		55,355		55,355		10/01/2015	
69345V	10	0	PLH GROUP, INC.....				950,000,000	9,025,000	9,500	9,025,000	12,587,500				(3,681,250)		(3,681,250)		10/10/2018	
718549	20	7	PHILLIPS 66 PARTNERS COM UNT.....				7,000,000	431,480	61,640	431,480	327,670		22,965		129,541		129,541		04/18/2019	
726503	10	5	PLAINS ALL AMERICAN PIPELINE UNT.....				6,500,000	119,535	18,390	119,535	149,014		4,140		(29,479)		(29,479)		09/16/2019	
73754Y	10	0	POTBELLY ORD.....				100,000,000	422,000	4,220	422,000	509,000				453,496	836,496	(383,000)		07/10/2014	
75574U	10	1	READY CAPITAL ORD.....				906,290,000	13,974,992	15,420	13,974,992	11,917,714	362,516	1,450,064		1,441,001		1,441,001		11/02/2016	
76155G	20	6	REVOLUTION LIGHTING TECHNOLOGIES ORD.....				730,815,000	36,541	0,050	36,541	36,541				1,780,265	2,038,974	(258,709)		05/03/2016	
780259	10	7	ROYAL DUTCH SHELL ADR REP 2 CL B ORD.....		C		102,000,000	6,116,940	59,970	6,116,940	4,986,790				383,520	3,060	3,060		09/28/2015	
811054	40	2	EW SCRIPPS CL A ORD.....				468,264,000	7,356,427	15,710	7,356,427	5,688,874		49,984		1,656,475		1,656,475		09/03/2019	
816120	30	7	SELECT INTERIOR CONCEPTS CL A ORD.....				1,010,194,000	9,081,644	8,990	9,081,644	11,129,255				1,238,985		1,238,985		12/20/2019	
81617J	30	1	SELECT ENERGY SERVICES CL A ORD.....				1,650,264,000	15,314,450	9,280	15,314,450	13,256,401				10,414,932	5,530,151	4,884,781		12/27/2018	
822634	10	1	SHELL MIDSTREAM PARTNERS UNT.....				9,000,000	181,890	20,210	181,890	176,063		13,780		26,201		26,201		08/29/2019	
829226	10	9	SINCLAIR BROADCAST GROUP CL A ORD.....				390,238,000	13,010,535	33,340	13,010,535	11,914,415		228,190		1,971,071		1,971,071		12/06/2019	
85571B	10	5	STARWOOD PROPERTY REIT.....				15,000,000	372,900	24,860	372,900	301,350	7,200	28,800		77,250		77,250		10/31/2015	
86765K	10	9	SUNOCO UNT.....				4,000,000	122,400	30,600	122,400	123,751				(1,351)		(1,351)		12/27/2019	
876030	10	7	TAPESTRY ORD.....				129,100,000	3,481,827	26,970	3,481,827	3,481,609		95,580		218		218		08/15/2019	
87612G	10	1	TARGA RESOURCES ORD.....				10,000,000	408,300	40,830	408,300	442,164		34,580		32,145		32,145		04/03/2019	
87901J	10	5	TEGNA ORD.....				100,000,000	1,669,000	16,690	1,669,000	1,466,920	7,000	3,500		202,080		202,080		10/03/2019	
88606X	10	0	TBOLT 18A G.....	R	C		29,000	4,779,920	164,824.837	4,779,920	6,079,308	144,799	1,064,517		2,460		2,460		07/20/2018	

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
				Code	gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		
CUSIP Identification	Description			Code	gn	Number of Shares	Book/Adjusted Carrying Value			Actual Cost								Date Acquired	NAIC Designation
88607B	AA	5	TBOLT 2019 E.....	R.....	C	7,200,000.000	6,926,625	96.203	6,926,625	7,200,000	102,753	141,127		(273,375)		(273,375)		10/31/2019	
88870P	10	6	TIVO ORD.....			192,500.000	1,632,400	8.480	1,632,400	1,670,262		47,450		5,485		5,485		05/10/2019	
90187B	40	8	TWO HARBORS INVESTMENT REIT ORD.....			726,983.000	10,628,491	14.620	10,628,491	10,365,942	290,793	1,261,910		1,294,030		1,294,030		02/06/2018	
90290N	10	9	USA COMPRESSION PARTNERS COM UNT.....			118,721.000	2,153,599	18.140	2,153,599	1,901,362		249,314		612,600		612,600		10/31/2015	
92556H	20	6	CBS CL B ORD.....			331,153.000	13,898,491	41.970	13,898,491	13,809,459	79,477	22,050		89,033		89,033		10/17/2019	
958669	10	3	WESTERN MIDSTREAM PARTNERS COM UNT.....			12,000.000	236,280	19.690	236,280	390,744		22,176		(154,464)		(154,464)		04/24/2019	
D18190	89	8	DEUTSCHE BANK N ORD.....		C	37,200.000	289,416	7.780	289,416	303,180		3,369		(13,764)		(13,764)		03/30/2017	
G0684D	10	7	ATHENE HOLDING CL A ORD.....		D	90,000.000	4,232,700	47.030	4,232,700	3,552,411				680,290		680,290		10/08/2019	
G1890L	10	7	CAPRI HOLDINGS LTD.....		D	15,000.000	572,250	38.150	572,250	510,036				62,214		62,214		05/30/2019	
G491BT	10	8	INVESCO ORD.....			565,000.000	10,158,700	17.980	10,158,700	10,729,688		694,950		700,600		700,600		12/26/2018	
G79441	10	4	SEACO ORD.....		D	1,043,750.000	835	0.001	835	0				418		418		02/12/2009	
G81276	10	0	SIGNET JEWELERS ORD.....		C	5,000.000	108,700	21.740	108,700	89,400		1,850		40,631	90,781	(50,150)		04/02/2018	
G9001E	12	8	LIBERTY LATIN AMERICA CL C ORD.....			125,000.000	2,432,500	19.460	2,432,500	2,673,750				611,250		611,250		01/02/2018	
N59465	10	9	MYLAN ORD.....		C	100,000.000	2,010,000	20.100	2,010,000	1,904,000				931,038	1,661,038	(730,000)		12/07/2016	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							396,432,657	XXX	396,432,657	317,051,352	1,548,362	13,261,459	0	95,577,493	26,174,139	69,403,355	0	XXX	XXX

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other

001743	AE	3	AMMC 18 SUB.....	R.....		16,205,000.000	10,645,065	65.690	10,645,065	14,111,314	210,017	2,845,982		(1,790,005)		(1,790,005)		04/20/2016	
001747	AE	4	AMMC 11 SN.....	R.....		13,825,000.000	6,122,346	44.285	6,122,346	6,794,622	252,327	1,224,416		(1,016,311)		(1,016,311)		09/15/2016	
001748	AD	4	AMMC 14 SN.....	R.....		7,000,000.000	3,241,700	46.310	3,241,700	6,522,600	530,613	422,308		(592,900)		(592,900)		06/12/2014	
00175N	AC	2	AMMC 15 SN.....	R.....		7,000,000.000	3,008,950	42.985	3,008,950	5,446,103	144,742	620,472		(67,936)		(67,936)		12/09/2014	
00176B	AF	0	AMMC 13 SN.....	R.....		12,180,000.000	3,165,582	25.990	3,165,582	11,200,728	816,398	1,273,561		(2,537,094)		(2,537,094)		11/21/2013	
00176E	AE	7	AMMC 12 SN.....	R.....		8,400,000.000	3,223,214	38.372	3,223,214	7,140,000	765,866	442,672		(136,786)		(136,786)		04/10/2013	
00176K	AC	7	AMMC 16 SN.....	R.....		9,240,000.000	4,345,572	47.030	4,345,572	7,988,400	146,239	698,371		(1,335,926)		(1,335,926)		02/26/2016	
00176N	AG	2	AMMC 22 SUB.....	R.....	C	21,840,000.000	14,616,376	66.925	14,616,376	17,799,600	388,260	2,966,344		(3,008,282)		(3,008,282)		03/08/2018	
00176Q	AC	4	AMMC 19 SN.....	R.....		19,495,000.000	10,076,966	51.690	10,076,966	16,668,225	1,418,502	2,101,225		(3,308,302)		(3,308,302)		10/07/2016	
00177C	AC	4	AMMC 20 SN.....	R.....	C	17,010,000.000	10,001,880	58.800	10,001,880	15,309,000	456,160	2,354,910		(1,324,142)		(1,324,142)		03/08/2017	
00179T	AB	7	AMMC 21 SN.....	R.....		4,273,500.000	2,755,125	64.470	2,755,125	3,814,099	169,807	539,228		(150,855)		(150,855)		09/14/2017	
081543	ZB	9	BENCHMARK ACQUISITION CO.....	R.....		400.000								0		0		02/13/2007	
088555	ZB	6	BEDTELLECT.....	R.....		294,985.000				0				0		0		06/30/2015	
08888Z	13	6	BIDTELLECT \$.01 6/26/2027.....	R.....		116,726.000	80,541	0.690	80,541	80,541				(628,702)	377,476	(1,006,178)		08/25/2017	
133999	ZA	3	CGL HOLDINGS V CLASS A.....	R.....		6,017.000	6,016,398	999.900	6,016,398	6,016,599				(201)		(201)		06/27/2019	
133999	ZB	1	CGL HOLDINGS VI CLASS B.....	R.....		983.000	983,393	1,000.400	983,393	983,401				(8)		(8)		06/27/2019	
133999	ZZ	8	CGL HOLDINGS II CORPORATION.....	R.....		8,050.000	30,731,400	3,817.565	30,731,400	8,050,000				4,139,800		4,139,800		04/21/2015	
134999	ZZ	7	CRANEMERE UK HOLDINGS I LIMITED.....	R.....	D	7,000.000	8,361,500	1,194.500	8,361,500	7,000,000				(2,557,100)		(2,557,100)		05/10/2016	
23359*	10	9	DTV AMERICA CORPORATION.....			1,333,333.000	1,333,333	1.000	1,333,333	1,333,333				0		0		06/30/2015	
26875U	ZZ	6	EOS ENERGY STORAGE LLC.....	R.....	C	1,142,857.710	2,000,001	1.750	2,000,001	2,000,001				0		0		11/30/2016	
29402T	10	9	ENVEN ENERGY CL A ORD.....	R.....		860,000.000	11,610,000	13.500	11,610,000	8,566,417				(1,087,042)		(1,087,042)		06/19/2019	
313360	ZZ	5	FEDERAL HOME LOAN BANK CINCINNATI-R.....			519,200.000	51,920,000	100.000	51,920,000	51,920,000		2,404,130		0		0		04/08/2019	
404129	ZB	7	HC2 BROADCASTING 08/07/2023.....	R.....		12,495.000	461,315	36.920	461,315	443,854				17,461		17,461		08/07/2018	
404129	ZC	5	HC2 BROADCASTING HOLDINGS INC.....	R.....		12,245.000	1,836,750	150.000	1,836,750	1,836,750				0		0		08/07/2018	
404129	ZD	3	HC2 Station Group 10/24/2024.....	R.....		30,000.000	1,278,900	42.630	1,278,900	1,278,900				0		0		10/24/2019	
404139	ZZ	3	HC2 HOLDINGS, INC.....	R.....		2,000,000.000	20,000	0.010	20,000	20,000				220,000		(220,000)		12/24/2015	

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18												
					3	4			7	8		10	11	12	13	14	15	16														
CUSIP Identification		Description			Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation												
451662	ZA	1	IDEAL IMPLANTS 5.50 10/16/2023.....			R.....	...	199,093.000	.....	440,541	.....	2.213	.....	440,541	.....	485,834	.....	.....	.....	(45,293)	.....	.....	.....	09/27/2019.	.....							
45666Z	ZC	9	IPI ACQUISITION LLC WARRANTS.....			R.....	...	325.000	.....	.....	.....	.....	.....	3	.....	.....	.....	.....	.....	(3)	.....	.....	.....	12/13/2013.	.....							
462651	ZZ	6	IRACORE INTERNATIONAL, INC.....			R.....	...	1,176.000	.....	423,360	.....	360.000	.....	423,360	.....	488,040	.....	.....	.....	(41,160)	.....	.....	.....	04/11/2017.	.....							
477700	ZA	9	JOBSON MEDICAL LLC.....			R.....	...	133,349.910	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.0	.....	.....	.....	03/20/2012.	.....							
695114	ZZ	4	PACIFICORP.....			R.....	...	3,829.000	.....	20,102	.....	5.250	.....	20,102	.....	19,145	.....	.....	.....	957	.....	73,359	.....	(72,401)	.....	02/15/2019.	.....					
704999	ZZ	7	PAYLESS HOLDINGS LLC.....			R.....	...	97,617.000	.....	.....	.....	.....	.....	.....	.....	97,617	.....	195,234	.....	(97,617)	.....	.....	.....	08/10/2017.	.....							
714239	ZA	1	PERMIAN HOLDINGS INC.....			R.....	...	28,050.000	.....	70,125	.....	2.500	.....	70,125	.....	70,125	.....	.....	.....	.....	.....	.....	.....	.0	.....	11/01/2016.	.....					
715999	ZZ	4	PHILADEPHIA ENERGY CLASS A.....			R.....	...	82,707.000	.....	10,338	.....	0.125	.....	10,338	.....	10,338	.....	.....	.....	248,121	.....	692,671	.....	(444,550)	.....	08/07/2018.	.....					
76150W	10	7	REVERSE MORTGAGE INVESTMENT 144A ORD.....			.....	...	1,211,000.000	.....	11,807,250	.....	9.750	.....	11,807,250	.....	6,442,520	.....	.....	.....	3,027,500	.....	302,750	.....	302,750	.....	10/31/2015.	.....					
828166	ZA	9	Silac Inc.....			.....	...	1,000,000.000	.....	200,000	.....	0.200	.....	200,000	.....	200,000	.....	.....	.....	.....	.....	.....	.....	.0	.....	11/01/2019.	.....					
828166	ZZ	4	Silac Inc.....			R.....	...	14,224,829.000	.....	11,379,863	.....	0.800	.....	11,379,863	.....	7,800,000	.....	.....	.....	3,579,863	.....	3,579,863	.....	.....	.....	11/01/2019.	.....					
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....									212,187,888	XXX		212,187,888		217,840,492		5,298,931		20,921,118		.0		(11,241,477)		1,558,740		(12,800,217)		.0	XXX	XXX		
Common Stocks - Parent, Subsidiaries and Affiliates Other																																
03612*	10	4	ANNUITY INVESTORS LIFE INSURANCE CO.....				...	20,000.000		349,311,929		17,465.600		349,311,929		175,055,121				36,670,284				36,670,284			11/13/1995.					
36352@	10	6	GALIC BROTHERS INC.....				...	100.000								9,966,361								.0			11/12/1993.					
56313@	10	2	MANHATTAN NATIONAL HOLDING CORP.....				...	100.000		9,860,317		98,603.170		9,860,317		52,021,217				432,635				432,635			09/30/2008.					
83070#	10	7	SKIPJACK MARINA CORPORATION.....				...	1,000.000								10,000								.0			10/01/1999.					
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....									359,172,246	XXX		359,172,246		237,052,699		.0		.0		.0		37,102,919		.0		37,102,919		.0	XXX	XXX		
Common Stocks - Closed-End Funds																																
486606	10	6	KAYNE ANDERSON MLP MIDSTRM INVEST CF.....				...	492,096.000		6,854,897		13.930		6,854,897		6,831,492				708,618				1,412,402		1,328,746		83,656		12/21/2018.		
89147L	10	0	TORTOISE ENERGY INF CORP.....				...	569,964.000		10,219,455		17.930		10,219,455		11,712,458				1,493,306				267,488		1,390,317		(1,122,829)		12/27/2018.		
89148B	10	1	TORTOISE MIDSTREAM ENRGY.....				...	91,281.000		1,000,440		10.960		1,000,440		1,000,440				154,265				330,150		447,903		(117,752)		07/24/2018.		
9699999. Total - Common Stocks - Closed-End Funds.....									18,074,792	XXX		18,074,792		19,544,390		.0		2,356,189		.0		2,010,040				3,166,966		(1,156,925)		.0	XXX	XXX
9799999. Total - Common Stock.....									985,867,582	XXX		985,867,582		791,488,934		6,847,293		36,538,766		.0		123,448,975				30,899,844		92,549,131		.0	XXX	XXX
9899999. Total Common and Preferred Stock.....									1,256,730,444	XXX		1,268,527,503		1,063,552,567		9,580,776		49,564,114		.0		123,206,793				31,411,261		91,064,611		.0	XXX	XXX

E12.3

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States														
73723R	J5	3	PORTSMOUTH VA.....			11/01/2019.....	CitiGroup.....				12,255,000	12,255,000	38,886	
73723R	J6	1	PORTSMOUTH VA.....			09/01/2019.....	CitiGroup.....				120,000	120,000	381	
2499999. Total - Bonds - U.S. Political Subdivisions of States.....											12,375,000	12,375,000	39,267	
Bonds - U.S. Special Revenue and Special Assessment														
196480	EX	1	COLORADO HSG & FIN AUTH.....			11/21/2019.....	RBC CAPITAL MARKETS.....				7,250,000	7,250,000		
19648F	NS	9	COLORADO HEALTH FACS AUTH REV.....			11/07/2019.....	KEYBANK CAPITAL MARKETS INC.....				2,610,000	2,610,000		
19648F	NT	7	COLORADO HEALTH FACS AUTH REV.....			11/07/2019.....	KEYBANK CAPITAL MARKETS INC.....				5,500,000	5,500,000		
3133N3	U9	3	FH RE6008 - RMBS.....			11/08/2019.....	CANTOR FITZGERALD + CO.....				35,340,581	34,761,752	44,467	
3133N3	VG	6	FH RE6015 - RMBS.....			10/18/2019.....	Amherst Securities Group LLC.....				27,902,055	27,502,410	56,151	
3133N3	VN	1	FH RE6021 - RMBS.....			10/15/2019.....	VARIOUS.....				38,265,053	38,134,851	50,846	
3140K0	EL	8	FN BO4638 - RMBS.....			11/07/2019.....	WELLS FARGO SECURITIES LLC.....				10,017,188	10,000,000	10,000	
3140QB	N5	3	FN CA4011 - RMBS.....			10/16/2019.....	CANTOR FITZGERALD + CO.....				20,920,274	20,595,581	28,482	
3140QC	DT	0	FN CA4613 - RMBS.....			11/07/2019.....	Bank of America Merrill Lynch.....				24,226,360	23,848,755	27,824	
31418D	HY	1	FN MA3846 - RMBS.....			12/01/2019.....	CREDIT SUISSE SECURITIES (USA).....				23,046,336	22,977,174	26,250	
31418D	JW	3	FN MA3876 - RMBS.....			10/25/2019.....	CREDIT SUISSE SECURITIES (USA).....				15,037,500	15,000,000		
40727T	DJ	0	HAMILTON CNTY OHIO HEALTH CARE FACS REV.....			12/19/2019.....	RBC CAPITAL MARKETS.....				5,280,000	5,280,000		
45506D	6K	6	INDIANA ST FIN AUTH REV.....			10/30/2019.....	BANK OF AMERICA MERRIL LYNCH.....				3,020,000	3,020,000		
45506D	6L	4	INDIANA ST FIN AUTH REV.....			10/30/2019.....	Bank of America Merrill Lynch.....				5,205,000	5,205,000		
555555	ZZ	7	GUTTER BUYER/ENGLERT L 625 03/06/2025.....			12/01/2019.....	AFG Private Placement.....				3,960,000	4,000,000		
59447T	XW	8	MICHIGAN FIN AUTH REV.....			12/05/2019.....	Bank of America Merrill Lynch.....				4,500,000	4,500,000		
60416Q	HL	1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			02/08/2019.....	RBC CAPITAL MARKETS.....				10,629,502	10,629,502		
60416Q	HN	7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			05/15/2019.....	RBC CAPITAL MARKETS.....				2,000,000	2,000,000		
60416Q	HS	6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			11/14/2019.....	RBC CAPITAL MARKETS.....				9,000,000	9,000,000		
64972E	ME	6	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....			12/06/2019.....	Bank of America Merrill Lynch.....				10,000,000	10,000,000		
64990F	MT	8	NEW YORK STATE DORMITORY AUTHORITY.....			10/15/2019.....	VARIOUS.....				6,741,758	6,105,000	28,632	
64990F	MV	3	NEW YORK STATE DORMITORY AUTHORITY.....			10/10/2019.....	CitiGroup.....				2,317,027	2,000,000	7,538	
70879Q	DB	6	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....			01/16/2019.....	RBC CAPITAL MARKETS.....				1,000,000	1,000,000		
70879Q	EW	9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....			11/13/2019.....	RBC CAPITAL MARKETS.....				7,458,075	7,620,000	25,929	
92812U	Q7	6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....			10/22/2019.....	WELLS FARGO SECURITIES LLC.....				14,000,000	14,000,000	4,589	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....											295,226,709	292,540,025	310,708	
Bonds - Industrial and Miscellaneous														
000367	AA	0	AASET 181 A - ABS.....			05/30/2019.....	CANTOR FITZGERALD + CO.....				3,495,586	3,491,767	6,338	
00038R	AA	4	AASET A - ABS.....			10/07/2019.....	GOLDMAN.....				10,499,937	10,500,000		
000825	AA	7	ACAM 19FL1 A - CDO.....			12/10/2019.....	GOLDMAN.....				10,000,000	10,000,000		
00131L	AH	8	AIA GROUP LTD.....	C.....		11/07/2019.....	VARIOUS.....				23,205,840	23,000,000	16,500	
00176E	AJ	6	AMMC 12R FR - CDO.....			11/12/2019.....	VARIOUS.....				12,167	12,167		
00178X	AB	9	AMSR 19SFR1 B - CMBS.....			11/26/2019.....	GOLDMAN.....				4,999,754	5,000,000		
00195#	AA	9	AMAZON TOLEDO CTL.....			12/15/2019.....	Not Available.....				16,567,521	16,567,521		
00203Q	AE	7	AP MOELLER - MAERSK A/S.....	C.....		06/17/2019.....	CITIGROUP.....				14,908,200	15,000,000		
00206R	HJ	4	AT&T INC.....			02/13/2019.....	WELLS FARGO SECURITIES LLC.....				9,950,800	10,000,000		
00206R	HL	9	AT&T INC.....			06/05/2019.....	Goldman Sachs & Co.....				994,949	1,000,000	15,556	
00206R	HT	2	AT&T INC.....			06/06/2019.....	JP MORGAN SECURITIES INC.....				14,995,846	15,000,000	227,656	
00206R	HW	5	AT&T INC.....			06/07/2019.....	CitiGroup.....				9,970,640	10,000,000	118,222	
00213R	AB	9	ARLFR 121 A2 - ABS.....			02/06/2019.....	CANTOR FITZGERALD + CO.....				2,501,953	2,500,000	6,085	
00214M	AA	1	ARLFR 1406 A1 - ABS.....			12/10/2019.....	RAYMOND JAMES & ASSOCIATES INC.....				1,715,040	1,714,504	3,755	
00217L	AA	0	AREIT 19CRE3 A - CMBS.....			08/09/2019.....	MORGAN STANLEY CO.....				11,000,000	11,000,000		

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1		2		3	4	5	6	7	8	9
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
00217L	AC 6	AREIT 19CRE3 AS - CMBS.....			08/09/2019.....	MORGAN STANLEY CO.....		11,000,000	11,000,000	
00256D	AA 0	AASET 191 A - ABS.....			06/12/2019.....	GOLDMAN.....		6,999,985	7,000,000	
00287Y	BW 8	ABBVIE INC.....			11/12/2019.....	Bank of America Merrill Lynch.....		6,998,250	7,000,000	
00846U	AL 5	AGILENT TECHNOLOGIES INC.....			09/05/2019.....	JP Morgan.....		6,952,120	7,000,000	
009098	A* 5	CTL - AMAZON FORT WORTH FUNDED.....			05/10/2019.....	AFG Private Placement.....		1,557,500	1,557,500	
00981@	AA 9	AKRON CHILDREN'S HOSPITAL CTL 3.965 08/1.....			08/22/2019.....	Not Available.....		8,585,000	8,500,000	
01273P	AA 0	ALBEMARLE CORP.....		C.....	11/19/2019.....	Bank of America Merrill Lynch.....		6,980,120	7,000,000	
01448X	AA 3	ALESC 6 A1 - CDO.....			01/17/2019.....	CREDIT SUISSE SECURITIES (USA).....		2,311,258	2,417,002	6,413
01448X	AC 9	ALESC 6 B1 - CDO.....			12/23/2019.....	VARIOUS.....		9,866,131	10,724,055	72,476
01448Y	AB 9	ALESC 7 A1B - CDO.....			05/29/2019.....	PERFORMANCE TRUST CAPITAL PARTNERS.....		1,289,481	1,328,934	7,424
01449W	AA 4	ALESC 10 A1 - CDO.....			07/11/2019.....	GUGGENHEIM.....		10,580,675	11,715,626	18,337
01449W	AB 2	ALESC 10 A2A - CDO.....			06/12/2019.....	PERFORMANCE TRUST CAPITAL PARTNERS.....		25,123,683	30,201,272	210,756
015271	AR 0	ALEXANDRIA REAL ESTATE EQUITIES INC.....			07/08/2019.....	GOLDMAN.....		8,987,310	9,000,000	
015271	AT 6	ALEXANDRIA REAL ESTATE EQUITIES INC.....			09/03/2019.....	JP Morgan.....		6,988,940	7,000,000	
01748T	AB 7	ALLEGION PLC.....		C.....	10/15/2019.....	GOLDMAN.....		10,155,110	10,000,000	18,958
02343U	AC 9	AMCOR FINANCE (USA) INC.....		C.....	07/01/2019.....	CitiGroup.....		4,999,269	5,000,000	22,656
02343U	AE 5	AMCOR FINANCE (USA) INC.....		C.....	07/01/2019.....	CitiGroup.....		7,986,429	8,000,000	28,000
02364W	BH 7	AMERICA MOVIL SAB DE CV.....		C.....	04/15/2019.....	MORGAN STANLEY CO.....		6,952,960	7,000,000	
024836	AE 8	AMERICAN CAMPUS COMMUNITIES OPERATING PA.....			06/12/2019.....	WELLS FARGO SECURITIES LLC.....		9,970,400	10,000,000	
02660T	EK 5	AHM 052B 1A1 - RMBS.....			11/13/2019.....	CREDIT SUISSE SECURITIES (USA).....		3,788,269	4,047,567	5,720
032095	AH 4	AMPHENOL CORP.....			01/07/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		9,990,400	10,000,000	
032095	AJ 0	AMPHENOL CORP.....			09/04/2019.....	JP Morgan.....		17,985,600	18,000,000	
03331F	AA 8	ANCHF 7 A - CDO.....			02/19/2019.....	GREENSLEDGE CAPITAL MARKETS LLC.....		8,000,000	8,000,000	
035240	AQ 3	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....		C.....	01/10/2019.....	DEUTSCHE BANK SECURITIES, INC.....		19,937,000	20,000,000	
03674X	AC 0	ANTERO RESOURCES CORP.....			07/19/2019.....	DEUTSCHE BANK SECURITIES, INC.....		3,760,000	4,000,000	29,611
03674X	AF 3	ANTERO RESOURCES CORP.....			07/26/2019.....	DEUTSCHE BANK SECURITIES, INC.....		2,268,000	2,400,000	22,125
036752	AL 7	ANTHEM INC.....			09/04/2019.....	JP Morgan.....		6,991,530	7,000,000	
037411	BF 1	APACHE CORP.....			06/05/2019.....	WELLS FARGO SECURITIES LLC.....		19,963,800	20,000,000	
03765H	AD 3	APOLLO MANAGEMENT HOLDINGS LP.....			02/04/2019.....	Bank of America Merrill Lynch.....		4,999,950	5,000,000	
03766E	AB 3	AASET 162 A - ABS.....		C.....	12/01/2019.....	CANTOR FITZGERALD + CO.....		2,941,049	2,932,800	
03789X	AD 0	DIN 191 A21 - ABS.....			05/30/2019.....	VARIOUS.....		22,007,852	22,000,000	
03789X	AE 8	APPIHP 191 A22 - ABS.....			05/28/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		4,250,000	4,250,000	
03835V	AG 1	APTIV PLC.....		C.....	02/28/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		4,993,950	5,000,000	
038370	AA 0	AQFIT 19A A - ABS.....			09/16/2019.....	KEYBANK CAPITAL MARKETS INC.....		9,498,526	9,500,000	
03879Y	AA 5	ARCLO 19FL1 A - CDO.....		C.....	12/16/2019.....	Amherst Securities Group LLC.....		5,007,031	5,000,000	803
03880V	AA 8	ARCLO 19FL2 A - CDO.....		C.....	11/01/2019.....	JP Morgan.....		29,000,000	29,000,000	
03880V	AC 4	ARCLO 19FL2 AS - CDO.....		C.....	11/01/2019.....	JP Morgan.....		7,500,000	7,500,000	
038923	AJ 7	ARBOR REALTY TRUST INC.....			03/22/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		7,500,000	7,500,000	
038923	AL 2	ARBOR REALTY TRUST INC.....			10/10/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		5,600,000	5,600,000	
038923	AN 8	ARBOR REALTY TRUST INC.....			11/07/2019.....	JP Morgan.....		5,000,000	5,000,000	
04002Q	AA 0	AREIT 18CRE2 A - CMBS.....			10/03/2019.....	WELLS FARGO SECURITIES LLC.....		4,227,928	4,227,928	7,417
045054	AD 5	ASHTeAD CAPITAL INC.....		C.....	04/08/2019.....	VARIOUS.....		5,872,500	6,000,000	64,396
045054	AL 7	ASHTeAD CAPITAL INC.....			10/28/2019.....	JP Morgan.....		500,000	500,000	
04621X	AM 0	ASSURANT INC.....			08/15/2019.....	WELLS FARGO SECURITIES LLC.....		9,996,500	10,000,000	
05351W	AB 9	AVANGRID INC.....		C.....	05/14/2019.....	MITSUBISHI UFJ SECURITIES.....		8,987,220	9,000,000	
05352G	AA 5	AVANA BONHON, LLC.....			09/13/2019.....	Not Available.....		16,000,000	16,000,000	

SCHEDULE D - PART 3

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

1				2		3	4	5		6	7	8	9	
CUSIP Identification				Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	
05377R	DQ	4		AESOP 193 A - ABS.....			08/19/2019.....	JP Morgan.....			11,999,785	12,000,000		
054561	AJ	4		AXA EQUITABLE HOLDINGS INC.....			06/01/2019.....	VARIOUS.....			43,745,080	46,000,000	516,925	
05492E	AE	3		BDS 2018-FL3 - ABS.....			02/13/2019.....	Amherst Securities Group LLC.....			15,060,938	15,000,000		
05492K	AA	7		BDS 19FL4 A - CDO.....		C.....	09/09/2019.....	BARCLAYS CAPITAL INC FIXED INC.....			16,500,000	16,500,000	14,828	
05492K	AC	3		BDS 19FL4 AS - CDO.....		C.....	07/17/2019.....	BARCLAYS CAPITAL INC FIXED INC.....			7,500,000	7,500,000		
05492K	AE	9		BDS 19FL4 B - CDO.....		C.....	07/17/2019.....	BARCLAYS CAPITAL INC FIXED INC.....			9,000,000	9,000,000		
054968	AB	8		BFNS 2019-1A A - CDO.....		C.....	03/20/2019.....	NOMURA SECURITIES/FIXED INCOME.....			35,820,000	36,000,000		
05531F	BJ	1		BB&T CORP.....			09/09/2019.....	RBC CAPITAL MARKETS.....			6,994,820	7,000,000		
05541T	AL	5		BGC PARTNERS INC.....			09/25/2019.....	GOLDMAN.....			9,956,100	10,000,000		
05552E	AA	8		BBCMS 17DEL C A - CMBS.....			03/22/2019.....	Amherst Securities Group LLC.....			4,592,094	4,600,000	4,686	
05565E	BJ	3		BMW US CAPITAL LLC.....		C.....	04/15/2019.....	Bank of America Merrill Lynch.....			9,983,400	10,000,000		
05580M	60	3		B. RILEY FINANCIAL INC.....			01/01/2019.....	VARIOUS.....			2,427	2,427		
05580M	70	2		B. RILEY FINANCIAL, INC.....			05/02/2019.....	FRIEDMAN BILLINGS & RAMSEY.....			5,000,000	5,000,000		
05587T	AA	4		BSPRT 19FL5 A - CDO.....			05/20/2019.....	CREDIT SUISSE SECURITIES (USA).....			30,000,000	30,000,000		
05587T	AC	0		BSPRT 19FL5 AS - CDO.....			05/20/2019.....	CREDIT SUISSE SECURITIES (USA).....			6,500,000	6,500,000		
05596*	AA	7		Blue Torch (BTC) CL A-T L 265 03/25/202.....			07/01/2019.....	NO BROKER.....			40,000,000	40,000,000		
05600L	AC	0		BMW FINANCE NV.....		C.....	08/07/2019.....	BARCLAYS CAPITAL INC FIXED INC.....			27,000,000	27,000,000		
05608B	AA	8		BX TRUST 2019-IMC - CMBS.....			05/02/2019.....	CITIGROUP.....			18,000,000	18,000,000		
05723K	AG	5		BAKER HUGHES A GE COMPANY LLC.....			11/04/2019.....	Bank of America Merrill Lynch.....			10,000,000	10,000,000		
058933	AN	2		BAFC 06DB 5A1 - CMO/RMBS.....			01/08/2019.....	Amherst Securities Group LLC.....			3,070,243	3,202,340	3,297	
05946X	XP	3		BAFC 05EA 3A1 - CMO/RMBS.....			01/15/2019.....	Amherst Securities Group LLC.....			2,298,880	2,344,321	4,492	
05952G	AT	8		BAFC 07DB 3A1 - CMO/RMBS.....			03/07/2019.....	Amherst Securities Group LLC.....			1,044,419	1,065,737	1,353	
05952G	AV	3		BAFC 07DB 3A3 - CMO/RMBS.....			03/07/2019.....	Amherst Securities Group LLC.....			1,502,868	1,533,539	1,975	
05971J	AA	0		BANCORPSOUTH BANK.....			11/13/2019.....	Stifel, Nicolaus & Co., Inc.....			10,000,000	10,000,000		
05973B	AA	5		BANC 19CRE6 A - CMBS.....			09/13/2019.....	WELLS FARGO SECURITIES LLC.....			8,000,000	8,000,000		
05973B	AE	7		BANC 19CRE6 AS - CMBS.....			09/13/2019.....	WELLS FARGO SECURITIES LLC.....			10,000,000	10,000,000		
06424@	AA	1		BANK OF AMERICA HOUSTON CTL 3.46 12/31/2.....			10/01/2019.....	Private Placement.....			7,697,000	7,650,000		
07090A	AC	7		BATLN 14 A2 - CDO.....		C.....	02/22/2019.....	MORGAN STANLEY CO.....			13,860,000	14,000,000		
07330M	AC	1		BRANCH BANKING AND TRUST CO.....			09/09/2019.....	GOLDMAN.....			18,000,000	18,000,000		
07386Y	AE	4		BSARM 075 3A1 - CMO/RMBS.....			01/11/2019.....	Amherst Securities Group LLC.....			5,151,550	5,338,393	8,576	
073880	AG	1		BSARM 071 3A1 - CMO/RMBS.....			06/01/2019.....	VARIOUS.....				40,236		
07401C	AS	2		BSARM 074 211 - CMO/RMBS.....			01/16/2019.....	Amherst Securities Group LLC.....			6,942,166	7,307,566	15,046	
081437	AM	7		BEMIS COMPANY INC.....		C.....	07/01/2019.....	WELLS FARGO BROKERAGE.....			3,993,110	4,000,000	29,000	
08888#	AA	4		BIDTELLECT, INC.....			12/01/2019.....	VARIOUS.....			607,245	607,245	57	
09247X	AP	6		BLACKROCK INC.....			04/17/2019.....	CITIGROUP.....			9,919,000	10,000,000		
09256B	AL	1		BLACKSTONE HOLDINGS FINANCE CO LLC.....			10/11/2019.....	VARIOUS.....			32,443,070	33,000,000	25,000	
09260M	AA	5		BLACKSTONE DIVERSIFIED ALTERNATIVES ISSU.....			05/21/2019.....	WELLS FARGO SECURITIES LLC.....			20,489,000	20,489,000		
09260M	AC	1		BLACKSTONE DIVERSIFIED ALTERNATIVES ISSU.....			05/21/2019.....	WELLS FARGO SECURITIES LLC.....			6,139,000	6,139,000		
096311	ZA	6		BLUE TOURCH (BTC) REV L 265 01/05/2021.....			12/12/2019.....	AFG Private Placement.....			4,168,750	4,168,750		
09659W	2G	8		BNP PARIBAS SA.....		C.....	01/03/2019.....	BNP Paribas.....			5,000,000	5,000,000		
096630	AG	3		BOARDWALK PIPELINES LP.....			04/30/2019.....	JP Morgan.....			8,992,170	9,000,000		
097023	CP	8		BOEING CO.....			08/07/2019.....	VARIOUS.....			30,400,756	29,720,000	16,835	
10112R	BB	9		BOSTON PROPERTIES LP.....			06/12/2019.....	Bank of America Merrill Lynch.....			4,990,750	5,000,000		
10112R	BC	7		BOSTON PROPERTIES LP.....			08/19/2019.....	JP Morgan.....			4,997,700	5,000,000		
10240#	AA	3		BOWHUNTER HOLDINGS, LLC.....			12/17/2019.....	AFG Private Placement.....			6,674,429	6,674,429		
110122	BD	9		BRISTOL-MYERS SQUIBB CO.....			12/01/2019.....	Morgan Stanley & Co.....			4,998,772	5,000,000	20,299	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
110122	BG	2	BRISTOL-MYERS SQUIBB CO.....		12/01/2019.....	Bank of America Merrill Lynch.....		7,998,914	8,000,000	70,056
110122	BM	9	BRISTOL-MYERS SQUIBB CO.....		12/01/2019.....	Goldman Sachs.....		9,983,451	10,000,000	7,049
110122	BN	7	BRISTOL-MYERS SQUIBB CO.....		12/01/2019.....	VARIOUS.....		13,706,954	14,000,000	146,174
110122	BQ	0	BRISTOL-MYERS SQUIBB CO.....		12/01/2019.....	DEUTSCHE BANK SECURITIES, INC.....		9,598,167	10,000,000	99,667
110122	CB	2	BRISTOL-MYERS SQUIBB CO.....		05/07/2019.....	MORGAN STANLEY CO.....		13,884,500	14,000,000	
11102A	AE	1	BRITISH TELECOMMUNICATIONS PLC.....	C.....	11/05/2019.....	MIZUHO SECURITIES USA INC.....		12,889,240	13,000,000	
11271L	AD	4	BROOKFIELD FINANCE INC.....	C.....	01/24/2019.....	CITIGROUP.....		14,973,150	15,000,000	
114259	AT	1	BROOKLYN UNION GAS CO.....	C.....	02/27/2019.....	Bank of America Merrill Lynch.....		10,000,000	10,000,000	
115236	AB	7	BROWN & BROWN INC.....		03/04/2019.....	JP Morgan.....		9,984,000	10,000,000	
12326Q	AA	2	BJETS 191 A - ABS.....		06/11/2019.....	CITIGROUP.....		10,999,618	11,000,000	
124857	AZ	6	CBS CORP.....		02/20/2019.....	Bank of America Merrill Lynch.....		9,903,300	10,000,000	
125523	AH	3	CIGNA CORP.....		09/01/2019.....	VARIOUS.....		22,796,223	23,000,000	371,753
125523	BY	5	CIGNA CORP.....		10/11/2019.....	VARIOUS.....		16,940,658	17,000,000	97,750
125523	CA	6	CIGNA CORP.....		10/11/2019.....	FIRST BOSTON.....		8,997,366	9,000,000	34,000
125523	CG	3	CIGNA CORP.....		10/11/2019.....	DEUTSCHE MORGAN GRENFELL.....		3,999,141	4,000,000	11,917
12563D	AA	3	CK HUTCHISON INTERNATIONAL (19) (II) LTD.....	C.....	09/03/2019.....	HSBC SECURITIES.....		17,900,280	18,000,000	
12564C	AB	2	CK HUTCHISON INTERNATIONAL (19) LTD.....	C.....	04/08/2019.....	CITIGROUP.....		9,923,700	10,000,000	
126117	AV	2	CNA FINANCIAL CORP.....		05/01/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		9,990,200	10,000,000	
12641P	AR	5	CSMC 096R 2A6 - CMO/RMBS.....		10/01/2019.....	VARIOUS.....			14,778	
12641P	BC	7	CSMC 096R 4A6 - CMO/RMBS.....	C.....	07/01/2019.....	VARIOUS.....			4,600	
12641P	BR	4	CSMC 096R 6A6 - CMO/RMBS.....		12/01/2019.....	VARIOUS.....			1,026	
12641P	CK	8	CSMC 096R 9A5 - CMO/RMBS.....		10/01/2019.....	VARIOUS.....			26	
12641Q	AJ	1	CSMC 097R 4A5 - CMO/RMBS.....	C.....	07/01/2019.....	VARIOUS.....			1,396	
12641Q	AS	1	CSMC 097R 5A5 - CMO/RMBS.....		09/01/2019.....	VARIOUS.....			12,485	
12641Q	AY	8	CSMC 097R 6A3 - CMO/RMBS.....		11/01/2019.....	VARIOUS.....			7,271	
12641Q	BF	8	CSMC 097R 7A4 - CMO/RMBS.....		06/01/2019.....	VARIOUS.....			95	
12641Q	CS	9	CSMC 097R 125 - CMO/RMBS.....		09/01/2019.....	Direct.....			70	
12641Q	CZ	3	CSMC 097R 134 - CMO/RMBS.....		06/01/2019.....	Direct.....			2	
126650	DG	2	CVS HEALTH CORP.....		08/08/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		13,873,580	14,000,000	
12668A	XL	4	CWALT 0563 5A1 - CMO/RMBS.....		01/01/2019.....	CREDIT SUISSE SECURITIES (USA).....		85		2
126694	UM	8	CWHL 0531 2A2 - CMO/RMBS.....		11/01/2019.....	CREDIT SUISSE SECURITIES (USA).....		2,046,410	2,126,831	2,497
126694	UN	6	CWHL 0531 2A3 - CMO/RMBS.....		07/10/2019.....	CREDIT SUISSE SECURITIES (USA).....		3,160,804	3,285,019	3,792
12669G	A5	0	CWHL 05HYB3 1A1 - CMO/RMBS.....		04/01/2019.....	Direct.....		0	0	
127055	AL	5	CABOT CORP.....		06/17/2019.....	JP Morgan.....		9,970,400	10,000,000	
13177*	AA	8	CAMARGO INVESTMENTS LLC.....		06/14/2019.....	AFG Private Placement.....		10,000,000	10,000,000	
133131	AX	0	CAMDEN PROPERTY TRUST.....		06/06/2019.....	JP Morgan.....		8,977,590	9,000,000	
133434	AA	8	CAMERON LNG LLC.....		12/05/2019.....	JP Morgan.....		9,000,000	9,000,000	
134999	ZD	6	CRANEMERE UK HLDGS.....	D.....	12/31/2019.....	AFG Private Placement.....		2,145,789	2,145,789	
138616	AE	7	CANTOR FITZGERALD LP.....		04/24/2019.....	GOLDMAN.....		9,970,600	10,000,000	
14314D	AA	1	CARLYLE FINANCE SUBSIDIARY LLC.....		10/11/2019.....	VARIOUS.....		33,822,675	33,950,000	15,619
14855M	AA	6	CLAST 191 A - ABS.....		04/11/2019.....	GOLDMAN.....		5,599,990	5,600,000	
15089Q	AJ	3	CELANESE US HOLDINGS LLC.....		04/29/2019.....	Bank of America Merrill Lynch.....		6,992,650	7,000,000	
156777	ZZ	0	CERBERUS II REV L+225 11/20/2026.....		11/20/2019.....	AFG Private Placement.....		15,833,553	15,921,053	
161175	BR	4	CHARTER COMMUNICATIONS OPERATING LLC.....		01/14/2019.....	DEUTSCHE BANK SECURITIES, INC.....		9,993,500	10,000,000	
16372#	AA	0	CHEMICAL BANK TOWER PT TRUST.....		08/28/2019.....	Not Available.....		6,750,000	6,750,000	
17288X	AB	0	CITADEL LP.....		09/11/2019.....	UBS SECURITIES.....		9,472,830	9,500,000	

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
17307G	TY	4	CMLTI 053B 4A1 - CMO/RMBS.....		03/01/2019.....	Amherst Securities Group LLC.....		4,363,015	4,586,612	7,723
17315X	AF	8	CMLTI 099B 2A3 - CMO/RMBS.....		04/01/2019.....	Direct.....		0	0	
19421U	AA	2	CASL 19A A1 - ABS.....		07/10/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		13,963,963	14,000,000	6,621
19421U	AB	0	CASL 19A A2 - ABS.....		06/26/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		5,497,986	5,500,000	
21872F	AA	5	CAFL 191 A - CMBS.....		04/03/2019.....	MORGAN STANLEY CO.....		7,999,641	8,000,000	7,387
21872N	AA	8	CAFL 193 A - CMBS.....		11/05/2019.....	MORGAN STANLEY CO.....		7,999,794	8,000,000	7,213
22163#	AA	1	COSTCO (OCEANSIDE NY) LEASE-BACKED PASS.....		11/14/2019.....	Not Available.....		16,832,089	16,832,089	
22942M	BF	2	CSMC 068 5A1 - CMO/RMBS.....		01/03/2019.....	Amherst Securities Group LLC.....		1,005,137	1,030,910	983
22966R	AE	6	CUBESMART LP.....		01/24/2019.....	WELLS FARGO SECURITIES LLC.....		4,967,800	5,000,000	
22966R	AF	3	CUBESMART LP.....		10/08/2019.....	WELLS FARGO SECURITIES LLC.....		8,966,070	9,000,000	
23245G	AB	7	CWALT 06OC9 A2A - RMBS.....		11/25/2019.....	Direct.....		86	86	
23248A	AJ	0	CWL 07SEA1 2A1 - RMBS.....		12/01/2019.....	VARIOUS.....		0	0	
23283P	AQ	7	CYRUSONE LP.....		11/20/2019.....	GOLDMAN.....		4,992,950	5,000,000	
233046	AM	3	INSURED CUSTODY RECEIPT RELATED TO DB MA.....		11/07/2019.....	GUGGENHEIM.....		18,179,207	17,987,500	58,037
233331	BC	0	DTE ENERGY CO.....		06/10/2019.....	CITIGROUP.....		6,974,660	7,000,000	
233851	DT	8	DAIMLER FINANCE NORTH AMERICA LLC.....	C.....	02/19/2019.....	CITIGROUP.....		4,987,950	5,000,000	
233851	DW	1	DAIMLER FINANCE NORTH AMERICA LLC.....	C.....	08/12/2019.....	Bank of America Merrill Lynch.....		22,911,680	23,000,000	
25389J	AU	0	DIGITAL REALTY TRUST INC.....		06/10/2019.....	JP Morgan.....		8,984,070	9,000,000	
254687	DC	7	WALT DISNEY CO.....		04/01/2019.....	JP MORGAN SECURITIES INC.....		4,098,640	4,000,000	63,722
25746U	DB	2	DOMINION ENERGY INC.....		06/24/2019.....	CREDIT SUISSE SECURITIES (USA).....		5,001,250	5,000,000	11,667
25755T	AL	4	DPABS 191 A2 - ABS.....		11/06/2019.....	GUGGENHEIM.....		29,000,000	29,000,000	
25755T	AM	2	DOMINO'S PIZZA MASTER ISSUER LLC, SERIES.....		12/05/2019.....	GUGGENHEIM.....		21,510,939	21,500,000	35,050
260543	CN	1	DOW CHEMICAL CO.....		12/01/2019.....	MORGAN STANLEY CO.....		1,998,288	2,000,000	42,467
260543	CY	7	DOW CHEMICAL CO.....		12/01/2019.....	SEAPORT.....		2,001,888	2,000,000	44,800
26443@	AA	6	DULLES DISCOVERY 1 CONTROL PASS-THROUGH.....		11/07/2019.....	Not Available.....		12,000,000	12,000,000	
268427	AA	9	EF HOLDCO INC.....		03/01/2019.....	SANDLER O'NEILL PARTNERS.....		39,875,200	40,000,000	945,000
26857E	AA	6	ELFI 19A A - ABS.....		10/16/2019.....	CITIGROUP.....		12,497,431	12,500,000	
26874R	AJ	7	ENI SPA.....	C.....	05/02/2019.....	CITIGROUP.....		9,974,200	10,000,000	
26884A	BL	6	ERP OPERATING LP.....		06/17/2019.....	JP Morgan.....		13,941,200	14,000,000	
26884A	BM	4	ERP OPERATING LP.....		08/20/2019.....	CITIGROUP.....		8,954,820	9,000,000	
286661	ZZ	9	ELIZON 2018-1/ELLINGTON L+225 10/25/2019.....		07/01/2019.....	VARIOUS.....			34,807,314	
28853R	AA	7	ECLO 4 A - CDO.....		02/22/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		8,000,000	8,000,000	
28853R	AC	3	ECLO 4 B - CDO.....		02/22/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		4,000,000	4,000,000	
29278N	AG	8	ENERGY TRANSFER OPERATING LP.....		01/08/2019.....	Bank of America Merrill Lynch.....		9,978,900	10,000,000	
29977A	B#	1	EVERCORE INC.....		08/01/2019.....	AFG Private Placement.....		6,000,000	6,000,000	
29977A	B@	3	EVERCORE INC.....		08/01/2019.....	AFG Private Placement.....		3,000,000	3,000,000	
30034W	AB	2	EVERGY INC.....		09/05/2019.....	MITSUBISHI UFJ SECURITIES.....		9,982,700	10,000,000	
30069L	AA	6	XAN 19RS07 A - CDO.....	C.....	04/04/2019.....	WELLS FARGO SECURITIES LLC.....		5,000,000	5,000,000	
30212P	AQ	8	EXPEDIA GROUP INC.....		09/11/2019.....	Bank of America Merrill Lynch.....		4,961,250	5,000,000	
30217A	AB	9	EXPERIAN FINANCE PLC.....	C.....	01/24/2019.....	MIZUHO SECURITIES USA INC.....		9,991,900	10,000,000	
302491	AU	9	FMC CORP.....		09/17/2019.....	CITIGROUP.....		6,999,930	7,000,000	
30259J	AA	1	F.N.B. CORP.....		02/11/2019.....	MORGAN STANLEY CO.....		8,000,000	8,000,000	
302637	AA	1	FS KKR MM CLO 1 LLC - CDO.....		05/30/2019.....	CITIGROUP.....		12,000,000	12,000,000	
30308X	AA	1	FREED 191 A - ABS.....		04/25/2019.....	CREDIT SUISSE SECURITIES (USA).....		7,999,477	8,000,000	
30312U	AA	1	FSRIA 19FL1 A - CDO.....		11/18/2019.....	WELLS FARGO SECURITIES LLC.....		16,000,000	16,000,000	
31429#	AA	2	FEDEX CHINO A1 CTL 3.49 10/15/2035.....		11/01/2019.....	VARIOUS.....		10,282,179	10,282,179	
31429#	AB	0	FEDEX CHINO A2 CTL 5.19 10/15/2035 - ABS.....		11/01/2019.....	VARIOUS.....		3,084,654	3,084,654	

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1			2		3	4	5	6	7	8	9
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
31620M	BJ	4	FIDELITY NATIONAL INFORMATION SERVICES I.....			05/14/2019.....	JP Morgan.....		8,984,340	9,000,000	
32010L	AN	4	NWSTR A1BR - CDO.....			12/17/2019.....	WELLS FARGO SECURITIES LLC.....		11,999,843	12,000,000	
32051G	XQ	3	FHASI 05AR5 2A1 - CMO/RMBS.....			04/23/2019.....	Amherst Securities Group LLC.....		2,874,389	3,007,863	9,320
337738	AU	2	FISERV INC.....			06/10/2019.....	JP Morgan.....		27,952,960	28,000,000	
34417Q	AB	4	FOCUS BRANDS FUNDING LLC - 2018-1 - ABS.....			10/01/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		6,802,037	6,451,250	30,989
345397	ZU	0	FORD MOTOR CREDIT COMPANY LLC.....			07/29/2019.....	CITIGROUP.....		8,995,320	9,000,000	
34956N	AA	0	FORTRESS CREDIT BSL VII LTD. - CDO.....		C.....	06/21/2019.....	MITSUBISHI UFJ SECURITIES.....		12,375,000	12,375,000	
34960N	AN	6	FCBSL 3R B1R - CDO.....		C.....	01/17/2019.....	BNP Paribas.....		4,901,000	5,000,000	2,506
34960Y	AQ	5	FCO 7R ATR - CDO.....			01/25/2019.....	Natixis.....		11,700,000	11,700,000	
34964C	AE	6	FORTUNE BRANDS HOME & SECURITY INC.....			09/09/2019.....	Bank of America Merrill Lynch.....		13,976,200	14,000,000	
35041J	AA	3	FFIN 191 A - ABS.....			03/20/2019.....	GOLDMAN.....		7,998,760	8,000,000	
35137L	AC	9	FOX CORP.....			01/17/2019.....	GOLDMAN.....		30,197,400	30,000,000	
35709C	AS	2	FREM F 19K87 B - CMBS.....			01/23/2019.....	MORGAN STANLEY CO.....		4,170,546	4,250,000	15,306
35805B	AA	6	FRESENIUS MEDICAL CARE US FINANCE III IN.....			06/13/2019.....	WELLS FARGO SECURITIES LLC.....		14,769,150	15,000,000	
361841	AN	9	GLP CAPITAL LP.....			08/15/2019.....	WELLS FARGO SECURITIES LLC.....		4,994,950	5,000,000	
362341	4F	3	GSR 06AR1 3A1 - CMO/RMBS.....			06/05/2019.....	CREDIT SUISSE SECURITIES (USA).....		812,511	825,934	637
36255#	AA	0	GSO STONE STREET LLC.....			12/06/2019.....	AFG Private Placement.....		18,635,105	18,739,280	
36850#	AA	9	JENKS TOWNSHIP PENNSYLVANIA.....			12/12/2019.....	Not Available.....		10,250,000	10,250,000	
37045X	CR	5	GENERAL MOTORS FINANCIAL COMPANY INC.....			01/14/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		6,985,020	7,000,000	
37254B	AC	4	GENPACT LUXEMBOURG SARL.....		C.....	11/14/2019.....	WELLS FARGO SECURITIES LLC.....		4,998,800	5,000,000	
373865	AB	0	GERMAN AMERICAN BANCORP, INC.....			06/25/2019.....	Not Available.....		4,000,000	4,000,000	
378272	AV	0	GLEN CORE FUNDING LLC.....		C.....	03/05/2019.....	JP Morgan.....		14,950,650	15,000,000	
37940X	AB	8	GLOBAL PAYMENTS INC.....			08/07/2019.....	Bank of America Merrill Lynch.....		11,962,320	12,000,000	
37959G	AA	5	GLOBAL ATLANTIC (FIN) CO.....			09/30/2019.....	GOLDMAN.....		17,969,400	18,000,000	
38172F	AA	6	GOCAP 34R AR1 - CDO.....		C.....	02/28/2019.....	Natixis.....		29,500,000	29,500,000	
38172H	AA	2	GOCAP 45 A - CDO.....		C.....	08/22/2019.....	MORGAN STANLEY CO.....		8,000,000	8,000,000	
38172X	AL	3	GOCAP 16R BR - CDO.....			04/26/2019.....	RAYMOND JAMES & ASSOCIATES INC.....		996,500	1,000,000	697
38176K	AC	7	GLOCLO 42 A2 - CDO.....		C.....	04/12/2019.....	WELLS FARGO SECURITIES LLC.....		7,000,000	7,000,000	
38176Y	AC	7	GOCAP 46 A1B - CDO.....		C.....	12/06/2019.....	DEUTSCHE BANK SECURITIES, INC.....		15,000,000	15,000,000	
38521V	AA	9	GACM 19FL1 A - CDO.....		C.....	05/16/2019.....	GOLDMAN.....		25,000,000	25,000,000	
38521V	AC	5	GACM 19FL1 AS - CDO.....		C.....	05/16/2019.....	GOLDMAN.....		6,938,000	6,938,000	
404119	BX	6	HCA INC.....			06/05/2019.....	Bank of America Merrill Lynch.....		4,974,850	5,000,000	
40414L	AR	0	HCP INC.....			06/20/2019.....	MIZUHO SECURITIES USA INC.....		9,957,200	10,000,000	
404280	CC	1	HSBC HOLDINGS PLC.....		C.....	05/15/2019.....	HSBC SECURITIES.....		10,000,000	10,000,000	
41161P	CX	9	HVMLT 041 1A - CMO/RMBS.....			01/03/2019.....	Amherst Securities Group LLC.....		866,640	908,666	1,395
41162G	AA	0	HVMLT 0611 A1A - RMBS.....			01/03/2019.....	CREDIT SUISSE SECURITIES (USA).....		3,672,498	4,073,482	5,675
41283L	AU	9	HARLEY-DAVIDSON FINANCIAL SERVICES INC.....			01/31/2019.....	JP Morgan.....		7,993,040	8,000,000	
418056	AZ	0	HASBRO INC.....			11/13/2019.....	Bank of America Merrill Lynch.....		12,958,400	13,000,000	
42225U	AG	9	HEALTHCARE TRUST OF AMERICA HOLDINGS LP.....			09/05/2019.....	WELLS FARGO SECURITIES LLC.....		9,965,800	10,000,000	
42806D	CH	0	HERTZ 192 A - ABS.....			05/22/2019.....	Bank of America Merrill Lynch.....		10,996,757	11,000,000	
42824C	BE	8	HEWLETT PACKARD ENTERPRISE CO.....			09/04/2019.....	JP Morgan.....		9,997,900	10,000,000	
431282	AR	3	HIGHWOODS REALTY LP.....			02/26/2019.....	Jefferies.....		6,980,190	7,000,000	
431282	AS	1	HIGHWOODS REALTY LP.....			09/04/2019.....	WELLS FARGO SECURITIES LLC.....		13,964,300	14,000,000	
43133J	AA	6	HLD SCT 192 A1 - CDO.....		C.....	06/13/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		44,842,500	45,000,000	11,765
43133R	AA	8	HILDENE TRUPS RESECURITIZATION 2019-P10B.....			10/01/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		11,940,000	12,000,000	
44040H	AA	0	HORZN 191 A - ABS.....			06/21/2019.....	MIZUHO SECURITIES USA INC.....		6,999,969	7,000,000	

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
44107T	AY	2	HOST HOTELS & RESORTS LP		09/12/2019.....	WELLS FARGO SECURITIES LLC.....		13,890,520	14,000,000	
44409M	AB	2	HUDSON PACIFIC PROPERTIES LP.....		02/20/2019.....	Bank of America Merrill Lynch.....		4,933,150	5,000,000	
44409M	AC	0	HUDSON PACIFIC PROPERTIES LP.....		09/24/2019.....	WELLS FARGO SECURITIES LLC.....		4,963,400	5,000,000	
444859	BK	7	HUMANA INC.....		08/08/2019.....	Bank of America Merrill Lynch.....		4,994,900	5,000,000	
445658	CF	2	J B HUNT TRANSPORT SERVICES INC.....		02/26/2019.....	SunTrust Bank.....		6,999,580	7,000,000	
44891A	AZ	0	HYUNDAI CAPITAL AMERICA.....	C.....	01/28/2019.....	CITIGROUP.....		14,992,650	15,000,000	
44891A	BB	2	HYUNDAI CAPITAL AMERICA.....	C.....	06/17/2019.....	MIZUHO SECURITIES USA INC.....		15,999,200	16,000,000	
44891A	BD	8	HYUNDAI CAPITAL AMERICA.....		10/28/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		14,996,250	15,000,000	
44962L	AH	0	IHS MARKIT LTD.....	C.....	04/03/2019.....	CITIGROUP.....		4,984,300	5,000,000	
453836	AG	3	INDEPENDENT BANK CORP.....		03/06/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		5,000,000	5,000,000	
45660L	ZM	4	INDA 05AR1 3A1 - CMO/RMBS.....		08/20/2019.....	CREDIT SUISSE SECURITIES (USA).....		3,129,036	3,337,639	8,484
456837	AP	8	ING GROEP NV.....	C.....	04/02/2019.....	CITIGROUP.....		10,983,500	11,000,000	
45686@	AB	0	Infrastripe LLC TL L 550 09/30/2024.....		09/30/2019.....	AFG Private Placement.....		2,950,000	3,000,000	
459200	KA	8	INTERNATIONAL BUSINESS MACHINES CORP.....		05/08/2019.....	JP Morgan.....		18,952,310	19,000,000	
46591K	AC	7	JPMMT 198 A3 - CMO/RMBS.....		10/22/2019.....	JP Morgan.....		17,726,953	17,500,000	51,042
46629U	40	4	JMP GROUP LLC.....		09/19/2019.....	UBS SECURITIES.....		1,000,000	1,000,000	
46632Y	AC	8	JPMMT 08R3 2A1 - CMO/RMBS.....		11/01/2019.....	Direct.....			0	
466365	AA	1	JACK IN THE BOX FUNDING LLC - ABS.....		06/28/2019.....	GUGGENHEIM.....		18,000,000	18,000,000	
466365	AB	9	JACK IN THE BOX FUNDING LLC - ABS.....		06/28/2019.....	GUGGENHEIM.....		20,000,000	20,000,000	
46651G	AC	3	JPMMT 197 A3 - CMO/RMBS.....		09/13/2019.....	JP Morgan.....		6,075,000	6,000,000	15,167
46651N	AA	2	JOLAR 191 A - ABS.....	C.....	09/10/2019.....	VARIOUS.....		16,874,674	16,837,489	14,393
46849L	TL	5	JACKSON NATIONAL LIFE GLOBAL FUNDING.....	C.....	06/17/2019.....	JP Morgan.....		9,972,600	10,000,000	
472321	AH	1	JEFFERIES RESECURITIZATION TRUST 2008-R2.....		06/01/2019.....	VARIOUS.....			9,553	
472321	AK	4	JMAC 08R2 3A2 - CMO/RMBS.....		12/01/2019.....	VARIOUS.....			24,546	
47232D	AL	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2019.....	VARIOUS.....			3,711	
47232D	AV	4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		07/01/2019.....	VARIOUS.....			353,569	
47232D	BZ	4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2019.....	Direct.....			506	
47232D	CT	7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2019.....	VARIOUS.....			44,008	
47232D	CY	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		07/01/2019.....	Direct.....			960	
47232D	DB	5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		11/01/2019.....	VARIOUS.....			573	
47232D	DF	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		11/01/2019.....	VARIOUS.....			29,374	
47232D	DN	9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.....	VARIOUS.....			14,660	
47232D	DS	8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		08/01/2019.....	Direct.....			622	
47232D	EA	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		10/01/2019.....	Direct.....			844	
47232D	EL	2	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		08/01/2019.....	VARIOUS.....			2,039	
47232V	BQ	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		11/01/2019.....	Direct.....			1,528	
47232V	CP	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		12/01/2019.....	VARIOUS.....			4,520	
47232V	DB	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		12/01/2019.....	VARIOUS.....			65,079	
47232V	DE	9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2019.....	VARIOUS.....			267	
47232V	DQ	2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2019.....	VARIOUS.....			2,649	
47232V	DY	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		10/01/2019.....	Direct.....			15	
47232V	EB	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2019.....	VARIOUS.....			37,323	
47232V	EV	0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2019.....	VARIOUS.....			2,945	
47232V	FJ	6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2019.....	VARIOUS.....			3,783	
47232V	GA	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		10/01/2019.....	Direct.....			836	
47232V	GR	7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2019.....	VARIOUS.....			968	

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
48203R AM 6	JUNIPER NETWORKS INC.....		08/19/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		6,996,570	7,000,000	
48252A AA 9	KKR GROUP FINANCE CO VI LLC.....		06/17/2019.....	CITIGROUP.....		9,971,900	10,000,000	
48669R AA 9	KCAP F3C A - CDO.....		01/07/2019.....	CANTOR FITZGERALD + CO.....		7,972,500	8,000,000	20,853
49338L AF 0	KEYSIGHT TECHNOLOGIES INC.....		10/07/2019.....	Bank of America Merrill Lynch.....		4,995,700	5,000,000	
501044 DL 2	KROGER CO.....		01/07/2019.....	WELLS FARGO SECURITIES LLC.....		19,880,600	20,000,000	
501955 AB 4	LG CHEM LTD.....	C.....	11/08/2019.....	VARIOUS.....		18,688,320	18,500,000	20,793
50196@ AA 5	LC DIAGNOSTICS INC.....		09/10/2019.....	AFG Private Placement.....		8,999,126	8,999,126	
50208X AJ 1	LMREC 15CR1R AR - CMBS.....		06/03/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		11,913,306	11,905,865	13,561
50209T AA 8	LMREC 19CRE3 A - CMBS.....		03/26/2019.....	WELLS FARGO SECURITIES LLC.....		27,000,000	27,000,000	
502431 AA 7	HARRIS CORP.....		09/01/2019.....	Bank of America Merrill Lynch.....		4,130,708	4,000,000	75,900
502431 AC 3	HARRIS CORP.....		09/01/2019.....	BANC OF AMERICA SECURITIES.....		1,784,737	1,710,000	6,379
502431 AD 1	HARRIS CORP.....		09/01/2019.....	BANC OF AMERICA SECURITIES.....		10,451,050	10,000,000	19,250
502431 AE 9	HARRIS CORP.....		09/01/2019.....	BANC OF AMERICA SECURITIES.....		10,841,880	10,000,000	22,000
50243@ AA 8	LAS VEGAS CONVENTION AND VISITORS AUTHOR.....		03/15/2019.....	Not Available.....		3,553,769	3,553,769	
512807 AU 2	LAM RESEARCH CORP.....		02/25/2019.....	GOLDMAN.....		19,963,800	20,000,000	
517834 AE 7	LAS VEGAS SANDS CORP.....		08/07/2019.....	VARIOUS.....		10,035,600	10,000,000	4,375
52107Q AK 1	LAZARD GROUP LLC.....	C.....	03/05/2019.....	CITIGROUP.....		9,924,100	10,000,000	
521865 BA 2	LEAR CORP.....		04/29/2019.....	JP Morgan.....		9,969,100	10,000,000	
524660 AZ 0	LEGGETT & PLATT INC.....		03/04/2019.....	JP Morgan.....		9,939,100	10,000,000	
52520M CE 1	LMT 052 3A7 - CMO/RMBS.....		10/01/2019.....	Direct.....			2,167	
53079E BG 8	LIBERTY MUTUAL GROUP INC.....		06/01/2019.....	VARIOUS.....		13,560,494	13,574,000	
53117C AT 9	LIBERTY PROPERTY LP.....		01/22/2019.....	CITIGROUP.....		2,992,260	3,000,000	
534187 BJ 7	LINCOLN NATIONAL CORP.....		08/12/2019.....	WELLS FARGO SECURITIES LLC.....		17,981,280	18,000,000	
55272X AA 0	MFA FINANCIAL INC.....		05/30/2019.....	MORGAN STANLEY CO.....		14,850,000	15,000,000	
55312H AA 7	MMCAP 17 A1 - CDO.....		03/07/2019.....	GUGGENHEIM.....		207,556	214,390	177
55336V BE 9	MPLX LP.....		11/01/2019.....	Goldman Sachs.....		6,989,662	7,000,000	93,382
55446M AA 5	MACH 1 A - ABS.....	C.....	10/04/2019.....	MIZUHO SECURITIES USA INC.....		7,499,755	7,500,000	
56577H AG 2	MRNON 191 A21 - CDO.....	C.....	03/27/2019.....	MORGAN STANLEY CO.....		12,000,000	12,000,000	
56577H AJ 6	MRNON 191 B - CDO.....	C.....	03/27/2019.....	MORGAN STANLEY CO.....		4,000,000	4,000,000	
570535 AU 8	MARKEL CORP.....		09/17/2019.....	VARIOUS.....		8,988,110	9,000,000	744
571748 BG 6	MARSH & MCLENNAN COMPANIES INC.....		01/08/2019.....	GOLDMAN.....		19,993,000	20,000,000	
576433 XW 1	MARM 05ARM2 3A1 - CMO/RMBS.....		03/15/2019.....	Amherst Securities Group LLC.....		948,594	988,119	2,064
590111 ZE 3	MJX Venture Mgmt III LLC Junior TL.....		08/28/2019.....	AFG Private Placement.....		3,264,000	3,360,000	
590111 ZF 0	MJX Venture Mgmt III LLC Senior TL.....		08/28/2019.....	AFG Private Placement.....		24,789,438	24,790,000	
59151K AL 2	METHANEX CORP.....	C.....	09/09/2019.....	JP Morgan.....		9,996,900	10,000,000	
591894 CC 2	METROPOLITAN EDISON CO.....		01/07/2019.....	JP Morgan.....		4,993,900	5,000,000	
595112 BP 7	MICRON TECHNOLOGY INC.....		07/10/2019.....	JP Morgan.....		6,999,650	7,000,000	
59980Y AJ 4	MCMLT 184 M3 - CMO/RMBS.....		09/25/2019.....	PERFORMANCE TRUST CAPITAL PARTNERS.....		15,169,777	14,982,496	37,872
61033W AC 6	MONROE CAPITAL MML CLO IX, LTD. - CDO.....	C.....	10/16/2019.....	BNP Paribas.....		6,000,000	6,000,000	
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23.....		12/26/2019.....	AFG Private Placement.....		31,649,032	31,649,032	
620076 BN 8	MOTOROLA SOLUTIONS INC.....		05/09/2019.....	Bank of America Merrill Lynch.....		14,994,000	15,000,000	
62935* AB 6	NOAA MARYLAND LLC.....		06/01/2019.....	Not Available.....		10,100,000	10,000,000	3,292
629377 CL 4	NRG ENERGY INC.....		05/20/2019.....	CREDIT SUISSE SECURITIES (USA).....		7,989,520	8,000,000	
62937N AW 7	NRG ENERGY INC TL B.....		01/01/2019.....	VARIOUS.....		(3,958,543)	(3,977,680)	(451)
62942Q CF 8	NRART 19T4 AT4 - ABS.....		10/01/2019.....	CREDIT SUISSE SECURITIES (USA).....		17,999,975	18,000,000	
62947A AB 9	NPRL 192 A2 - ABS.....		11/01/2019.....	CREDIT SUISSE SECURITIES (USA).....		9,999,580	10,000,000	

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
62947A	AC	7	NPRL 192 A3 - ABS.....		11/01/2019.....	CREDIT SUISSE SECURITIES (USA).....		19,998,762	20,000,000	
62954H	AB	4	NXP BV.....	C.....	06/11/2019.....	Bank of America Merrill Lynch.....		6,975,780	7,000,000	
62954J	AA	2	NP SPE IX LP, SERIES 2019-1 - ABS.....		08/22/2019.....	CREDIT SUISSE SECURITIES (USA).....		9,999,924	10,000,000	
62954J	AB	0	NP SPE IX LP, SERIES 2019-1 - ABS.....		08/22/2019.....	CREDIT SUISSE SECURITIES (USA).....		4,249,972	4,250,000	0
632525	AS	0	NATIONAL AUSTRALIA BANK LTD.....	C.....	07/29/2019.....	Citigroup (SSB).....		14,000,000	14,000,000	
633717	AA	1	NATIONAL BANK OF INDIANAPOLIS CORP.....		09/01/2019.....	FIRST TENNESSEE SECURITIES CORP.....		5,000,000	5,000,000	
63874L	AA	2	NCMS 18TECH A - CMBS.....		04/03/2019.....	Amherst Securities Group LLC.....		3,967,500	4,000,000	7,662
651639	AQ	9	NEWMONT MINING CORP.....		06/01/2019.....	Morgan Stanley.....		2,529,750	2,500,000	33,481
652315	AA	0	NEWPORT REALTY TRUST INC.....		11/13/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		12,500,000	12,500,000	
65251X	AN	6	NSBKY 1 AR - CDO.....		03/29/2019.....	CITIGROUP.....		7,500,000	7,500,000	
65251X	AQ	9	NSBKY 1 BR - CDO.....		03/29/2019.....	CITIGROUP.....		4,000,000	4,000,000	
655664	AT	7	NORDSTROM INC.....		11/04/2019.....	Bank of America Merrill Lynch.....		9,988,800	10,000,000	
67077M	AT	5	NUTRIEN LTD.....	C.....	03/19/2019.....	MORGAN STANLEY CO.....		4,983,850	5,000,000	
67103H	AH	0	O'REILLY AUTOMOTIVE INC.....		05/09/2019.....	WELLS FARGO SECURITIES LLC.....		9,999,100	10,000,000	
67114*	AA	0	ORCC FINANCING IV L 215 08/02/2029.....		10/18/2019.....	AFG Private Placement.....		4,820,000	4,820,000	
67401U	AC	1	OAKCL 192 A1B - CDO.....	C.....	04/12/2019.....	MORGAN STANLEY CO.....		12,000,000	12,000,000	
674135	EM	6	OAK 99A M2 - ABS.....		12/01/2019.....	Direct.....		11,139	11,139	
674599	CR	4	OCCIDENTAL PETROLEUM CORP.....		08/06/2019.....	Bank of America Merrill Lynch.....		4,996,550	5,000,000	
674599	CS	2	OCCIDENTAL PETROLEUM CORP.....		08/06/2019.....	Bank of America Merrill Lynch.....		6,965,420	7,000,000	
67575N	BL	6	OMART 19T1 AT1 - ABS.....		08/09/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		15,999,998	16,000,000	
67575N	BR	3	OMART 19T2 AT2 - ABS.....		08/09/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		5,999,990	6,000,000	
678858	BU	4	OKLAHOMA GAS AND ELECTRIC CO.....		06/04/2019.....	MITSUBISHI UFJ SECURITIES.....		10,967,770	11,000,000	
682337	AA	8	OELF 2019-3A A1 - ABS.....	C.....	05/24/2019.....	CITIGROUP.....		18,000,000	18,000,000	
682680	AW	3	ONEOK INC.....		03/11/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		6,978,090	7,000,000	
686330	AL	5	ORIX CORP.....	C.....	01/08/2019.....	GOLDMAN.....		7,493,625	7,500,000	
69346T	AA	2	PFP 195 A - CMBS.....		04/11/2019.....	WELLS FARGO SECURITIES LLC.....		11,000,000	11,000,000	
69374X	AA	8	PSMC 192 A1 - CMO/RMBS.....		10/08/2019.....	WELLS FARGO SECURITIES LLC.....		23,970,000	23,500,000	38,840
69375B	AA	5	PSMC 193 A1 - CMO/RMBS.....		10/28/2019.....	WELLS FARGO SECURITIES LLC.....		22,319,688	22,000,000	64,167
69478X	AD	7	PACIFIC PREMIER BANCORP INC.....		05/03/2019.....	Stifel, Nicolaus & Co., Inc.....		18,000,000	18,000,000	
69832A	AC	0	PANASONIC CORP.....	C.....	07/10/2019.....	GOLDMAN.....		9,000,000	9,000,000	
701094	AN	4	PARKER-HANNIFIN CORP.....		06/05/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		11,962,440	12,000,000	
703481	AC	5	PATTERSON-UTI ENERGY INC.....		11/07/2019.....	GOLDMAN.....		4,989,200	5,000,000	
70807#	AA	2	PENNANT PARK SENIOR SECR RL L+225 05/23.....		11/05/2019.....	AFG Private Placement.....		5,825,397	5,825,397	
708696	BZ	1	PENNSYLVANIA ELECTRIC CO.....		05/28/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		6,986,630	7,000,000	
70932A	AC	7	PENNYMAC CORP.....		11/05/2019.....	JP Morgan.....		5,000,000	5,000,000	
709599	BH	6	PENSKE TRUCK LEASING CO LP.....		09/10/2019.....	WELLS FARGO SECURITIES LLC.....		8,959,860	9,000,000	
714046	AG	4	PERKINELMER INC.....		09/10/2019.....	JP Morgan.....		8,970,300	9,000,000	
71424#	AA	3	PERMIAN HOLDCO 2 INC.....		12/31/2019.....	AFG Private Placement.....		6,970	6,970	
714244	ZZ	6	PERMIAN DD 14.00 10/15/2021.....		12/31/2019.....	AFG Private Placement.....		3,589	3,589	
718549	AG	3	PHILLIPS 66 PARTNERS LP.....		09/03/2019.....	RBC CAPITAL MARKETS.....		4,988,150	5,000,000	
720186	AL	9	PIEDMONT NATURAL GAS COMPANY INC.....		05/21/2019.....	CREDIT SUISSE SECURITIES (USA).....		9,974,800	10,000,000	
722844	AA	5	PINE STREET TRUST I.....		04/02/2019.....	MORGAN STANLEY CO.....		14,000,000	14,000,000	
72303#	AA	7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER.....		12/12/2019.....	AFG Private Placement.....		17,922,443	17,922,443	
72346Q	AC	8	PINNACLE FINANCIAL PARTNERS INC.....		09/06/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		17,000,000	17,000,000	
72353P	AA	4	PIONEER AIRCRAFT FINANCE LIMITED - ABS.....		05/23/2019.....	MIZUHO SECURITIES USA INC.....		14,999,913	15,000,000	
72703P	AC	7	PLNT 191 A2 - ABS.....		11/20/2019.....	GUGGENHEIM.....		7,000,000	7,000,000	
74042H	AA	5	PRETSL 19 A1 - CDO.....		05/06/2019.....	VARIOUS.....		(37,562,119)	(48,555,678)	(25,845)

SCHEDULE D - PART 3

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

1			2		3	4	5	6	7	8	9
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74042H	AB	3	PRETSL 19 A2 - CDO.....			04/01/2019.....	CREDIT SUISSE SECURITIES (USA).....		1,409	1,655	(1,438)
74042J	AA	1	PRETSL 21 A1 - CDO.....		C.....	05/31/2019.....	VARIOUS.....		(773,812)	(4,656,130)	44,704
74042M	AA	4	PRETSL 22 A1 - CDO.....		C.....	05/06/2019.....	PERFORMANCE TRUST CAPITAL PARTNERS.....		1,507,545	1,619,383	6,239
74042W	AA	2	PRETSL 18 A1 - CDO.....		C.....	07/11/2019.....	Bank of America Merrill Lynch.....		6,964,138	7,119,356	27,771
74043A	AC	5	PRETSL 23 AFP - CDO.....			04/01/2019.....	VARIOUS.....		(9,791,900)	(13,618,231)	(7,913)
74043A	AD	3	PRETSL 23 A1 - CDO.....			04/30/2019.....	CREDIT SUISSE SECURITIES (USA).....		27,758,406	29,908,047	99,491
74166Y	AA	8	PROSE 191 A2 - ABS.....			08/14/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		10,000,000	10,000,000	
74251V	AR	3	PRINCIPAL FINANCIAL GROUP INC.....			05/07/2019.....	CITIGROUP.....		4,980,100	5,000,000	
74256L	BG	3	PRINCIPAL LIFE GLOBAL FUNDING II.....			09/09/2019.....	GOLDMAN.....		8,939,250	9,000,000	
74332W	AA	1	PROG 19SFR3 A - ABS.....			08/07/2019.....	MORGAN STANLEY CO.....		7,999,811	8,000,000	
74332W	AC	7	PROG 19SFR3 B - ABS.....			08/07/2019.....	MORGAN STANLEY CO.....		6,999,843	7,000,000	
74333N	AA	0	PROG 19SFR2 A - ABS.....			04/11/2019.....	DEUTSCHE BANK SECURITIES, INC.....		7,999,898	8,000,000	
74333N	AC	6	PROG 19SFR2 B - ABS.....			04/11/2019.....	DEUTSCHE BANK SECURITIES, INC.....		11,999,833	12,000,000	
74351@	AA	6	PROJECT ARROW (OAK CR 4.067 10JUL40).....			04/01/2019.....	VARIOUS.....		8,500,000	8,500,000	
743674	BE	2	PROTECTIVE LIFE CORP.....			09/13/2019.....	MORGAN STANLEY CO.....		14,953,800	15,000,000	
74387L	AC	5	PFMT 191 A2 - CMO/RMBS.....			11/26/2019.....	Amherst Securities Group LLC.....		10,057,813	10,000,000	28,333
74834L	BA	7	QUEST DIAGNOSTICS INC.....			03/07/2019.....	MORGAN STANLEY CO.....		9,970,700	10,000,000	
74930B	AE	5	RBB BANCORP.....			06/01/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		10,343,700	10,000,000	199,133
749357	AA	7	RCKT 191 A1 - CMO/RMBS.....			10/11/2019.....	Bank of America Merrill Lynch.....		33,510,470	33,000,000	51,333
74949L	AC	6	RELX CAPITAL INC.....		C.....	03/11/2019.....	WELLS FARGO SECURITIES LLC.....		9,883,900	10,000,000	
749685	AX	1	RPM INTERNATIONAL INC.....			11/07/2019.....	VARIOUS.....		11,941,936	11,820,000	16,332
74968R	AA	3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2.....			10/09/2019.....	NOMURA SECURITIES/FIXED INCOME.....		50,605,219	51,000,000	
760985	S6	9	RFSC 04RP1 M3 - RMBS.....			07/23/2019.....	CANTOR FITZGERALD + CO.....		1,764,129	1,772,994	
76112B	NN	6	GMACM 05AA1 2A1 - CMO/RMBS.....			09/20/2019.....	CREDIT SUISSE SECURITIES (USA).....		743,436	742,508	2,075
776743	AG	1	ROPER TECHNOLOGIES INC.....			08/20/2019.....	Bank of America Merrill Lynch.....		13,969,620	14,000,000	
77775*	BV	2	ROSENTHAL & ROSENTHAL, INC.....			01/31/2019.....	PRIVATE PLACEMENT.....		20,000,000	20,000,000	
78396Y	AA	1	SESAC 191 A2 - ABS.....			08/02/2019.....	GUGGENHEIM.....		6,000,000	6,000,000	
78397A	AA	2	SCFET 191 A1 - ABS.....			04/03/2019.....	Bank of America Merrill Lynch.....		7,999,741	8,000,000	
78397A	AB	0	SCFET 191 A2 - ABS.....			04/03/2019.....	Bank of America Merrill Lynch.....		5,999,438	6,000,000	
78403D	AN	0	SBATOW 191 1C - ABS.....			09/10/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		7,500,000	7,500,000	
800363	AB	9	SANDY SPRING BANCORP INC.....			10/29/2019.....	Stifel, Nicolaus & Co., Inc.....		10,000,000	10,000,000	
80306A	AA	8	SAPA 181 A - ABS.....		C.....	08/08/2019.....	Bank of America Merrill Lynch.....		2,029,314	1,975,002	6,295
805564	EM	9	SAST 993 BFA - RMBS.....			12/01/2019.....	VARIOUS.....		4,534	4,534	
806851	AH	4	SCHLUMBERGER HOLDINGS CORP.....			01/28/2019.....	JP Morgan.....		19,986,400	20,000,000	
806851	AK	7	SCHLUMBERGER HOLDINGS CORP.....			08/01/2019.....	VARIOUS.....		24,426,996	24,449,000	285,988
81743A	AA	7	SEMT 195 A1 - CMO/RMBS.....			11/14/2019.....	MORGAN STANLEY CO.....		21,367,500	21,000,000	40,833
81748J	AA	3	SEMT 194 A1 - CMO/RMBS.....			10/08/2019.....	MORGAN STANLEY CO.....		22,460,625	22,000,000	36,361
817743	AA	5	SRVM 191 A2 - ABS.....			09/17/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		12,000,000	12,000,000	
824348	BJ	4	SHERWIN-WILLIAMS CO.....			08/12/2019.....	CITIGROUP.....		17,940,060	18,000,000	
82669G	CB	8	SIGNATURE BANK.....			10/24/2019.....	MORGAN STANLEY CO.....		15,000,000	15,000,000	
832248	BB	3	SMITHFIELD FOODS INC.....		C.....	03/27/2019.....	GOLDMAN.....		6,964,440	7,000,000	
83609N	AE	0	SNDPT 14 C - CDO.....			01/02/2019.....	RAYMOND JAMES & ASSOCIATES INC.....		1,490,156	1,500,000	15,595
845467	AL	3	SOUTHWESTERN ENERGY CO.....			07/24/2019.....	VARIOUS.....		3,511,000	4,000,000	1,791
853254	BP	4	STANDARD CHARTERED PLC.....		C.....	05/16/2019.....	Bank of America Merrill Lynch.....		9,000,000	9,000,000	
85572R	AA	7	STARR 181 A - ABS.....		C.....	04/17/2019.....	Bank of America Merrill Lynch.....		11,039,727	11,022,504	8,764
85573L	AA	9	STARR 191 A - ABS.....		C.....	04/12/2019.....	DEUTSCHE BANK SECURITIES, INC.....		7,999,643	8,000,000	

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
857477	BF	9	STATE STREET CORP.....		10/29/2019.....	MORGAN STANLEY CO.....		23,000,000	23,000,000	
858155	AE	4	STEELCASE INC.....		01/16/2019.....	JP Morgan.....		9,921,300	10,000,000	
85917A	AB	6	STERLING BANCORP.....		12/12/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		15,000,000	15,000,000	
863579	VH	8	SARM 0517 1A1 - CMO/RMBS.....		01/10/2019.....	Amherst Securities Group LLC.....		2,209,679	2,226,377	3,646
86909#	AA	5	SUSQUEHANNA (18 PROPERTIES) CONTROL PAS.....		07/01/2019.....	Private Placement.....		(0)	(0)	
872280	A@	1	TCG BDC INC 4.75 SENIOR NOTE DUE 12/31/2.....		12/30/2019.....	AFG Private Placement.....		7,500,000	7,500,000	
87233G	AE	0	TCP 1612 A1J - CDO.....		01/10/2019.....	CANTOR FITZGERALD + CO.....		10,500,000	10,500,000	41,554
87236Y	AJ	7	TD AMERITRADE HOLDING CORP.....		10/11/2019.....	VARIOUS.....		18,857,520	19,000,000	11,458
87265K	AF	9	TPG SPECIALTY LENDING INC.....		10/25/2019.....	Bank of America Merrill Lynch.....		4,951,600	5,000,000	
87268R	AA	2	TRUPS FINANCIALS NOTE SECURITIZATION 201.....		12/18/2019.....	Bank of America Merrill Lynch.....		7,000,000	7,000,000	
88032W	AN	6	TENCENT HOLDINGS LTD.....	C.....	04/03/2019.....	DEUTSCHE BANK SECURITIES, INC.....		9,996,700	10,000,000	
88315L	AC	2	TMCL 191 A - ABS.....	C.....	04/17/2019.....	RBC CAPITAL MARKETS.....		11,996,069	12,000,000	
883203	CA	7	TEXTRON INC.....		04/30/2019.....	GOLDMAN.....		8,991,990	9,000,000	
885220	GB	3	TMST 044 1A - CMO/RMBS.....		01/03/2019.....	Amherst Securities Group LLC.....		566,293	593,754	611
885220	HM	8	TMST 052 A1 - CMO/RMBS.....	C.....	07/01/2019.....	CANTOR FITZGERALD + CO.....		4,159,326	4,156,729	6,383
88607A	AA	7	TBOLT 191 A - ABS.....	C.....	10/31/2019.....	MIZUHO SECURITIES USA INC.....		7,999,697	8,000,000	
89172P	AE	9	TPMT 162 B1 - CMO/RMBS.....		01/01/2019.....	Amherst Securities Group LLC.....				108
89173H	AC	0	TPMT 172 M1 - RMBS.....		03/08/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		1,780,875	1,800,000	2,063
89175J	AB	6	TPMT 176 A2 - CMO/RMBS.....		03/04/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		7,502,500	8,000,000	3,333
89175J	AC	4	TPMT 176 M1 - CMO/RMBS.....		01/17/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		9,674,766	10,500,000	19,906
89176E	AB	6	TPMT 181 A2 - RMBS.....		03/04/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		7,660,000	8,000,000	3,611
89176E	AC	4	TPMT 181 M1 - RMBS.....		01/17/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		13,870,982	14,739,214	30,093
89656C	AA	1	TRL 101 NTS - ABS.....		01/17/2019.....	Amherst Securities Group LLC.....		9,509,253	9,029,558	7,817
89656F	AA	4	TRL 121 A1 - ABS.....		08/07/2019.....	VARIOUS.....		10,354,497	10,375,573	15,674
89656F	AC	0	TRL 131 A1 - ABS.....		04/15/2019.....	Direct.....		0	0	
89657B	AA	2	TRL 191 A1 - ABS.....		04/02/2019.....	WELLS FARGO SECURITIES LLC.....		10,994,491	11,000,000	
89657B	AB	0	TRL 192 A1 - ABS.....		10/08/2019.....	WELLS FARGO SECURITIES LLC.....		13,996,683	14,000,000	
89708B	AA	1	TROPC 5 AL1 - CDO.....	C.....	10/01/2019.....	VARIOUS.....		0	0	
89821J	AA	6	TRUPS FINANCIALS NOTE SECURITIZATION 201.....	C.....	02/08/2019.....	Bank of America Merrill Lynch.....		70,000,000	70,000,000	
902494	BK	8	TYSON FOODS INC.....		02/13/2019.....	MORGAN STANLEY CO.....		11,997,840	12,000,000	
90265E	AQ	3	UDR INC.....		06/25/2019.....	WELLS FARGO SECURITIES LLC.....		9,966,200	10,000,000	
90342W	AA	5	USCAP 5 A1 - CDO.....		04/11/2019.....	Direct.....		0	0	
90390K	AB	0	USCAP 2 A2 - CDO.....		09/06/2019.....	PERFORMANCE TRUST CAPITAL PARTNERS.....		785,514	814,004	2,716
91823G	AA	6	VCO 181 A - CDO.....		01/15/2019.....	WELLS FARGO SECURITIES LLC.....		10,900,313	11,000,000	178,247
91841#	AA	6	VIRGINIA (LAFAYETTE IN) CONTROL PASS - T.....		12/04/2019.....	Not Available.....		3,664,744	3,664,744	
91841@	AA	8	VIRGINIA (LAFAYETTE, IN) CONTROL PASS- T.....		12/04/2019.....	Not Available.....		5,728,000	5,728,000	
91855*	AA	3	VIRGINIA (PONCE, PR) CONTROL TRUST.....		03/29/2019.....	Not Available.....		15,000,000	15,000,000	
91913Y	AW	0	VALERO ENERGY CORP.....		03/21/2019.....	CITIGROUP.....		12,900,290	13,000,000	
92212K	AA	4	VANTGE 191 A2 - ABS.....		07/30/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		9,000,000	9,000,000	
92257C	AA	8	VCC 191 A - CMBS.....		03/11/2019.....	CITIGROUP.....		4,998,854	5,000,000	22,456
92277G	AU	1	VENTAS REALTY LP.....		08/12/2019.....	JP Morgan.....		23,881,440	24,000,000	
92343V	ET	7	VERIZON COMMUNICATIONS INC.....		12/01/2019.....	JP MORGAN SECURITIES INC.....		5,108,919	5,103,000	56,875
92345Y	AF	3	VERISK ANALYTICS INC.....		02/27/2019.....	Bank of America Merrill Lynch.....		2,983,890	3,000,000	
92580#	AA	9	VICOF II LCSS TL 5.50 08/16/2027.....		08/22/2019.....	AFG Private Placement.....		7,500,000	7,500,000	
927320	AA	9	VINCI SA.....	C.....	04/03/2019.....	HSBC SECURITIES.....		9,975,200	10,000,000	
92840V	AD	4	VISTRA OPERATIONS COMPANY LLC.....		06/04/2019.....	CITIGROUP.....		6,986,490	7,000,000	

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92840V	AG	7	VISTRA OPERATIONS COMPANY LLC.....		11/06/2019.....	JP Morgan.....		4,989,450	5,000,000	
92922F	3Q	9	WAMU 05AR12 2A1 - CMO/RMBS.....		01/02/2019.....	Bank of America Merrill Lynch.....		602,666	619,310	208
92922F	8T	8	WAMU 05AR18 3A1 - CMO/RMBS.....		01/10/2019.....	Amherst Securities Group LLC.....		4,099,488	4,231,730	6,000
92925G	AD	5	WAMU 06AR16 2A2 - CMO/RMBS.....		06/14/2019.....	CREDIT SUISSE SECURITIES (USA).....		2,662,480	2,829,604	5,122
92940P	AE	4	WRKCO INC.....		05/16/2019.....	Bank of America Merrill Lynch.....		6,998,320	7,000,000	
94354K	AA	8	WAAV 191 A - ABS.....		09/30/2019.....	GOLDMAN.....		5,499,759	5,500,000	
947890	AJ	8	WEBSTER FINANCIAL CORP.....		03/20/2019.....	JP Morgan.....		12,956,710	13,000,000	
95002F	AA	2	WFMBS 194 A1 - CMO/RMBS.....		11/19/2019.....	WELLS FARGO SECURITIES LLC.....		10,178,125	10,000,000	20,417
95040Q	AJ	3	WELLTOWER INC.....		08/08/2019.....	GOLDMAN.....		9,981,600	10,000,000	
95058X	AG	3	WEN 191 A21 - ABS.....		06/13/2019.....	GUGGENHEIM.....		25,000,000	25,000,000	
970648	AJ	0	WILLIS NORTH AMERICA INC.....		09/03/2019.....	Bank of America Merrill Lynch.....		6,987,330	7,000,000	
97650W	AG	3	WINTRUST FINANCIAL CORP.....		06/03/2019.....	RBC CAPITAL MARKETS.....		25,000,000	25,000,000	
976826	BM	8	WISCONSIN POWER AND LIGHT CO.....		06/17/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		7,976,640	8,000,000	
980236	AQ	6	WOODSIDE FINANCE LTD.....	C.....	02/25/2019.....	CITIGROUP.....		9,981,700	10,000,000	
98876N	AN	4	ZAIS 13 A2B - CDO.....	C.....	07/29/2019.....	JP Morgan.....		4,000,000	4,000,000	
98877G	AA	6	Z CAPITAL CREDIT PARTNERS CLO 2019-1 LIM.....	C.....	06/19/2019.....	Amherst Securities Group LLC.....		12,500,000	12,500,000	
98878C	AC	0	ZCCP 181 A2 - CDO.....		02/07/2019.....	Amherst Securities Group LLC.....		7,870,000	8,000,000	34,419
98955R	AB	5	OR A1F - CDO.....	C.....	11/08/2019.....	DEUTSCHE BANK SECURITIES, INC.....		10,000,000	10,000,000	
98971D	AB	6	ZIONS BANCORPORATION NA.....		10/24/2019.....	GOLDMAN.....		9,968,700	10,000,000	
G9011Q	AA	1	TRAP 10 A1 - CDO.....		05/30/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		67,768,249	72,771,274	343,360
G9011Y	AA	4	TRAP 11 A1 - CDO.....		02/12/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		53,943,173	57,007,316	202,728
3899999. Total - Bonds - Industrial and Miscellaneous.....								4,714,902,221	4,758,688,847	6,148,883

Bonds - Hybrid Securities

94978S	AA	7	WELLS FARGO CAPITAL X.....		01/16/2019.....	JP Morgan.....		2,090,400	2,000,000	10,908
4899999. Total - Bonds - Hybrid Securities.....								2,090,400	2,000,000	10,908

Bonds - Unaffiliated Bank Loans

00216C	AD	5	AQ Sunshine, Inc./Term Loan 3/19.....		11/05/2019.....	Ares Capital Management.....		1,025,572	1,045,398	
00452#	AA	7	Accommodations Plus Technologies LLC/Ter.....		12/09/2019.....	Ares Capital Management.....		2,549,458	2,549,458	
03765V	AH	3	Term Loan B : Protection One.....		01/01/2019.....	VARIOUS.....		(35,832)	(36,882)	
04685Y	AK	5	Athenahealth, Inc./First Lien Term Loan.....		11/01/2019.....	Ares Capital Management.....		2,258,689	2,304,785	
050222	ZZ	4	Avetta, LLC/Term Loan 4/18.....		11/01/2019.....	Ares Capital Management.....		1,594,023	1,626,554	
05365@	AA	4	Avetta, LLC/Second Amendment Tranche B T.....		11/01/2019.....	Ares Capital Management.....		1,595,706	1,626,554	
055444	ZZ	9	Axiom Merger Sub Inc./Facility B Term Lo.....		11/01/2019.....	Ares Capital Management.....		1,355,668	1,406,431	
05942#	AA	4	Bambino CI Inc./Term Loan 10/17.....		01/01/2019.....	VARIOUS.....		9,731	9,731	
07384D	AC	6	Belk Inc.....		12/01/2019.....	VARIOUS.....		8,516,366	11,846,834	
07386*	AA	7	Bearcat Buyer, Inc./First Lien Term Loan.....		11/01/2019.....	Ares Capital Management.....		2,076,488	2,134,399	
07386*	AB	5	Bearcat Buyer, Inc./First Lien Delayed D.....		11/01/2019.....	Ares Capital Management.....		139,987	139,987	
07386*	AD	1	Bearcat Buyer, Inc./2019 Incremental Fir.....		11/01/2019.....	Ares Capital Management.....		344,254	352,178	
09523C	AC	6	BLUE ANGEL BUYER 1 LLC.....		12/30/2019.....	Ares Capital Management.....		43,972	43,972	
09523C	AD	4	Blue Angel Buyer 1, LLC/Term Loan 12/18.....		11/01/2019.....	BMO Capital Markets.....		309,152	314,658	
10483*	AA	3	Bragg Live Food Products LLC/Term Loan 3.....		11/01/2019.....	Ares Capital Management.....		4,731,249	4,886,974	
12713@	AA	9	CST Buyer Company/Tranche B Term Loan 03.....		11/01/2019.....	Ares Capital Management.....		375,000	375,000	
12721#	AB	5	CVP Holdco, Inc./Term Loan 10/19.....		11/01/2019.....	Ares Capital Management.....		754,869	754,869	
13054P	AH	5	California Pizza Kitchen.....		11/01/2019.....	DEUTSCHE BANK SECURITIES, INC.....		1,312,500	1,312,500	
144444	ZA	7	CGP Buyer LLC/Term Loan 7/19.....		11/01/2019.....	Ares Capital Management.....		1,894,910	1,936,876	
14886M	AM	3	Checkout Holdings.....		11/01/2019.....	Direct.....		173,719	177,264	

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
14886M	AN	1	Checkout Holding Dip L 10.50 08/15/2023.....		12/23/2019.....	VARIOUS.....		194,673	228,613	
16117L	BW	8	CHARTER COMMUNICATIONS OPERATING, LLC.....		11/01/2019.....	VARIOUS.....		2,388,886	2,375,819	
16282F	AH	4	CHECKOUT HOLDING CORP.....		11/01/2019.....	VARIOUS.....		183,815	214,088	
16384Y	AF	4	Term Loan B : Chemours.....		01/01/2019.....	VARIOUS.....		(7,814)	(8,040)	
18422Z	ZZ	3	Clearwater Analytics, LLC/Fourth Amendme.....		12/02/2019.....	Ares Capital Management.....		114,368	114,368	
18444A	ZA	8	Clearwater Analytics, LLC/Third Amendmen.....		11/01/2019.....	Ares Capital Management.....		628,699	644,820	
19033Z	ZZ	0	Bambino CI Inc./December 2019 Incrementa.....		12/12/2019.....	Ares Capital Management.....		144,958	144,958	
20049#	AA	5	Command Alkon Incorporated/Term Loan 9/1.....		12/31/2019.....	Capitalized Interest.....		12,596	12,596	
21333Z	ZA	8	Convey Health Solutions, Inc./Term Loan.....		11/01/2019.....	Ares Capital Management.....		1,613,692	1,613,692	
22526@	AA	5	Creation Holdings Inc./Term Loan 8/19.....		11/01/2019.....	Ares Capital Management.....		789,157	809,392	
23344A	ZZ	4	CVP Holdco, Inc./Delayed Draw Term Loan.....		12/26/2019.....	Ares Capital Management.....		142,622	142,622	
23363#	AB	5	DRS Holdings III, Inc./Term Loan 11/19.....		11/01/2019.....	Ares Capital Management.....		686,234	686,234	
23582L	AK	7	Delay Draw Term Loan : Dana Corp.....		11/01/2019.....	CITIGROUP.....		8,186,550	8,232,000	
23918Y	AC	2	DAVITA INC.....		01/01/2019.....	VARIOUS.....		(3,990,000)	(4,000,000)	
23918Y	AC	2	DAVITA INC.....		01/01/2019.....	JP MORGAN.....		795,916	797,911	
23999Z	ZA	6	Datix Bidco Limited/Term Loan B4 10/19.....	D.....	11/01/2019.....	Ares Capital Management.....		353,244	353,244	
24088Z	ZZ	3	Datix Bidco Limited/Term Loan B3 5/19.....	D.....	11/01/2019.....	Ares Capital Management.....		889,144	902,685	
24521T	AB	2	Del Monte Foods Inc - First Lien Initial.....		11/01/2019.....	VARIOUS.....		1,734,550	2,031,053	
25477Z	ZA	6	Discovery Life Sciences, LLC/First Amend.....		11/01/2019.....	Ares Capital Management.....		208,333	208,333	
25477Z	ZB	4	Discovery Life Sciences, LLC/Second Amen.....		11/01/2019.....	Ares Capital Management.....		1,331,511	1,331,511	
25533Z	ZZ	2	Discovery Life Sciences, LLC/First Amend.....		11/01/2019.....	Ares Capital Management.....		161,250	166,667	
25577Z	ZZ	0	Display Holding Company, Inc./Term Loan.....		11/01/2019.....	Ares Capital Management.....		2,116,058	2,170,316	
28555Z	ZA	9	Elemica Parent, Inc./Term Loan 9/19.....		11/01/2019.....	Ares Capital Management.....		1,193,428	1,224,029	
29344A	ZZ	1	Entertainment Partners Canada ULC/Canadi.....	A.....	11/01/2019.....	Ares Capital Management.....		963,310	993,103	
31528#	AA	2	Ferraro Fine Foods Corp./Term Loan 05/18.....		01/01/2019.....	VARIOUS.....		3,421	3,421	
31528#	AD	6	Ferraro Fine Foods Corp./Second Amendmen.....		11/01/2019.....	Ares Capital Management.....		395,321	401,342	
32007U	BW	8	FDC TL 1L USD.....		01/01/2019.....	VARIOUS.....		(4,309,232)	(4,446,031)	
32007U	BW	8	FDC TL 1L USD.....		01/01/2019.....	CITIGROUP.....		1,460,499	1,521,353	
34599Z	ZZ	2	Foundation Risk Partners, Corp./Second A.....		11/01/2019.....	Ares Capital Management.....		1,896,842	1,936,663	
35041@	AC	9	Foundation Risk Partners, Corp./First Am.....		11/01/2019.....	Ares Capital Management.....		299,754	299,754	
35921#	AA	6	Frontline Technologies Intermediate Hold.....		11/01/2019.....	Ares Capital Management.....		1,911,730	1,921,762	
35921@	AC	4	Frontline Technologies Intermediate Hold.....		11/01/2019.....	Ares Capital Management.....		614,754	614,754	
36044A	ZA	4	FWR Holding Corporation/Delayed Draw Ter.....		11/01/2019.....	VARIOUS.....		330,174	330,174	
360660	ZZ	0	FWR Holding Corporation/Delayed Draw Ter.....		11/01/2019.....	Ares Capital Management.....		247,631	247,631	
36088Z	ZZ	7	FWR Holding Corporation/Delayed Draw Ter.....		11/01/2019.....	Ares Capital Management.....		416,875	416,961	
36198M	AD	9	Term Loan A : Gaming & Leisure.....		11/01/2019.....	JP Morgan.....		7,490,545	7,563,636	
36226Z	ZZ	4	GSO Facility TL L+200 10/11/2023.....		11/01/2019.....	VARIOUS.....		58,653,000	58,800,000	
36850@	AB	9	Gehl Foods, LLC/Term Loan 1/18.....		12/02/2019.....	VARIOUS.....		97,106	97,106	
39155Z	ZA	0	Green Street Parent, LLC and Green Stree.....		11/01/2019.....	Ares Capital Management.....		5,880,000	6,000,000	
41781@	AB	3	Harvey Tool Company, LLC/Delayed Term Lo.....		11/01/2019.....	Ares Capital Management.....		737,360	737,360	
41902@	AA	9	Sigma Electric Manufacturing Corporation.....		11/01/2019.....	Ares Capital Management.....		824,865	833,197	
43289D	AE	3	HILTON WORLDWIDE FINANCE TL B2 **A&E**.....		01/01/2019.....	DEUTSCHE BANC ALEX. BROWN INST.....		1,414,007	1,459,620	
455111	ZZ	0	Implus Footcare, LLC/Initial Term Loan 0.....		11/01/2019.....	Ares Capital Management.....		879,507	881,711	
45533Z	ZZ	0	Implus Footcare, LLC/Spenco Incremental.....		11/01/2019.....	Ares Capital Management.....		136,861	137,204	
45763F	AN	8	Inmar, Inc./Initial Term Loan (First Lie.....		11/01/2019.....	Ares Capital Management.....		3,356,438	3,533,093	
46126#	AA	6	IntraPac International LLC/U.S. Term Loa.....		11/01/2019.....	Ares Capital Management.....		1,531,253	1,566,500	
46144A	ZZ	7	IntraPac Canada Corporation/Canadian Ter.....		11/01/2019.....	Ares Capital Management.....		780,260	798,220	

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
466022	ZZ 6 IVY HILL XV.....		11/01/2019.....	AFG Private Placement.....		40,000,000	40,000,000	
46611V	AT 2 JBS USA, LLC.....	C.....	01/01/2019.....	VARIOUS.....		(3,848,000)	(4,000,000)	
46611V	AT 2 JBS USA, LLC.....	D.....	01/01/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		1,540,081	1,595,939	
482666	ZA 5 K2 Insurance Services, LLC/Term Loan 7/1.....		11/01/2019.....	Ares Capital Management.....		4,705,641	4,833,333	
485777	ZZ 2 Kellermeyer Bergensons Services, LLC/Ter.....		11/07/2019.....	Ares Capital Management.....		356,361	359,961	
488333	ZZ 1 Kene Acquisition, Inc./Delayed Draw Term.....		11/12/2019.....	Ares Capital Management.....		58,940	58,940	
488555	ZA 4 Kene Acquisition, Inc./Term Loan 8/19.....		11/01/2019.....	Ares Capital Management.....		1,201,313	1,232,390	
493288	ZA 5 Key Surgical LLC/Fourth Amendment Increm.....		11/01/2019.....	Ares Capital Management.....		186,281	191,926	
525555	ZA 9 Laboratories Bidco LLC/Term Loan 9/19.....		11/01/2019.....	Ares Capital Management.....		460,143	460,143	
55418#	AB 2 Mac Lean-Fogg Company/Delayed Draw Term.....		11/01/2019.....	Ares Capital Management.....		117,188	117,188	
588222	ZZ 5 Micromeritics Instrument Corp./Term Loan.....		12/18/2019.....	Ares Capital Management.....		394,817	394,817	
59511F	AB 0 MICRON TECHNOLOGY INC TL B.....		01/01/2019.....	VARIOUS.....		(6,449,021)	(6,470,469)	
59511F	AB 0 MICRON TECHNOLOGY INC TL B.....		01/01/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		651,390	653,022	
600343	ZZ 3 Ministry Brands, LLC/Delayed Draw Term L.....		11/01/2019.....	Ares Capital Management.....		17,110	17,110	
61506U	AB 0 Montreign Resort Casino.....		12/10/2019.....	VARIOUS.....		7,264,000	8,400,000	
62931*	AC 8 NMC Skincare Intermediate Holdings II, L.....		11/01/2019.....	Ares Capital Management.....		40,468	40,468	
62937N	AW 7 NRG ENERGY INC TL B.....		01/01/2019.....	VARIOUS.....		(3,940,000)	(4,000,000)	
62937N	AW 7 NRG ENERGY INC TL B.....		01/01/2019.....	DEUTSCHE BANC ALEX. BROWN INST.....		1,560,000	1,595,908	
639777	ZA 2 NELIPAK HOLDINGS US TL L+425 07/02/2026.....		11/01/2019.....	Ares Capital Management.....		1,232,963	1,258,125	
660999	ZZ 9 NSM Insurance Group, LLC/Second Amendmen.....		11/01/2019.....	Ares Capital Management.....		450,393	459,585	
661000	ZZ 5 NSM Insurance Group, LLC/Third Amendment.....		11/01/2019.....	Ares Capital Management.....		569,471	581,093	
67096@	AA 0 OMH-HealthEdge Holdings, LLC/Term Loan 9.....		11/01/2019.....	Ares Capital Management.....		343,551	343,551	
681111	ZA 1 Olympia Acquisition, Inc./Term Loan 9/19.....		11/01/2019.....	Ares Capital Management.....		544,627	544,627	
690555	ZZ 3 OTG Management, LLC/Fourth Amendment DDT.....		12/11/2019.....	Ares Capital Management.....		86,650	86,650	
69345Y	AB 0 PFC ACQUISITION CORP.....		11/01/2019.....	CREDIT SUISSE SECURITIES (USA).....		6,249,076	6,497,494	
69398*	AD 7 PDI TA Holdings, Inc./First Lien Term Lo.....		11/01/2019.....	Ares Capital Management.....		5,593,714	5,599,921	
69406*	AA 3 PHNTM Holdings, Inc./Term Loan (First Li.....		11/01/2019.....	Ares Capital Management.....		258,561	258,561	
695222	ZA 0 NELIPAK HOLDING INC TL L+425 07/02/2026.....		11/01/2019.....	Ares Capital Management.....		183,750	187,500	
702666	ZZ 4 Pathway Vet Alliance LLC (fka Pathway Pa.....		11/14/2019.....	VARIOUS.....		1,168,323	1,171,004	
702888	ZZ 4 Pathway Vet Alliance LLC/2019 First Lien.....		12/19/2019.....	Ares Capital Management.....		744,716	744,716	
70559@	AA 4 Pegasus Global Enterprise Holdings, LLC/.....		11/01/2019.....	Ares Capital Management.....		1,612,943	1,655,626	
71571E	AD 1 PES HOLDINGS LLC PHIENE PIK-TERM C-EXIT.....		11/01/2019.....	VARIOUS.....		22,023	29,761	
71639#	AA 4 PetIQ, LLC/Term Loan 01/18.....		11/01/2019.....	Ares Capital Management.....		1,483,627	1,531,190	
716666	ZA 3 Petroleum Service Group LLC/Term Loan 7/.....		11/01/2019.....	Ares Capital Management.....		2,895,039	2,960,989	
71681#	AN 3 PetVet Care Centers, LLC/Second 2019 Del.....		12/26/2019.....	Ares Capital Management.....		375,000	375,000	
745777	ZZ 8 Pyramid Management Advisors, LLC/Delayed.....		12/30/2019.....	Ares Capital Management.....		126,700	126,700	
74719#	AA 1 Pyramid Management Advisors, LLC/Term Lo.....		12/30/2019.....	Ares Capital Management.....		1,471,696	1,471,696	
748111	ZZ 7 Radius Aerospace Europe Limited/U.K. Ter.....	D.....	11/13/2019.....	Ares Capital Management.....		406,695	406,695	
749111	ZZ 6 RSC Acquisition, Inc./Initial Delayed Dr.....		12/30/2019.....	Ares Capital Management.....		29,182	29,182	
749555	ZZ 4 RSC Acquisition, Inc./Term Loan 10/19.....		12/11/2019.....	Ares Capital Management.....		476,799	485,553	
74966U	AP 5 Term Loan B : Royalty Pharma.....		01/01/2019.....	VARIOUS.....		(3,958,000)	(4,000,000)	
74966U	AP 5 Term Loan B : Royalty Pharma.....		11/01/2019.....	VARIOUS.....		6,469,361	6,548,790	
750222	ZZ 7 Revint Intermediate II, LLC (fka: Implem.....		11/01/2019.....	Ares Capital Management.....		498,832	498,832	
75046T	AB 0 Radius Aerospace, Inc./Term Loan 3/19.....		11/01/2019.....	Ares Capital Management.....		630,076	641,299	
75734@	AB 9 Reddy Ice Holdings, Inc./Term Loan 7/19.....		11/01/2019.....	Ares Capital Management.....		4,586,013	4,737,240	
76009W	AT 7 RENT-A-CENTER, INC.....		11/01/2019.....	JP Morgan.....		3,960,000	4,000,000	

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends		
76150#	AA	2	Revint Intermediate II, LLC (fka: Implem.....		11/01/2019.....	Ares Capital Management.....		1,380,491	1,415,888			
78249L	AB	6	RUSSELL INVESTMENTS.....		01/01/2019.....	VARIOUS.....		(3,154,000)	(3,200,000)			
78249L	AB	6	RUSSELL INVESTMENTS.....		11/01/2019.....	VARIOUS.....		7,122,985	7,195,908			
79400@	AA	6	Saldon Holdings, Inc./First Amendment Te.....		11/01/2019.....	Ares Capital Management.....		346,550	350,051			
80511@	AC	6	SAVATREE INC TL L+5.25 06/01/2022 MD.....		11/01/2019.....	Direct.....		504,889	504,898			
81389#	AB	3	SecurAmerica, LLC/Delayed Draw Term Loan.....		11/01/2019.....	Ares Capital Management.....		223,935	223,935			
81389#	AC	1	SecurAmerica, LLC/Delayed Draw Term Loan.....		11/01/2019.....	Ares Capital Management.....		51,690	52,278			
81683U	AN	7	SEMINOLE TRIBE OF FLORIDA Term B Loans.....		01/01/2019.....	VARIOUS.....		(5,546,000)	(5,600,000)			
81683U	AN	7	SEMINOLE TRIBE OF FLORIDA Term B Loans.....		01/01/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		776,035	797,980			
820333	ZZ	8	SelectQuote, Inc./Term Loan 10/19.....		11/04/2019.....	Ares Capital Management.....		375,000	375,000			
84650H	AF	6	SpareFoot, LLC/First Lien Bader Incremen.....		11/01/2019.....	Ares Capital Management.....		87,622	88,957			
84650H	AG	4	SpareFoot, LLC/First Lien StorSmart Incr.....		11/01/2019.....	Ares Capital Management.....		175,245	177,914			
84650H	AH	2	SpareFoot, LLC/First Lien SBOA Increment.....		11/01/2019.....	Ares Capital Management.....		90,752	92,134			
866110	ZZ	5	SUMMIT COMPANIES 4A TL L+625 09/01/2022.....		12/13/2019.....	VARIOUS.....		5,487,561	5,495,879			
86803@	AB	2	Sunshine Sub, LLC/Delayed Draw Term Loan.....		11/01/2019.....	Ares Capital Management.....		984,676	984,676			
870999	ZZ	5	TerSera Therapeutics LLC/Third Amendment.....		11/01/2019.....	Ares Capital Management.....		59,480	61,456			
87296@	AE	8	TDG Group Holding Company/Delayed Draw T.....		11/01/2019.....	Ares Capital Management.....		205,463	205,463			
87298@	AB	2	TPG VIII Elf Purchaser, LLC/U.S. Term Lo.....		11/01/2019.....	Ares Capital Management.....		4,856,690	5,006,897			
876444	ZZ	6	THG Acquisition, LLC/Term Loan 12/19.....		12/01/2019.....	Ares Capital Management.....		425,056	425,056			
885555	ZA	3	TA/WEG Holdings, LLC/Term Loan 9/19.....		11/01/2019.....	Ares Capital Management.....		1,496,349	1,496,349			
88732#	AC	0	TimeClock Plus, LLC/Term Loan 8/19.....		11/01/2019.....	Ares Capital Management.....		786,720	802,775			
90343K	AR	3	US Silica Company - Term Loan - Assignme.....		11/14/2019.....	VARIOUS.....		2,126,250	2,500,000			
90385P	AC	4	The Ultimus Group Midco, LLC/First Lien.....		11/01/2019.....	VARIOUS.....		1,133,698	1,155,986			
90932R	AE	4	Term Loan B : United Air Lines.....		01/01/2019.....	JP Morgan.....		(15,992)	(16,244)			
91136E	AJ	4	United Rentals (North America) 10/18.....		01/01/2019.....	VARIOUS.....		(1,574,965)	(1,607,149)			
91839*	AA	4	VPROP Operating, LLC/New Loan 11/17.....		12/02/2019.....	VARIOUS.....		162,818	162,818			
928432	A*	4	Visual Edge Technology, Inc./Term Loan 0.....		11/29/2019.....	VARIOUS.....		22,423	22,423			
928432	A@	2	Visual Edge Technology, Inc./Delayed Dra.....		11/29/2019.....	VARIOUS.....		24,942	24,942			
935999	ZZ	8	WSHP FC Acquisition LLC/Third Amendment.....		11/01/2019.....	Ares Capital Management.....		398,433	398,433			
93710@	AA	2	Wash Multifamily Acquisition Inc./2019 I.....		11/01/2019.....	Ares Capital Management.....		5,910,000	6,000,000			
940333	ZA	8	VLS Recovery Services, LLC/Second Amendm.....		11/01/2019.....	Ares Capital Management.....		399,213	413,505			
95810D	AR	2	WESTERN DIGITAL TL B4 L+175 04/29/2023.....		11/01/2019.....	JP Morgan.....		3,122,076	3,195,970			
BL2379	38	8	HILTON WORLDWIDE FINANCE TL B2 **A&E**.....		01/01/2019.....	VARIOUS.....		(7,885,000)	(8,000,000)			
BL2967	88	5	SpareFoot, LLC/Incremental Term Loan 2/1.....		11/01/2019.....	Ares Capital Management.....		67,013	68,034			
N1603L	AD	9	BRIGBI TL B 1L USD.....		11/01/2019.....	DEUTSCHE BANK SECURITIES, INC.....		984,000	1,600,000			
8299999. Total - Bonds - Unaffiliated Bank Loans.....								241,350,223	249,437,253	0		
8399997. Total - Bonds - Part 3.....								5,265,944,553	5,315,041,125	6,509,767		
8399998. Total - Bonds - Summary Item from Part 5.....								218,378,506	218,222,548	200,316		
8399999. Total - Bonds.....								5,484,323,059	5,533,263,673	6,710,082		
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred												
001011	ZZ	1	Acutus Medical Inc D.....		07/19/2019.....	AFG Private Placement.....	4,999,998.530	4,999,999				
009522	ZA	4	AIRWAY HEIGHTS WASHINGTON.....		08/30/2019.....	AFG Private Placement.....	1,372,577.000	2,099,999				
096444	ZZ	0	BLUE WATER VACCINE.....		07/01/2019.....	AFG Private Placement.....	499,995.090	499,995				
26875U	ZB	9	EOS Energy Storage LLC.....		12/27/2019.....	AFG Private Placement.....	833,334.000	416,667				
28852N	20	8	ELLINGTON FINANCIAL INC.....		10/16/2019.....	MORGAN STANLEY CO.....	200,000.000	5,000,000				
29402T	2#	5	ENVEN ENERGY CORPORATION.....		07/01/2019.....	VARIOUS.....	21,841.500	393,147				

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
29402T	2#	5	ENVEN ENERGY CORPORATION.....		12/31/2019.....	VARIOUS.....	70,561.500	1,077,239		
333333	ZB	1	ECCCRINE SYSTEM SER B-2.....		10/04/2019.....	AFG Private Placement.....	1,163,370.000	700,000		
371877	ZA	2	GENETESIS SERIES B.....		09/27/2019.....	AFG Private Placement.....	93,796.000	752,499		
451662	ZZ	6	PCM, INC.....		09/27/2019.....	AFG Private Placement.....	118,182.000	584,717		
499188	ZZ	6	KNOPP BIOSCIENCES LLC.....		10/01/2019.....	VARIOUS.....	8,615,377.000	8,378,078		
606366	ZZ	8	MOD Pizza.....		07/01/2019.....	AFG Private Placement.....		3,499,929		
609300	ZZ	4	MONELION SERIES C.....		05/10/2019.....	AFG Private Placement.....	67,620.000	3,499,998		
61686Z	ZZ	1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%.....		01/03/2019.....	Capitalized Interest.....	232.242	1,172		
88429@	12	2	THIRD POLE, INC.....		12/20/2019.....	VARIOUS.....	20,300.000	581,546		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....								32,484,984	XXX	0

Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred

14387R	40	1	CAROLINA FIRST MORTGAGE LOAN TRUST.....		01/09/2019.....	SANDLER O'NEILL & PARTNERS, LP.....	112.000	17,171.000		245,739
8599999. Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....								17,171.000	XXX	245,739
8999997. Total - Preferred Stocks - Part 3.....								49,655,984	XXX	245,739
8999999. Total - Preferred Stocks.....								49,655,984	XXX	245,739

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

00287Y	10	9	ABBVIE ORD.....		08/14/2019.....	VARIOUS.....	85,000.000	5,700,870	XXX	
02376R	10	2	AMERICAN AIRLINES GROUP ORD.....		02/14/2019.....	AFG Private Placement.....	12.000	433	XXX	
03676B	10	2	ANTERO MIDSTREAM ORD.....		10/30/2019.....	VE CAPITAL.....	13,000.000	151,377	XXX	
0556EL	10	9	BP MIDSTREAM PARTNERS UNT.....		09/13/2019.....	VE CAPITAL.....	7,500.000	118,536	XXX	
124857	20	2	CBS CL B ORD.....		12/04/2019.....	VARIOUS.....	331,153.750	13,809,495	XXX	
12654A	10	1	CNX MIDSTREAM PARTNERS UNT.....		09/23/2019.....	VE CAPITAL.....	4,000.000	65,058	XXX	
126650	10	0	CVS HEALTH ORD.....		06/05/2019.....	Strategas Securities LLC.....	25,000.000	1,333,415	XXX	
156727	10	9	CERENCE ORD.....		12/17/2019.....	RAYMOND JAMES & ASSOCIATES INC.....	25,000.000	459,988	XXX	
23311P	10	0	DCP MIDSTREAM UNT.....		12/12/2019.....	VE CAPITAL.....	6,000.000	180,066	XXX	
26885B	10	0	EQM MIDSTREAM PARTNERS UNT.....		03/18/2019.....	VE CAPITAL.....	2,500.000	108,611	XXX	
28852N	10	9	ELLINGTON FINANCIAL ORD.....		06/01/2019.....	VARIOUS.....	1,235,056.000	18,945,654	XXX	
292480	10	0	ENABLE MIDSTREAM PARTNERS COM UNT.....		05/31/2019.....	VE CAPITAL.....	5,000.000	68,252	XXX	
293792	10	7	ENTERPRISE PRODUCTS PARTNERS UNT.....		03/19/2019.....	VE CAPITAL.....	4,000.000	111,636	XXX	
29402T	11	7	ENVEN ENERGY SRS B EQ WARRANT 144A.....		06/19/2019.....	B.RILEY & CO., LLC.....	50,000.000	668	XXX	
29402T	30	7	ENVEN ENERGY SRS A EQ WARRANT 144A.....		06/19/2019.....	B.RILEY & CO., LLC.....	50,000.000	2,291	XXX	
29414J	10	7	ENVIVA PARTNERS UNT.....		08/09/2019.....	VE CAPITAL.....	2,500.000	73,395	XXX	
35180X	10	5	FRANCHISE GROUP ORD.....		12/16/2019.....	AFG Private Placement.....	94,340.000	1,250,005	XXX	
371927	10	4	GENESIS ENERGY UNT.....		06/04/2019.....	VE CAPITAL.....	2,000.000	42,693	XXX	
389375	10	6	GRAY TELEVISION ORD.....		10/08/2019.....	VARIOUS.....	210,000.000	3,227,717	XXX	
404129	ZD	3	HC2 Station Group 10/24/2024.....		10/24/2019.....	Unknown.....	30,000.000	1,278,900	XXX	
428104	10	3	HESS MIDSTREAM PARTNERS UNT.....		06/26/2019.....	VE CAPITAL.....	4,000.000	79,734	XXX	
451662	ZA	1	PCM, INC.....		09/27/2019.....	AFG Private Placement.....	35,455.000	65,284	XXX	
55336V	10	0	MPLX COM UNT.....		03/29/2019.....	VE CAPITAL.....	3,000.000	98,956	XXX	
559080	10	6	MAGELLAN MIDSTREAM PARTNERS UNT.....		03/07/2019.....	VE CAPITAL.....	1,500.000	90,794	XXX	
61946M	10	0	MOSAIC ACQUISITION CL A ORD.....		12/17/2019.....	AFG Private Placement.....	1,842,106.000	17,500,007	XXX	
65336K	10	3	NEXSTAR MEDIA GROUP CL A ORD.....		06/11/2019.....	VARIOUS.....	15,000.000	1,484,194	XXX	
65506L	10	5	NOBLE MIDSTREAM PARTNERS UNT.....		12/10/2019.....	VE CAPITAL.....	3,000.000	90,724	XXX	
682680	10	3	ONEOK ORD.....		06/03/2019.....	VE CAPITAL.....	5,000.000	321,428	XXX	
718549	20	7	PHILLIPS 66 PARTNERS COM UNT.....		04/18/2019.....	VE CAPITAL.....	1,000.000	49,279	XXX	
726503	10	5	PLAINS ALL AMERICAN PIPELINE UNT.....		09/16/2019.....	VE CAPITAL.....	6,500.000	149,014	XXX	

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
811054	40	2	EW SCRIPPS CL A ORD.....			09/03/2019.....	VARIOUS.....		436,685.000	5,203,215	XXX	
816120	30	7	SELECT INTERIOR CONCEPTS CL A ORD.....			12/20/2019.....	B.RILEY & CO., LLC.....		200,000.000	1,750,000	XXX	
822634	10	1	SHELL MIDSTREAM PARTNERS UNT.....			08/29/2019.....	VE CAPITAL.....		3,000.000	57,229	XXX	
828166	ZZ	4	Silac Inc.....			11/01/2019.....	AFG Private Placement.....		14,224,829.000	8,000,000	XXX	
829226	10	9	SINCLAIR BROADCAST GROUP CL A ORD.....			12/06/2019.....	VARIOUS.....		110,000.000	3,657,995	XXX	
86765K	10	9	SUNOCO UNT.....			12/27/2019.....	VE CAPITAL.....		4,000.000	123,751	XXX	
876030	10	7	TAPESTRY ORD.....			08/15/2019.....	VARIOUS.....		129,100.000	3,481,609	XXX	
87612G	10	1	TARGA RESOURCES ORD.....			04/03/2019.....	VE CAPITAL.....		3,000.000	124,015	XXX	
87901J	10	5	TEGNA ORD.....			10/03/2019.....	WOLFE TRAHAN SECURITIES.....		100,000.000	1,466,920	XXX	
88870P	10	6	TIVO ORD.....			05/10/2019.....	CORNERSTONE MACRO.....		100,000.000	756,490	XXX	
958669	10	3	WESTERN MIDSTREAM PARTNERS COM UNT.....			04/24/2019.....	VE CAPITAL.....		12,000.000	390,744	XXX	
G0684D	10	7	ATHENE HOLDING CL A ORD.....		D.....	10/08/2019.....	VARIOUS.....		90,000.000	3,552,411	XXX	
G1890L	10	7	CAPRI HOLDINGS LTD.....		D.....	05/30/2019.....	Strategas Securities LLC.....		15,000.000	510,036	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....										95,932,886	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other												
133999	ZA	3	CGL HOLDINGS V CLASS A.....			06/27/2019.....	AFG Private Placement.....		6,017.000	6,016,599	XXX	
133999	ZB	1	CGL HOLDINGS VI CLASS B.....			06/27/2019.....	AFG Private Placement.....		983.000	983,401	XXX	
29402T	10	9	ENVEN ENERGY CL A ORD.....			06/19/2019.....	B.RILEY & CO., LLC.....		50,000.000	547,042	XXX	
313360	ZZ	5	FEDERAL HOME LOAN BANK CINCINNATI-R.....			04/08/2019.....	AFG Private Placement.....		50,000.000	5,000,000	XXX	
695114	ZZ	4	PACIFICORP.....			09/01/2019.....	Unknown.....		3,829.000	92,504	XXX	
828166	ZA	9	Silac Inc.....			12/31/2019.....	Reclassification.....			200,000	XXX	
828166	ZZ	4	Silac Inc.....			12/01/2019.....	AFG Private Placement.....			(200,000)	XXX	
88607B	AA	5	TBOLT 191 E - ABS.....		C.....	10/31/2019.....	MIZUHO SECURITIES USA INC.....		7,200,000.000	7,200,000	XXX	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....										19,839,545	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other												
56313@	10	2	MANHATTAN NATIONAL HOLDING CORPORATION.....			09/10/2019.....	CAPITAL CONTRIBUTION.....			500,000	XXX	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....										500,000	XXX	0
9799997. Total - Common Stocks - Part 3.....										116,272,431	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5.....										14,946,473	XXX	
9799999. Total - Common Stocks.....										131,218,904	XXX	0
9899999. Total - Preferred and Common Stocks.....										180,874,888	XXX	245,739
9999999. Total - Bonds, Preferred and Common Stocks.....										5,665,197,946	XXX	6,955,821

SCHEDULE D - PART 4

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

1			2			3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21	
							F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign 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												
CUSIP Identification			Description												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.																		
Bonds - U.S. Government																																					
312931	A6	5	FH A84529 - RMBS.....	..	12/01/2019.	Paydown.....				4,191	4,191	4,247	4,219		(28)		(28)		4,191			0	96	02/01/2039.													
31371K	LU	3	FN 254239 - RMBS.....	..	12/01/2019.	Paydown.....				1,127	1,127	1,304	1,245		(119)		(119)		1,127			0	34	03/01/2032.													
31388T	QZ	9	FN 614372 - RMBS.....	..	12/01/2019.	Paydown.....				1,265	1,265	1,448	1,389		(123)		(123)		1,265			0	52	01/01/2032.													
31416K	WP	9	FN AA2453 - RMBS.....	..	12/01/2019.	Paydown.....				3,754	3,754	3,805	3,799		(44)		(44)		3,754			0	67	02/01/2039.													
36296J	FT	7	GN 692378 - RMBS.....	..	12/01/2019.	Paydown.....				10,719	10,719	10,852	10,781		(62)		(62)		10,719			0	170	02/15/2039.													
36296T	DP	5	GN 700410 - RMBS.....	..	12/01/2019.	Paydown.....				889	889	913	908		(19)		(19)		889			0	26	03/15/2039.													
38373W	5C	8	GNR 0233C PG - CMO/RMBS.....	..	12/01/2019.	Paydown.....				54,578	54,578	57,616	56,084		(1,506)		(1,506)		54,578			0	2,164	05/20/2032.													
478045	AA	5	JOHN SEVIER COMBINED CYCLE GENERATION LL.....	..	08/01/2019.	Paydown.....				68,184	68,184	68,184	68,184				0		68,184			0	3,137	01/15/2042.													
649085	AA	5	NEW VALLEY GENERATION II - ABS.....	..	05/01/2019.	Paydown.....				263,649	263,649	308,023	272,117		(8,469)		(8,469)		263,649			0	7,345	05/01/2020.													
64908P	AA	1	NEW VALLEY GENERATION III - ABS.....	..	01/15/2019.	Paydown.....				420,128	420,128	420,129	420,131		(3)		(3)		420,128			0	10,778	01/15/2021.													
690353	RX	7	OVERSEAS PRIVATE INVESTMENT CORP.....	..	09/01/2019.	Paydown.....				160,716	160,716	160,716	160,716		0		0		160,716			0	7,072	02/27/2027.													
690353	XM	4	OVERSEAS PRIVATE INVESTMENT CORP.....	..	12/15/2019.	Paydown.....				457,143	457,143	457,143	457,143		(0)		(0)		457,143			0	12,243	12/15/2030.													
83190A	AB	9	SBA 523402 - MBS.....	..	12/02/2019.	Paydown.....				570,998	570,998	634,968	615,875		(44,877)		(44,877)		570,998			0	6,359	01/20/2035.													
841215	AA	4	SOUTHAVEN COMBINED CYCLE GENERATION LLC.....	..	09/01/2019.	Paydown.....				402,741	402,741	402,741	402,741		0		0		402,741			0	15,417	08/15/2033.													
912828	KD	1	UNITED STATES TREASURY.....	..	02/15/2019.	Maturity @ 100.00.....				1,000,000	1,000,000	988,594	999,840		160		160		1,000,000			0	13,750	02/15/2019.													
912828	R8	5	UNITED STATES TREASURY.....	..	06/17/2019.	Maturity @ 100.00.....				100,000	100,000	100,039	100,006		(6)		(6)		100,000			0	438	06/15/2019.													
0599999.	Total - Bonds - U.S. Government.....											3,520,083	3,520,083	3,620,720	3,575,178	0	(55,095)	0	(55,095)	0	3,520,082	0	0	0	79,148	XXX											
Bonds - U.S. States, Territories and Possessions																																					
13063A	7G	3	CALIFORNIA ST.....	..	10/01/2019.	Maturity @ 100.00.....				11,155,000	11,155,000	11,155,776	11,154,789			211		211		11,155,000			0	691,610	10/01/2019.												
20772G	F4	5	CONNECTICUT ST.....	..	05/08/2019.	RAYMOND JAMES & ASSOCIATES.....				20,834,528	17,270,000	21,828,784	20,707,978			(70,920)		(70,920)		20,637,058		197,470	197,470	659,498	03/15/2032.												
452152	GR	6	ILLINOIS ST.....	..	08/01/2019.	Paydown.....				2,400,000	2,400,000	2,421,550	2,407,009		(7,009)		(7,009)		2,400,000			0	223,200	07/01/2021.													
57582P	WK	2	MASSACHUSETTS (COMMONWEALTH OF).....	..	12/03/2019.	Direct.....				1,000,000	1,000,000	1,011,957	1,003,704		(1,104)		(1,104)		1,000,000			0	42,000	12/01/2021.													
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....											35,389,528	31,825,000	36,418,067	35,273,480	0	(78,822)	0	(78,822)	0	35,192,058	0	197,470	197,470	1,616,308	XXX											
Bonds - U.S. Political Subdivisions of States																																					
057507	HU	2	BAKERSFIELD CALIF CITY SCH DIST.....	..	05/01/2019.	Direct.....				5,000	5,000	5,000	5,000					0		5,000			0	110	05/01/2026.												
214489	BE	5	COOK CNTY ILL SCH DIST NO 105.....	..	01/15/2019.	Direct.....				170,000	170,000	170,000	170,000					0		170,000			0	5,024	01/15/2023.												
24023#	AA	7	WASHINGTON STATE DEPARTMENT OF COR.....	..	01/01/2019.	Paydown.....												0					0	405	03/15/2033.												
442331	QM	9	HOUSTON TEX.....	..	03/01/2019.	Direct.....				405,000	405,000	498,104	478,438		(658)		(658)		405,000			0	12,737	03/01/2032.													
549188	HE	3	LUBBOCK TEX.....	..	02/15/2019.	Call @ 100.00.....				1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	23,710	02/15/2020.													
549188	HG	8	LUBBOCK TEX.....	..	02/15/2019.	Call @ 100.00.....				1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	24,960	02/15/2022.													
618027	BK	1	MORRIS CNTY N J IMPT AUTH LEASE REV.....	..	06/17/2019.	Direct.....				685,000	685,000	685,000	685,000					0		685,000			0	12,279	06/15/2021.												
64966H	HA	1	NEW YORK N Y.....	..	03/01/2019.	Direct.....				395,000	395,000	430,021	403,521		(586)		(586)		395,000			0	12,820	03/01/2021.													
68583R	BR	2	OREGON CMNTY COLLEGE DIST.....	..	06/30/2019.	Paydown.....				1,633,388	1,633,389	1,959,119	1,782,461		(133,804)		(133,804)		1,633,388			0	44,428	06/30/2023.													
68583R	BR	2	OREGON CMNTY COLLEGE DIST - MBS.....	..	09/01/2019.	Paydown.....												0					0	526,718	02/01/2030.												
73723R	SR	5	PORTSMOUTH VA.....	..	11/01/2019.	Unknown.....				12,375,000	12,375,000	12,375,000	24,630,000				0		12,375,000			0	7,275	12/01/2020.													
87122N	EY	1	SYCAMORE OHIO CMNTY SCH DIST.....	..	12/02/2019.	Direct.....				150,000	150,000	150,000	150,000					0		150,000			0	670,466	XXX												
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....											17,818,388	17,818,389	18,272,244	30,304,420	0	(135,048)	0	(135,048)	0	17,818,388	0	0	0	670,466	XXX											
Bonds - U.S. Special Revenue and Special Assessment																																					
00164T	AA	6	AMCEST 07A A28 - ABS.....	..	08/01/2019.	Paydown.....				434,368	434,368	455,593	445,023		(10,656)		(10,656)		434,368			0	24,731	01/15/2028.													
04048R	DK	9	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV.....	..	07/01/2019.	Maturity @ 100.00.....				1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	49,780	07/01/2019.													
041083	VB	9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M.....	..	12/01/2019.	Paydown.....				820,048	820,048	820,048	820,048		(0)		(0)		820,048			0	15,822	07/01/2043.													

SCHEDULE D - PART 4

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

E14.1

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n								11	12	13	14	15						
				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	
CUSIP Identification			Description																				
09089T	AY	7	BIRMINGHAM ALA COML DEV AUTH REV.....	04/01/2019.	Direct.....		105,000	105,000	105,000	105,000				0		105,000			0	3,150	04/01/2022.		
130333	CA	3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	12/01/2019.	Paydown.....		289,043	289,043	289,043	289,043		(0)		(0)		289,043			0	5,197	02/01/2042.		
130333	CB	1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	12/01/2019.	Paydown.....		335,725	335,725	334,886	335,036		689		689		335,725			0	6,435	02/01/2042.		
13034P	UH	8	CALIFORNIA HSG FIN AGY REV.....	12/20/2019.	Call @ 100.00.....		2,890,000	2,890,000	2,890,000	2,889,922		7		7		2,889,930		70	70	112,121	08/01/2025.		
155751	CQ	1	CENTRAL VALLEY SUPPORT SVCS JT PWRS AGY.....	09/01/2019.	Maturity @ 100.00.....		850,000	850,000	850,000	850,000				0		850,000			0	40,171	09/01/2019.		
163103	UF	9	CHELAN CNTY WASH PUB UTIL DIST NO 001 CO.....	12/17/2019.	VARIOUS.....		4,031,667	4,000,000	4,000,000	4,000,000				0		4,000,000			0	233,476	07/01/2020.		
167725	AE	0	CHICAGO ILL TRAN AUTH SALES & TRANSFER T.....	12/02/2019.	Direct.....		265,000	265,000	276,925	269,017		(1,184)		(1,184)		265,000			0	22,115	12/01/2021.		
196479	F9	5	COLORADO HSG & FIN AUTH - MBS.....	12/01/2019.	Paydown.....		1,615,442	1,615,443	1,663,551	1,661,030		(45,588)		(45,588)		1,615,442			0	41,266	03/01/2048.		
196479	V4	8	COLORADO HSG & FIN AUTH - MBS.....	12/01/2019.	Paydown.....		2,390,462	2,390,462	2,460,622	2,459,324		(68,862)		(68,862)		2,390,462			0	84,513	11/01/2048.		
196479	XM	6	COLORADO HSG & FIN AUTH.....	03/01/2019.	Direct.....		45,000	45,000	45,000	45,000		0		0		45,000			0	897	11/01/2027.		
196632	ML	4	COLORADO SPRINGS COLO UTILS REV.....	11/15/2019.	Maturity @ 100.00.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	50,580	11/15/2019.		
20281P	BQ	4	COMMONWEALTH FING AUTH PA REV.....	06/03/2019.	Direct.....		445,000	445,000	518,723	492,841		(2,004)		(2,004)		445,000			0	12,772	06/01/2027.		
249218	AJ	7	DENVER COLO PUB SCHS CTFS PARTN.....	12/15/2019.	Paydown.....		234,047	234,047	234,047	234,047				0		234,047			0	20,531	12/15/2026.		
25477P	NF	8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL.....	12/15/2019.	Paydown.....		177,758	177,758	177,758	177,758		0		0		177,758			0	3,993	06/15/2045.		
296122	UT	9	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA.....	12/02/2019.	VARIOUS.....		863,862	863,862	863,862	863,862		(1)		(1)		863,861		0	0	15,778	11/01/2038.		
312903	MA	2	FHR 119 H - CMO/RMBS.....	12/16/2019.	Paydown.....		1,105	1,105	1,205	1,204		(99)		(99)		1,105			0	24	01/15/2021.		
312909	3W	2	FHR 1250 J - CMO/RMBS.....	12/01/2019.	Paydown.....		1,608	1,608	1,649	1,603		5		5		1,608			0	67	05/15/2022.		
312915	QG	9	FHR 1491 I - CMO/RMBS.....	12/01/2019.	Paydown.....		17,040	17,040	18,066	17,170		(130)		(130)		17,040			0	705	04/15/2023.		
313398	P7	8	FHR 2334F TD - CMO/RMBS.....	12/01/2019.	Paydown.....		5,548	5,548	5,804	5,673		(125)		(125)		5,548			0	296	07/15/2031.		
313399	PS	0	FHR 2347C VP - CMO/RMBS.....	12/01/2019.	Paydown.....		16,974	16,974	17,929	17,015		(41)		(41)		16,974			0	588	03/15/2020.		
31339D	2V	9	FHR 2418A MB - CMO/RMBS.....	12/01/2019.	Paydown.....		32,781	32,781	34,903	33,037		(256)		(256)		32,781			0	1,143	02/15/2022.		
31339D	QZ	4	FHR 2416D PG - CMO/RMBS.....	12/01/2019.	Paydown.....		153,588	153,588	164,807	154,691		(1,104)		(1,104)		153,588			0	5,222	02/15/2022.		
3133N3	UG	3	FH RE6008 - RMBS.....	12/01/2019.	Paydown.....		783,331	783,331	796,359			(13,028)		(13,028)		783,331			0	3,041	11/01/2049.		
3133N3	VG	6	FH RE6015 - RMBS.....	12/01/2019.	Paydown.....		1,346,369	1,346,369	1,365,933			(19,564)		(19,564)		1,346,369			0	5,653	09/01/2049.		
3133N3	VN	1	FH RE6021 - RMBS.....	12/01/2019.	Paydown.....		237,804	237,804	238,616			(812)		(812)		237,804			0	890	11/01/2049.		
3133T3	BU	1	FHR 1644 K - CMO/RMBS.....	12/01/2019.	Paydown.....		19,428	19,428	21,247	19,701		(272)		(272)		19,428			0	731	12/15/2023.		
3133TB	4G	2	FHR 1991 PG - CMO/RMBS.....	12/01/2019.	Paydown.....		17,958	17,958	18,621	18,134		(176)		(176)		17,958			0	696	09/15/2027.		
3133TC	HE	1	FHR 2018 PG - CMO/RMBS.....	12/01/2019.	Paydown.....		7,486	7,486	7,899	7,632		(146)		(146)		7,486			0	245	01/15/2028.		
3133TD	3A	2	FHR 2037 HB - CMO/RMBS.....	12/01/2019.	Paydown.....		17,691	17,691	19,348	18,352		(661)		(661)		17,691			0	826	03/15/2028.		
3133TH	S8	1	FHR 2118 PE - CMO/RMBS.....	12/01/2019.	Paydown.....		44,959	44,959	47,203	45,841		(882)		(882)		44,959			0	1,757	01/15/2029.		
3133TS	F2	4	FHR 2303A CK - CMO/RMBS.....	12/01/2019.	Paydown.....		18,699	18,699	19,310	18,963		(265)		(265)		18,699			0	460	04/15/2031.		
3133TU	S7	4	FHR 2357B QH - CMO/RMBS.....	12/01/2019.	Paydown.....		15,244	15,244	15,986	15,608		(364)		(364)		15,244			0	681	09/15/2031.		
31358F	M5	5	FNR 9112 H - CMO/RMBS.....	12/01/2019.	Paydown.....		2,405	2,405	2,527	2,405				0		2,405			0	90	02/25/2021.		
31358G	5J	2	FNR 9165 Z - CMO/RMBS.....	12/01/2019.	Paydown.....		5,045	5,045	5,500	5,045				0		5,045			0	208	06/25/2021.		
31358K	DY	1	FNR G36 ZB - CMO/RMBS.....	12/01/2019.	Paydown.....		4,018	4,018	4,665	4,995		(977)		(977)		4,018			0	151	11/25/2021.		
31358N	H3	9	FNR G9229 J - CMO/RMBS.....	12/01/2019.	Paydown.....		22,952	22,952	23,221	22,855		97		97		22,952			0	1,051	07/25/2022.		
31358N	M5	8	FNR 92119 Z - CMO/RMBS.....	12/01/2019.	Paydown.....		11,173	11,173	11,269	11,691		(519)		(519)		11,173			0	518	07/25/2022.		
31358P	EE	3	FNR 92117 M - CMO/RMBS.....	12/01/2019.	Paydown.....		15,747	15,747	16,898	15,802		(54)		(54)		15,747			0	503	07/25/2022.		
31358Q	ZE	8	FNR G9259 D - CMO/RMBS.....	12/01/2019.	Paydown.....		2,457	2,457	2,626	2,453		4		4		2,457			0	79	10/25/2022.		
31358R	Y7	2	FNR G9266 KB - CMO/RMBS.....	12/01/2019.	Paydown.....		29,130	29,130	31,610	29,276		(146)		(146)		29,130			0	1,156	12/25/2022.		
31359D	H5	5	FNR 93155 PJ - CMO/RMBS.....	12/01/2019.	Paydown.....		47,602	47,602	52,700	48,303		(702)		(702)		47,602			0	2,016	09/25/2023.		
31359H	NW	0	FNR 9463 PK - CMO/RMBS.....	12/01/2019.	Paydown.....		13,754	13,754	15,198	13,993		(239)		(239)		13,754			0	536	04/25/2024.		

SCHEDULE D - PART 4

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

E14.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31359H	QP	2		12/01/2019.	Paydown.....	.....	4,401	4,401	4,437	4,042	.....	359	.....	359	.....	4,401	.....	.....	.....0	185	04/25/2024.
31359L	ZF	5		12/01/2019.	Paydown.....	.....	5,347	5,347	5,714	5,356	.....	(9)	.....	(9)	.....	5,347	.....	.....	.....0	197	01/25/2022.
31359N	2W	0		12/01/2019.	Paydown.....	.....	14,045	14,045	15,134	14,189	.....	(145)	.....	(145)	.....	14,045	.....	.....	.....0	683	04/18/2027.
31359V	GF	4		12/01/2019.	Paydown.....	.....	82,390	82,390	87,620	84,322	.....	(1,932)	.....	(1,932)	.....	82,390	.....	.....	.....0	2,831	02/25/2029.
313603	BQ	4		12/31/2019.	Paydown.....	.....	1,083	1,083	1,202	1,083	.....	.....	.....	.....0	.....	1,083	.....	.....	.....0	36	11/25/2019.
3137BL	AR	9		12/16/2019.	Call @ 100.00.....	.....	475,000	475,000	488,063	481,947	.....	(299)	.....	(299)	.....	481,649	.....	(6,649)	(6,649)	13,118	12/15/2029.
313921	JK	5		12/01/2019.	Paydown.....	.....	15,479	15,479	16,322	15,882	.....	(403)	.....	(403)	.....	15,479	.....	.....	.....0	647	10/25/2031.
31392B	SC	1		12/01/2019.	Paydown.....	.....	24,945	24,945	25,940	25,375	.....	(430)	.....	(430)	.....	24,945	.....	.....	.....0	625	01/25/2032.
31392C	EM	2		12/01/2019.	Paydown.....	.....	37,624	37,624	36,132	35,861	.....	1,762	.....	1,762	.....	37,624	.....	.....	.....0	1,433	06/25/2032.
31392E	PC	8		12/01/2019.	Paydown.....	.....	92,477	92,477	97,467	94,729	.....	(2,252)	.....	(2,252)	.....	92,477	.....	.....	.....0	3,051	09/25/2032.
31392H	FC	2		12/25/2019.	Direct.....	.....	.....	.....	440,632	9,677	.....	614	.....	614	.....	.....	.....	.....	.....0	.....	12/25/2032.
31392K	5C	6		12/01/2019.	Paydown.....	.....	66,105	66,105	70,298	68,102	.....	(1,997)	.....	(1,997)	.....	66,105	.....	.....	.....0	2,570	05/15/2032.
31392K	LR	5		12/01/2019.	Paydown.....	.....	311,239	311,239	332,161	313,354	.....	(2,115)	.....	(2,115)	.....	311,239	.....	.....	.....0	10,417	05/15/2022.
31392M	5R	9		12/01/2019.	Paydown.....	.....	76,503	76,503	80,361	78,278	.....	(1,775)	.....	(1,775)	.....	76,503	.....	.....	.....0	2,796	05/15/2032.
31393X	VH	7		12/01/2019.	Paydown.....	.....	1,375,837	1,375,837	1,318,224	1,358,929	.....	16,908	.....	16,908	.....	1,375,837	.....	.....	.....0	44,019	05/25/2034.
31396W	BR	6		12/25/2019.	Direct.....	.....	.....	.....	821,677	13,048	.....	.....	.....	.....0	.....	(595)	.....	595	595	595	06/25/2037.
3140K0	EL	8		12/01/2019.	Paydown.....	.....	15,533	15,533	15,560	.....	.....	(27)	.....	(27)	.....	15,533	.....	.....	.....0	39	11/01/2049.
3140QB	N5	3		12/01/2019.	Paydown.....	.....	1,554,622	1,554,622	1,579,131	.....	.....	(24,509)	.....	(24,509)	.....	1,554,622	.....	.....	.....0	6,990	08/01/2049.
3140QC	DT	0		12/01/2019.	Paydown.....	.....	276,666	276,666	281,047	.....	.....	(4,381)	.....	(4,381)	.....	276,666	.....	.....	.....0	807	11/01/2049.
31418D	HY	1		12/01/2019.	Paydown.....	.....	140,714	140,714	141,149	.....	.....	(435)	.....	(435)	.....	140,714	.....	.....	.....0	511	11/01/2049.
31418D	JW	3		12/01/2019.	Paydown.....	.....	24,996	24,996	25,058	.....	.....	(62)	.....	(62)	.....	24,996	.....	.....	.....0	62	12/01/2049.
34074M	JB	8		12/01/2019.	Paydown.....	.....	886,349	886,349	886,349	886,349	.....	(0)	.....	(0)	.....	886,349	.....	.....	.....0	13,591	07/01/2041.
34074M	JC	6		12/01/2019.	Paydown.....	.....	620,109	620,109	620,109	620,109	.....	(0)	.....	(0)	.....	620,109	.....	.....	.....0	9,135	07/01/2041.
34074M	KA	8		08/01/2019.	Direct.....	.....	5,000	5,000	5,000	5,000	.....	.....	.....	.....0	.....	5,000	.....	.....	.....0	2,400	07/01/2027.
34074M	LW	9		02/01/2019.	Direct.....	.....	85,000	85,000	85,000	85,000	.....	.....	.....	.....0	.....	85,000	.....	.....	.....0	2,160	07/01/2030.
34074M	ND	9		12/01/2019.	Paydown.....	.....	1,075,040	1,075,040	1,075,040	1,075,040	.....	.....	.....	.....0	.....	1,075,040	.....	.....	.....0	19,008	07/01/2037.
34074M	PF	2		12/01/2019.	Paydown.....	.....	504,888	504,888	504,888	504,918	.....	(29)	.....	(29)	.....	504,888	.....	.....	.....0	6,191	01/01/2043.
341507	ZH	7		07/01/2019.	Call @ 100.00.....	.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	1,000,000	.....	.....	.....0	53,910	07/01/2020.
341507	ZJ	3		07/01/2019.	Call @ 100.00.....	.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	1,000,000	.....	.....	.....0	55,410	07/01/2021.
341507	ZK	0		07/01/2019.	Call @ 100.00.....	.....	2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....0	.....	2,000,000	.....	.....	.....0	114,820	07/01/2022.
34160P	DA	4		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.
34160P	DF	3		08/01/2019.	Direct.....	.....	1,000,000	1,000,000	1,000,000	999,906	.....	94	.....	94	.....	1,000,000	.....	.....	.....0	68,250	08/01/2029.
34160W	TY	0		07/01/2019.	Call @ 100.00.....	.....	2,500,000	2,500,000	2,500,000	2,500,000	.....	.....	.....	.....0	.....	2,500,000	.....	.....	.....0	143,900	07/01/2020.
443730	FT	8		02/01/2019.	Direct.....	.....	125,000	125,000	131,150	127,912	.....	(32)	.....	(32)	.....	125,000	.....	.....	.....0	4,150	02/01/2024.
45129W	JX	9		07/15/2019.	Maturity @ 100.00.....	.....	1,500,000	1,500,000	1,500,000	1,500,000	.....	.....	.....	.....0	.....	1,500,000	.....	.....	.....0	79,185	07/15/2019.
45201Y	FX	8		08/01/2019.	Direct.....	.....	795,000	795,000	795,000	795,003	.....	1	.....	1	.....	795,000	.....	.....	.....0	33,231	08/01/2029.
45201Y	YL	5		12/01/2019.	Paydown.....	.....	711,666	752,820	729,295	920,953	.....	(19,517)	.....	(19,517)	.....	711,666	.....	.....	.....0	11,567	06/01/2043.
45203L	CT	8		12/01/2019.	Paydown.....	.....	109,850	109,850	109,850	100,342	.....	84	.....	84	.....	109,850	.....	.....	.....0	2,088	09/01/2034.
455167	3H	7		06/01/2019.	Maturity @ 100.00.....	.....	1,965,000	1,965,000	1,965,000	1,965,000	.....	.....	.....	.....0	.....	1,965,000	.....	.....	.....0	41,314	06/01/2019.
45746R	AL	8		11/04/2019.	Call @ 100.00.....	.....	3,000,000	3,000,000	3,000,000	3,000,000	.....	.....	.....	.....0	.....	3,000,000	.....	.....	.....0	195,213	07/01/2020.
462467	NW	7		12/02/2019.	Call @ 100.00.....	.....	460,000	460,000	460,000	499,281	.....	.....	.....	.....0	.....	460,000	.....	.....	.....0	8,120	02/01/2042.
485077	AW	1		10/09/2019.	Direct.....	.....	885,000	885,000	935,702	885,000	.....	.....	.....	.....0	.....	885,000	.....	.....	.....0	43,875	01/01/2020.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
491189	FA	9		04/01/2019.	Maturity @ 100.00.....		2,790,000	2,790,000	2,810,786	2,790,714		(714)		(714)		2,790,000			.0	57,251	04/01/2019.
49130T	PR	1		09/01/2019.	Direct.....		370,000	370,000	386,835	375,237		(1,319)		(1,319)		370,000			.0	16,081	07/01/2033.
49130T	PS	9		12/02/2019.	VARIOUS.....		500,000	500,000	500,000	500,000				.0		500,000			.0	10,088	11/01/2041.
49130T	PT	7		12/02/2019.	Call @ 100.00.....		665,000	665,000	665,000	665,000				.0		665,000			.0	11,131	11/01/2041.
555555	ZZ	7		12/31/2019.	Direct.....		20,000	20,000	19,800			14		14		20,000			.0	913	03/06/2025.
56045R	AJ	8		09/01/2019.	Maturity @ 100.00.....		3,795,000	3,795,000	3,795,000	3,795,000				.0		3,795,000			.0	179,276	09/01/2019.
57419R	D6	9		06/28/2019.	Direct.....		1,165,000	1,165,000	1,206,369	1,184,476		(1,602)		(1,602)		1,165,000			.0	10,766	09/01/2047.
57419R	L7	8		02/27/2019.	Call @ 100.00.....		1,495,000	1,495,000	1,494,928			38		38		1,494,966		34	34	2,432	09/01/2037.
57419R	PL	3		06/28/2019.	Direct.....		895,000	895,000	895,000	895,000				.0		895,000			.0	8,234	09/01/2040.
57429L	AL	0		08/01/2019.	VARIOUS.....		855,000	855,000	934,933	879,363		(3,218)		(3,218)		855,000			.0	81,324	07/01/2022.
575832	UF	5		05/01/2019.	Direct.....		985,000	985,000	985,000	985,000				.0		985,000			.0	24,073	05/01/2020.
57586N	MT	5		10/01/2019.	Call @ 100.00.....		85,000	85,000	85,000	85,000				.0		85,000			.0	2,192	06/01/2023.
57586N	MU	2		10/01/2019.	Call @ 100.00.....		85,000	85,000	85,000	85,000				.0		85,000			.0	2,308	12/01/2023.
57586N	MW	8		10/01/2019.	Direct.....		360,000	360,000	360,000	360,000				.0		360,000			.0	10,166	12/01/2027.
57586N	RP	8		12/01/2019.	Call @ 100.00.....		75,000	75,000	75,000	75,000				.0		75,000			.0	1,551	12/01/2023.
57586N	RQ	6		12/01/2019.	Direct.....		270,000	270,000	270,000	270,000				.0		270,000			.0	6,612	12/01/2027.
57586N	RR	4		12/01/2019.	Direct.....		50,000	50,000	50,000	50,000				.0		50,000			.0	1,420	12/01/2032.
57586N	UR	0		12/15/2019.	Paydown.....		101,583	101,568	101,963	101,863		(280)		(280)		101,583			.0	22,676	01/15/2046.
59334H	FU	4		12/01/2019.	Paydown.....		135,736	135,736	135,736	135,736		(0)		(0)		2,466			.0	2,466	11/01/2038.
59465M	D2	8		11/01/2019.	Direct.....		280,000	280,000	280,000	280,000				.0		280,000			.0	11,369	04/01/2021.
60416Q	FW	9		12/01/2019.	Paydown.....		485,860	485,860	473,713	474,568		11,291		11,291		485,860			.0	8,479	09/01/2041.
60416Q	GK	4		12/01/2019.	Paydown.....		520,021	520,021	520,021	520,021		(0)		(0)		520,021			.0	9,895	08/01/2046.
60416Q	GM	0		12/01/2019.	Paydown.....		174,258	174,258	151,953	151,473		22,785		22,785		174,258			.0	2,465	10/01/2046.
60416Q	HA	5		12/01/2019.	Paydown.....		1,210,058	1,210,058	1,210,058	1,210,059		(1)		(1)		1,210,058			.0	25,651	03/01/2048.
60416Q	HE	7		12/01/2019.	Paydown.....		982,019	982,019	978,843	978,857		3,162		3,162		982,019			.0	22,423	09/01/2048.
60416Q	HG	2		12/01/2019.	Paydown.....		750,252	750,252	750,252	750,252		(0)		(0)		750,252			.0	19,719	11/01/2048.
60416Q	HJ	6		12/01/2019.	Paydown.....		608,748	608,748	608,748	608,748		(0)		(0)		608,748			.0	14,488	01/01/2049.
60416Q	HL	1		09/01/2019.	Paydown.....		256,019	256,020	256,020			(0)		(0)		256,019			.0	3,725	03/01/2049.
60416Q	HL	1		12/01/2019.	Paydown.....		320,677	320,677	320,677					.0		320,677			.0	7,753	03/01/2049.
60416Q	HN	7		12/14/2019.	Call @ 100.00.....		55,780	55,780	55,780					.0		55,780			.0	730	06/01/2049.
60636W	NX	9		05/01/2019.	Maturity @ 100.00.....		7,000,000	7,000,000	7,000,000	7,000,000				.0		7,000,000			.0	159,705	05/01/2019.
60636Y	MJ	7		12/01/2019.	Paydown.....		1,729,025	1,729,025	1,729,025	1,729,025		0		.0		1,729,025			.0	53,549	01/01/2040.
60636Y	ML	2		12/01/2019.	Paydown.....		154,250	154,250	154,250	154,250		(0)		(0)		154,250			.0	3,501	10/01/2036.
60637B	FA	3		12/01/2019.	Paydown.....		271,938	271,938	271,938	271,938		(0)		(0)		271,938			.0	5,305	08/01/2036.
60637B	ML	1		12/01/2019.	Paydown.....		3,222,552	3,222,552	3,117,819	3,126,350		96,202		96,202		3,222,552			.0	41,438	06/01/2044.
610763	PK	4		08/01/2019.	Maturity @ 100.00.....		1,000,000	1,000,000	1,000,000	1,000,000				.0		1,000,000			.0	46,940	08/01/2019.
64613A	BC	5		10/01/2019.	Direct.....		150,000	150,000	150,000	149,994		7		.7		150,000			.0	4,275	10/01/2032.
647200	2G	8		12/01/2019.	Paydown.....		291,409	291,409	291,410	291,410		(1)		(1)		291,409			.0	5,369	08/01/2035.
647200	4S	0		12/02/2019.	Call @ 100.00.....		515,000	515,000	515,000	515,000				.0		515,000			.0	8,586	09/01/2040.
64966N	AA	5		12/01/2019.	Paydown.....		395,000	395,000	412,605	398,452		(3,452)		(3,452)		395,000			.0	20,986	12/01/2021.
64972C	BD	4		12/15/2019.	Paydown.....		32,023	32,023	32,023	32,023		(0)		(0)		32,023			.0	566	06/15/2036.

SCHEDULE D - PART 4

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

E14.4

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
64972C M6 7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMLI...			12/01/2019.	Paydown.....		219,658	219,658	219,658	219,659		(1)		(1)		219,658			.0	3,585	10/01/2046.
649883 TM 7	NEW YORK ST MTG AGY HOMEOWNER MTG REV..			02/01/2019.	Direct.....		860,000	860,000	860,000	860,000						860,000			.0	8,011	10/01/2027.
649883 XV 2	NEW YORK ST MTG AGY HOMEOWNER MTG REV..			05/01/2019.	Direct.....		20,000	20,000	20,000	20,000					.0	20,000			.0	445	10/01/2029.
649902 H4 8	NEW YORK STATE DORMITORY AUTHORITY			10/10/2019.	Unknown.....		2,317,027	2,000,000	2,378,440	2,324,955		(7,928)		(7,928)		2,317,027			.0	116,078	03/15/2039.
649902 ZQ 9	NEW YORK STATE DORMITORY AUTHORITY			10/15/2019.	Unknown.....		6,741,758	6,105,000	6,955,536	6,771,580		(29,823)		(29,823)		6,741,758			.0	372,222	03/15/2039.
658207 MA 0	NORTH CAROLINA HSG FIN AGY			12/02/2019.	Direct.....		485,000	485,000	485,000	485,000					.0	485,000			.0	17,699	01/01/2030.
658207 NZ 4	NORTH CAROLINA HSG FIN AGY			12/02/2019.	Direct.....		50,000	50,000	50,000	50,000					.0	50,000			.0	2,017	01/01/2026.
67178K AA 8	OAK RIDGE TENN INDL DEV BRD LEASE REV.....			12/15/2019.	Paydown.....		69,552	69,552	65,253	66,254		3,298		3,298		69,552			.0	3,968	12/15/2032.
677377 2N 2	OHIO HSG FIN AGY SINGLE FAMILY MTG REV.....			04/01/2019.	Call @ 100.00.....		163,381	163,381	163,381	163,381					.0	163,381			.0	2,149	07/01/2035.
677377 2P 7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV.....			12/02/2019.	VARIOUS.....		1,905,000	1,905,000	1,905,000	1,905,000		(0)		(0)		1,905,000		(0)	(0)	29,821	11/01/2041.
67756Q XK 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			12/02/2019.	Direct.....		50,000	50,000	50,000	49,999		1		1		50,000			.0	1,488	09/01/2038.
68607H 5S 1	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS...			05/01/2019.	Maturity @ 100.00.....		1,015,000	1,015,000	1,015,000	1,015,000					.0	1,015,000			.0	23,533	05/01/2019.
686087 MP 9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV..			11/01/2019.	Direct.....		1,790,000	1,790,000	1,790,000	1,790,000					.0	1,790,000			.0	40,620	07/01/2033.
686087 ZL 4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV..			10/01/2019.	Direct.....		50,000	50,000	50,000	49,998					.0	50,000			.0	1,500	07/01/2038.
708797 AN 5	PENNSYLVANIA HSG FIN AGY SPL LTD OBLIG M....			12/01/2019.	Paydown.....		91,637	91,637	91,637	84,547		12		12		91,637			.0	1,859	08/01/2035.
76221R UF 8	RHODE ISLAND HSG & MTG FIN CORP.....			08/05/2019.	Direct.....		775,000	775,000	775,000	775,000					.0	775,000			.0	17,611	10/01/2027.
76221T AN 9	RHODE IS HSG & MTG FIN CORP REV.....			10/01/2019.	Direct.....		1,705,000	1,705,000	1,705,000	1,705,000					.0	1,705,000			.0	43,344	10/01/2023.
76221T DH 9	RHODE IS HSG & MTG FIN CORP REV.....			11/01/2019.	Direct.....		330,000	330,000	330,000	330,000					.0	330,000			.0	8,021	10/01/2039.
783186 ND 7	RUTGERS ST UNIV N J.....			05/01/2019.	Maturity @ 100.00.....		1,500,000	1,500,000	1,500,000	1,500,000					.0	1,500,000			.0	28,320	05/01/2019.
786106 GN 8	SACRAMENTO CNTY CALIF.....			09/01/2019.	Call @ 100.00.....		2,865,000	2,865,000	3,150,555	2,923,137		(12,619)		(12,619)		2,910,518		(45,518)	(45,518)	305,664	08/15/2021.
796253 Z3 9	SAN ANTONIO TEX ELEC & GAS REV.....			10/01/2019.	VARIOUS.....		4,606,809	4,130,000	4,340,395	4,250,343		(11,234)		(11,234)		4,239,109		(109,109)	(109,109)	654,012	02/01/2026.
796253 Z4 7	SAN ANTONIO TEX ELEC & GAS REV.....			10/01/2019.	VARIOUS.....		6,836,040	6,000,000	6,000,000	6,000,000					.0	6,000,000			.0	1,100,395	02/01/2027.
835574 BT 0	SONOMA CNTY CALIF PENSION OBLIG.....			12/13/2019.	Direct.....		325,000	325,000	348,160	334,722		(2,204)		(2,204)		325,000			.0	16,478	12/01/2022.
835574 CB 8	SONOMA CNTY CALIF PENSION OBLIG.....			12/02/2019.	Direct.....		385,000	385,000	414,087	406,015		(1,322)		(1,322)		385,000			.0	23,100	12/01/2029.
83755N FY 3	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY...			10/01/2019.	Direct.....		510,000	510,000	510,000	510,019		6		6		510,000			.0	13,596	11/01/2035.
83756C HW 8	SOUTH DAKOTA HSG DEV AUTH.....			03/01/2019.	Adjustment.....										.0				.0	2,448	05/01/2029.
882750 NE 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE...			12/02/2019.	Direct.....		330,000	330,000	329,685	329,728		16		16		330,000			.0	7,637	07/01/2041.
88275F NU 9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE...			12/02/2019.	Call @ 100.00.....		270,000	270,000	270,000	270,558		(40)		(40)		270,518			(518)	6,322	09/01/2039.
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE...			12/01/2019.	Paydown.....		168,845	168,845	159,242	159,483		9,362		9,362		168,845			.0	3,121	09/01/2047.
91412F 7X 9	THE REGENTS OF THE UNIVERSITY OF CALIFOR...			05/15/2019.	Direct.....		3,760,000	3,760,000	4,333,212	3,795,369		(35,369)		(35,369)		3,760,000			.0	117,876	05/15/2031.
91528N AA 9	UNM SANDOVAL REGL MED CTR INC COLO REV....			08/01/2019.	Direct.....		320,000	320,000	320,000	320,000					.0	320,000			.0	14,513	07/20/2036.
91754C BH 2	UTAH ST BRD REGTS AUXILIARY & CAMPUS FAC...			04/01/2019.	Maturity @ 100.00.....		1,240,000	1,240,000	1,240,000	1,240,000					.0	1,240,000			.0	29,388	04/01/2019.
92812U Q3 5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M....			12/01/2019.	Paydown.....		835,389	835,390	835,390	835,381		9		9		835,389			.0	24,618	12/25/2043.
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M....			12/01/2019.	Paydown.....		1,661,080	1,661,080	1,661,080	1,661,080					.0	1,661,080			.0	36,584	10/25/2037.
92812U Q6 8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M....			12/01/2019.	Paydown.....		941,147	941,147	941,147	941,147					.0	941,147			.0	16,898	06/25/2041.
92812U Q7 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....			12/25/2019.	Paydown.....		33,407	40,104	40,104			(6,696)		(6,696)		33,407			.0	99	10/25/2049.
92812U XA 1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....			12/01/2019.	Paydown.....		306,612	306,612	330,374	325,143		(18,531)		(18,531)		306,612			.0	11,173	03/25/2038.
92812U XB 9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R....			12/01/2019.	Paydown.....		292,423	292,423	315,086	292,715		(17,564)		(17,564)		292,423			.0	9,877	03/25/2038.
92813T EE 6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M....			12/01/2019.	Paydown.....		2,407,806	2,407,806	2,406,828	2,406,877		929		929		2,407,806			.0	47,052	08/25/2042.
934312 AB 5	WARM SPRINGS RESERVATION ORE CONFEDERA...			11/01/2019.	Maturity @ 100.00.....		9,905,000	9,905,000	10,669,666	9,995,500		(90,500)		(90,500)		9,905,000			.0	817,163	11/01/2019.
93978X EQ 9	WASHINGTON ST HSG FIN COMMN			12/02/2019.	Call @ 100.00.....		1,055,000	1,055,000	1,055,000	1,047,311		90		90		1,047,401		7,599	7,599	15,367	09/01/2040.
93978X ER 7	WASHINGTON ST HSG FIN COMMN			12/02/2019.	Call @ 100.00.....		1,455,000	1,455,000	1,455,000	1,455,000					.0	1,455,000			.0	30,948	05/01/2041.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						143,257,005	141,006,541	145,802,339	137,577,018	0	(305,776)	0	(305,776)	0	142,065,983	0	(153,495)	(153,495)	6,831,408	XXX
Bonds - Industrial and Miscellaneous																					
000366	AA	2	C	12/16/2019.	Paydown.....		7,142,960	7,142,960	7,142,924	7,142,953		7		7		7,142,960			0	116,717	05/16/2042.
000367	AA	0		12/16/2019.	Paydown.....		496,769	496,769	497,313			(543)		(543)		496,769			0	4,569	01/16/2038.
00038R	AA	4		12/16/2019.	Paydown.....		145,950	145,950	145,949			1		1		145,950			0	645	10/16/2039.
00077B	4W	0		12/01/2019.	Paydown.....		2,108	2,108	2,126	2,032		76		76		2,108			0	63	12/25/2032.
000780	NL	6		12/01/2019.	Paydown.....		621	621	630	608		13		13		621			0	24	12/25/2033.
00085B	AB	9		03/07/2019.	Direct.....		49,000,000	49,000,000	49,020,898	49,021,268		(21,268)		(21,268)		49,000,000			0	967,721	01/24/2028.
00100F	AC	9		12/01/2019.	Paydown.....		3,540,588	3,540,588	3,522,885	3,536,657		3,930		3,930		3,540,588			0	107,669	02/02/2026.
00102D	AC	2		01/01/2019.	Paydown.....										0				0	34	11/02/2026.
001406	AA	5		12/15/2019.	Paydown.....		576,585	576,585	576,342	576,399		186		186		576,585			0	15,392	02/15/2040.
00175L	AE	2		11/01/2019.	Paydown.....		96,400	96,400	96,400	96,396		4		4		96,400			0	2,519	07/25/2029.
00176C	AL	5		12/01/2019.	Paydown.....		70,000	70,000	70,000	69,866		134		134		70,000			0	1,679	11/10/2030.
00176D	AE	9		11/01/2019.	Paydown.....		31,500	31,500	31,500	31,498		2		2		31,500			0	827	07/24/2029.
00176E	AJ	6		05/10/2019.	Paydown.....		7,688	7,688	7,314	7,144		338		338		7,688			0	413	11/10/2030.
00176J	AH	9		11/01/2019.	Paydown.....		80,000	80,000	80,000	77,536		2,464		2,464		80,000			0	2,147	04/16/2029.
00178L	AA	7		12/01/2019.	Paydown.....		50,000	50,000	50,000	50,001		(1)		(1)		50,000			0	1,278	11/04/2030.
00184@	AA	4		12/30/2019.	Paydown.....		175,629	175,629	175,629	175,526		103		103		175,629			0	3,809	06/30/2039.
00191#	AA	3		12/31/2019.	Paydown.....		164,334	164,334	164,334	164,177		157		157		164,334			0	4,552	08/31/2039.
00191@	AA	5		12/31/2019.	Paydown.....		52,176	52,176	52,176	52,170		6		6		52,176			0	2,025	09/30/2039.
00192J	AA	4		12/01/2019.	Paydown.....		1,258,304	1,258,304	1,121,464	1,176,829		81,476		81,476		1,258,304			0	18,712	07/27/2057.
00193*	AA	5		12/31/2019.	Paydown.....		54,554	54,554	54,554	54,551		3		3		54,554			0	2,245	09/30/2039.
00206R	CE	0		03/11/2019.	US BANCORP.....		6,101,640	6,000,000	5,981,760	5,989,651		622		622		5,990,273		111,367	111,367	118,300	03/11/2024.
00214M	AA	1		12/15/2019.	Paydown.....		1,620,857	1,620,857	1,573,764	1,555,105		33,988		33,988		1,620,857			0	27,022	06/15/2044.
00225#	AA	3		12/30/2019.	Paydown.....		123,929	123,929	123,929	123,817		112		112		123,929			0	4,072	09/30/2039.
00256D	AA	0		12/15/2019.	Paydown.....		371,000	371,000	370,999			1		1		371,000			0	3,533	05/15/2039.
002824	BF	6		01/01/2019.	Call @ 100.00.....										0				0	68,701	11/30/2026.
00432C	CW	9		11/01/2019.	Paydown.....		661,568	661,568	610,296	628,633		32,935		32,935		661,568			0	14,655	07/25/2035.
00436M	AA	3		12/02/2019.	Paydown.....		1,246,130	1,246,130	1,245,816	1,245,834		296		296		1,246,130			0	27,129	12/02/2033.
004375	FG	1		12/26/2019.	Paydown.....		4,574,767	4,574,767	3,921,495	4,248,036		326,731		326,731		4,574,767			0	67,999	04/25/2036.
004421	HR	7		12/26/2019.	Paydown.....		76,445	76,445	61,738	54,926		21,518		21,518		76,445			0	1,881	11/25/2034.
00452#	AA	7		03/01/2019.	Adjustment.....										0				0	59	05/11/2024.
00452P	AD	9		11/01/2019.	Paydown.....		3,336,033	3,336,033	3,336,033	3,336,033		0			0	3,336,033			0	96,765	05/03/2027.
006346	AS	9		12/15/2019.	Paydown.....		253,973	253,972	254,400	254,392		(420)		(420)		253,973			0	7,041	11/16/2048.
007036	GS	9		12/01/2019.	Paydown.....		636,629	636,630	595,647	594,747		41,883		41,883		636,629			0	19,337	06/25/2035.
007036	SE	7		12/26/2019.	Paydown.....		249,490	249,491	174,041	194,083		55,407		55,407		249,490			0	4,302	11/25/2035.
00703Q	AD	4		12/26/2019.	Paydown.....		1,002,261	1,002,261	673,482	679,038		5,671	8,930	(3,259)		1,002,261			0	12,773	08/25/2036.
008117	AN	3		09/01/2019.	CORPORATE ACTION.....		7,240,590	7,000,000	6,902,070	6,972,492		6,982		6,982		6,979,474		20,526	20,526	444,319	06/01/2021.
009088	AA	3	C	12/15/2019.	Paydown.....		337,549	337,549	337,549	337,550		(0)		(0)		337,549			0	12,569	06/15/2029.
009088	AB	1		12/15/2019.	Paydown.....		216,995	216,995	216,996	216,996		(0)		(0)		216,995			0	8,888	06/15/2029.
009089	AA	1	C	12/01/2019.	Paydown.....		143,083	143,083	143,083	143,083		0		0		143,083			0	5,902	11/15/2026.
009090	AA	9		10/01/2019.	Paydown.....		651,362	651,362	651,362	651,358		4		4		651,362			0	23,449	09/15/2028.

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
009090	AB	7		10/01/2019.	Paydown.....	.....	207,543	207,543	207,543	207,542	.....	.....1	.....	.....1	.....	207,543	.....	.....	.....0	8,042	09/15/2024.
009098	A*	5		11/10/2019.	Paydown.....	.....	6,352	6,352	6,352	4,129	.....	.....0	.....	.....0	.....	6,352	.....	.....	.....0	220	11/10/2039.
00922K	AA	8		11/01/2019.	Paydown.....	.....	40,200	40,200	39,396	40,100	.....	.....100	.....	.....100	.....	40,200	.....	.....	.....0	1,950	10/01/2020.
009503	AA	1		06/01/2019.	VARIOUS.....	.....	1,076,218	1,076,218	875,773	1,073,390	.....	2,372	.....	2,372	.....	1,075,761	.....	457	457	6,685	06/15/2032.
009503	AB	9		06/01/2019.	VARIOUS.....	.....	7,748,771	7,748,771	6,630,378	7,059,091	.....	578,237	.....	578,237	.....	7,637,327	.....	111,444	111,444	48,308	06/15/2032.
01447Y	AB	0		11/01/2019.	Paydown.....	.....	416,017	416,017	338,756	319,428	.....	96,589	.....	96,589	.....	416,017	.....	.....	.....0	45,920	10/15/2033.
01448Q	AA	8		11/01/2019.	Paydown.....	.....	1,837,892	1,837,892	1,728,257	1,713,436	.....	124,456	.....	124,456	.....	1,837,892	.....	.....	.....0	68,878	07/30/2034.
01448T	AA	2		12/23/2019.	Paydown.....	.....	4,200,595	4,200,595	3,560,253	3,179,139	.....	1,021,456	.....	1,021,456	.....	4,200,595	.....	.....	.....0	112,979	12/23/2034.
01448X	AA	3		12/23/2019.	Paydown.....	.....	5,780,083	5,780,083	5,215,474	3,766,831	.....	1,089,146	.....	1,089,146	.....	5,780,083	.....	.....	.....0	185,748	03/23/2035.
01448Y	AB	9		12/23/2019.	Paydown.....	.....	1,049,149	1,049,149	940,240	652,534	.....	86,677	.....	86,677	.....	1,049,149	.....	.....	.....0	25,562	07/23/2035.
014495	AB	1		12/23/2019.	Paydown.....	.....	1,384,370	1,384,370	1,065,965	988,912	.....	395,458	.....	395,458	.....	1,384,370	.....	.....	.....0	42,422	09/23/2037.
014498	AB	5		12/23/2019.	Paydown.....	.....	1,345,080	1,345,080	954,440	881,101	.....	463,979	.....	463,979	.....	1,345,080	.....	.....	.....0	149,190	09/23/2037.
01449C	AA	8		12/23/2019.	Paydown.....	.....	3,239,725	3,239,725	2,474,340	2,416,136	.....	823,589	.....	823,589	.....	3,239,725	.....	.....	.....0	100,433	12/23/2035.
01449C	AB	6		12/23/2019.	Paydown.....	.....	5,568,278	5,568,278	4,421,086	4,146,405	.....	1,421,873	.....	1,421,873	.....	5,568,278	.....	.....	.....0	173,227	12/23/2035.
01449T	AA	1		12/23/2019.	Paydown.....	.....	7,362,160	7,362,160	5,374,437	5,127,933	.....	2,234,227	.....	2,234,227	.....	7,362,160	.....	.....	.....0	256,966	06/23/2036.
01449W	AA	4		12/23/2019.	Paydown.....	.....	2,633,598	2,633,598	2,310,008	1,752,470	.....	369,173	.....	369,173	.....	2,633,598	.....	.....	.....0	50,984	09/23/2036.
01450A	AA	8		10/01/2019.	Paydown.....	.....	1,877,197	1,877,197	1,412,591	1,294,420	.....	582,777	.....	582,777	.....	1,877,197	.....	.....	.....0	46,473	12/23/2036.
01450B	AA	6		12/23/2019.	Paydown.....	.....	1,192,778	1,192,778	1,091,704	1,080,228	.....	112,549	.....	112,549	.....	1,192,778	.....	.....	.....0	49,520	12/23/2037.
01741R	AE	2		12/23/2019.	VARIOUS.....	.....	3,125,467	3,000,000	2,996,580	2,999,148	.....	446	.....	446	.....	2,999,594	.....	406	406	382,309	01/15/2021.
020002	30	9		12/13/2019.	VARIOUS.....	.....	6,662,561	6,220,300	6,048,479	6,017,304	.....	(61,985)	.....	(61,985)	.....	5,955,318	.....	707,243	707,243	317,235	01/15/2053.
020002	BB	6		10/15/2019.	VARIOUS.....	.....	14,196,760	13,268,000	13,485,305	13,460,843	.....	(29,801)	.....	(29,801)	.....	13,431,042	.....	765,718	765,718	892,863	08/15/2053.
02146P	AF	2		12/01/2019.	Paydown.....	.....	698,299	698,299	447,929	458,095	.....	240,205	.....	240,205	.....	698,299	.....	.....	.....0	16,161	08/25/2036.
02146T	AL	1		12/01/2019.	Paydown.....	.....	86,173	98,516	59,445	57,605	.....	1,201	.....	1,201	.....	86,173	.....	.....	.....0	3,389	08/25/2036.
02150V	AA	3		12/26/2019.	Paydown.....	.....	203,257	217,350	175,620	178,381	.....	3,119	.....	3,119	.....	203,257	.....	.....	.....0	3,284	08/25/2037.
02315Q	AA	6		12/31/2019.	Paydown.....	.....	6,580	6,580	6,597	6,584	.....	(0)	.....	(0)	.....	6,580	.....	.....	.....0	510	02/12/2023.
02343U	AA	3		07/01/2019.	Adjustment.....	.....	4,999,269	5,000,000	4,998,750	4,999,042	.....	.....	.....	.....0	.....	4,999,269	.....	.....	.....0	22,656	04/28/2026.
02343U	AB	1		07/01/2019.	Adjustment.....	.....	7,986,429	8,000,000	7,984,720	7,985,493	.....	.....	.....	.....0	.....	7,986,429	.....	.....	.....0	28,000	05/15/2028.
02343U	AC	9		07/01/2019.	Adjustment.....	.....	.....	.....	.....	.....	.....	227	.....	227	.....	.....	.....	.....	.....0	118,281	04/28/2026.
02343U	AE	5		07/01/2019.	Adjustment.....	.....	.....	.....	.....	.....	.....	936	.....	936	.....	.....	.....	.....	.....0	216,000	05/15/2028.
02364W	AX	3		05/15/2019.	Call @ 100.97.....	.....	16,155,363	16,000,000	15,869,760	15,987,156	.....	6,622	.....	6,622	.....	15,993,778	.....	161,586	161,586	464,444	10/16/2019.
023654	AW	6		02/01/2019.	VARIOUS.....	.....	485,061	485,061	511,123	485,132	.....	(71)	.....	(71)	.....	485,061	.....	.....	.....0	19,233	01/02/2019.
02368*	AE	2		03/01/2019.	Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	7	12/15/2022.
02376X	AA	7		11/01/2019.	Paydown.....	.....	271,259	271,259	271,259	271,259	.....	(0)	.....	(0)	.....	271,259	.....	.....	.....0	11,183	04/01/2024.
02377A	AA	6		11/01/2019.	Paydown.....	.....	460,950	460,950	460,950	460,950	.....	(0)	.....	(0)	.....	460,950	.....	.....	.....0	17,127	04/01/2028.
02377B	AB	2		10/01/2019.	Paydown.....	.....	615,854	615,854	615,854	615,853	.....	1	.....	1	.....	615,854	.....	.....	.....0	22,171	03/22/2029.
02377U	AB	0		08/01/2019.	Paydown.....	.....	1,018,737	1,018,737	1,018,737	1,018,737	.....	(0)	.....	(0)	.....	1,018,737	.....	.....	.....0	31,969	07/15/2024.
02660L	AA	8		12/26/2019.	Paydown.....	.....	93,253	93,253	61,916	56,183	.....	1,489	.....	1,489	.....	93,253	.....	.....	.....0	1,555	10/25/2046.
02660T	AR	4		12/01/2019.	Paydown.....	.....	180,326	180,326	178,297	178,371	.....	1,955	.....	1,955	.....	180,326	.....	.....	.....0	4,343	04/25/2044.
02660T	CS	0		12/01/2019.	Paydown.....	.....	710,018	710,018	607,509	638,747	.....	71,271	.....	71,271	.....	710,018	.....	.....	.....0	17,881	02/25/2045.
02660T	DH	3		12/01/2019.	Paydown.....	.....	296,656	296,656	258,462	266,389	.....	30,267	.....	30,267	.....	296,656	.....	.....	.....0	6,935	06/25/2045.
02660T	EK	5		12/26/2019.	Paydown.....	.....	165,961	165,961	155,329	.....	.....	10,632	.....	10,632	.....	165,961	.....	.....	.....0	477	09/25/2045.
02660T	EQ	2		12/01/2019.	Paydown.....	.....	220,879	220,879	189,443	200,200	.....	20,679	.....	20,679	.....	220,879	.....	.....	.....0	4,700	09/25/2045.

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
02660V	AE	8		12/26/2019.	Paydown.....		54,649	54,649	44,573	46,133		8,516		8,516		54,649			0	1,109	11/25/2035.
02665U	AA	3		12/01/2019.	VARIOUS.....		376,698	376,248	379,342	378,010		(1,762)		(1,762)		376,248			0	8,309	10/17/2036.
02665X	AA	7		12/01/2019.	Paydown.....		604,917	604,917	611,179	608,969		(4,052)		(4,052)		604,917			0	13,003	12/18/2036.
02666A	AA	6		12/01/2019.	Paydown.....		794,050	794,050	800,826	798,210		(4,160)		(4,160)		794,050			0	16,098	04/17/2052.
02666B	AA	4		12/01/2019.	Paydown.....		162,453	162,453	162,448	162,376		77		77		162,453			0	3,467	10/17/2052.
026929	AA	7		12/26/2019.	Paydown.....		314,271	314,271	246,310	249,248		4,141		4,141		314,271			0	5,165	12/25/2046.
03072S	JC	0		03/01/2019.	Paydown.....		2,270,309	2,270,309	2,270,095	2,262,506		7,803		7,803		2,270,309			0	21,952	08/25/2033.
03072S	RC	1		12/01/2019.	Paydown.....		209,614	209,614	203,325	204,538		5,076		5,076		209,614			0	5,274	05/25/2034.
03073E	AL	9		12/05/2019.	JP Morgan.....		4,155,760	4,000,000	3,988,600	3,993,374		1,164		1,164		3,994,538		161,222	161,222	145,067	05/15/2024.
03073E	AP	0		12/05/2019.	BNP Paribas.....		10,424,100	10,000,000	9,975,500	9,977,826		2,127		2,127		9,979,953		444,147	444,147	339,250	12/15/2027.
031162	AZ	3		02/01/2019.	Maturity @ 100.00.....		16,782,000	16,782,000	17,191,974	16,786,383		(4,383)		(4,383)		16,782,000			0	478,287	02/01/2019.
03215P	BN	8		12/01/2019.	Paydown.....		30,629	30,629	30,595	30,629		(0)		(0)		30,629			0	1,188	03/25/2027.
03215P	DM	8		12/25/2019.	Paydown.....		185,272	185,272	185,388	185,272		(0)		(0)		185,272			0	9,306	10/25/2027.
03235T	AA	5		12/20/2019.	Paydown.....		95,728	95,728	95,728	95,728		(0)		(0)		95,728			0	4,958	12/20/2024.
03350W	AC	3		11/01/2019.	Adjustment.....		6,989,662	7,000,000	6,987,540	6,988,682				0		6,989,662			0	93,382	12/01/2027.
03522A	AD	2		01/23/2019.	CORPORATE ACTION.....		14,548,950	15,000,000	14,966,126	14,967,043		797		797		14,967,841		(418,891)	(418,891)	288,958	02/01/2026.
03523T	BH	0		11/15/2019.	Maturity @ 100.00.....		2,500,000	2,500,000	2,490,600	2,498,942		1,058		1,058		2,500,000			0	171,875	11/15/2019.
03524B	AE	6		01/23/2019.	CORPORATE ACTION.....		31,057,774	31,180,000	32,458,741	31,968,736		(15,332)		(15,332)		31,953,404		(895,630)	(895,630)	608,876	02/01/2024.
037411	AZ	8		06/13/2019.	Not Available.....		2,815,225	2,771,000	2,761,606	2,767,577		547		547		2,768,124		47,101	47,101	61,539	04/15/2022.
037411	BD	6		06/13/2019.	Not Available.....		4,581,600	4,597,000	4,282,795	4,427,253		18,672		18,672		4,445,925		135,675	135,675	112,627	01/15/2023.
03766E	AB	3		12/15/2019.	Paydown.....		390,829	390,829	391,929		(1,099)		(1,099)		390,829				0	4,475	11/15/2041.
03766K	AA	1		07/01/2019.	Paydown.....		4,783,112	4,783,112	4,714,927	4,749,085		34,026		34,026		4,783,112			0	114,524	03/17/2036.
03789X	AA	6		07/01/2019.	Paydown.....		31,846,875	31,846,875	31,837,229	31,842,408		4,467		4,467		31,846,875			0	681,045	09/06/2044.
038370	AA	0		12/15/2019.	Paydown.....		654,012	654,012	653,911		102		102		654,012				0	3,839	07/16/2040.
038779	AA	2		11/01/2019.	Paydown.....		70,000	70,000	70,000	70,000		0		0		70,000			0	2,608	10/30/2045.
03879B	AA	5		06/17/2019.	Paydown.....		12,000,000	12,000,000	12,000,000	11,999,542		458		458		12,000,000			0	253,248	09/15/2026.
03879B	AC	1		06/17/2019.	Paydown.....		3,875,000	3,875,000	3,875,000	3,874,462		538		538		3,875,000			0	106,266	09/15/2026.
04002Q	AA	0		10/17/2019.	Paydown.....		599,627	599,627	599,627					0		599,627			0	1,553	11/16/2035.
04010L	AP	8		12/19/2019.	Call @ 100.00.....		8,000,000	8,000,000	8,014,800	8,003,274		(3,274)		(3,274)		8,000,000			0	442,611	01/15/2020.
04010L	AV	5		07/03/2019.	Bank of America Merrill Lynch.....		11,166,540	11,000,000	10,958,310	10,964,038		3,185		3,185		10,967,223		199,317	199,317	398,674	03/01/2025.
040555	CL	6		03/01/2019.	Maturity @ 100.00.....		4,000,000	4,000,000	3,997,800	3,999,949		51		51		4,000,000			0	175,000	03/01/2019.
04249@	AD	3		12/15/2019.	Paydown.....		145,069	145,069	145,069	145,069		(0)		(0)		145,069			0	4,195	10/15/2024.
04544P	AD	1		12/26/2019.	Paydown.....		1,505,204	1,505,204	978,098	1,235,914		269,290		269,290		1,505,204			0	22,896	07/25/2036.
048677	AA	6		12/01/2019.	Direct.....		149,250	149,250	162,683	155,248		(1,519)		(1,519)		149,250			0	7,944	06/01/2022.
050222	ZZ	4		03/01/2019.	Adjustment.....									0					0	.5	04/10/2024.
05178R	AA	3		12/16/2019.	Call @ 100.00.....		600,000	600,000	613,080	603,461		(1,210)		(1,210)		602,251		(2,251)	(2,251)	28,909	12/15/2020.
05178T	AA	9		08/01/2019.	Paydown.....		14,189	14,189	14,189	14,189		0		0		14,189			0	820	07/15/2034.
05279@	AA	9		12/15/2019.	Paydown.....		165,345	165,345	165,345	165,345		0		0		165,345			0	4,254	05/15/2034.
05352P	AA	5		10/01/2019.	Paydown.....		4,465,806	4,465,806	4,465,694	4,465,505		301		301		4,465,806			0	51,332	06/15/2021.
05364C	AS	1		06/27/2019.	Paydown.....		6,500,000	6,500,000	6,488,950	6,494,263		5,737		5,737		6,500,000			0	146,510	01/18/2028.
05381N	AA	5		01/31/2019.	VARIOUS.....		5,768,974	5,250,000	5,148,675	5,183,876		1,712		1,712		5,185,588		64,412	64,412	582,703	12/15/2021.

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
054303	BA	9		05/22/2019.	GOLDMAN.....		8,275,000	8,000,000	8,134,440	8,066,338		(4,480)		(4,480)		8,061,858		213,142	213,142	387,333	03/15/2023.
054561	AG	0		06/01/2019.	Adjustment.....		43,745,080	46,000,000	45,414,820	45,446,297				0		45,449,757		(1,704,677)	(1,704,677)	516,925	04/20/2028.
054561	AJ	4		04/01/2019.	Adjustment.....							3,460		3,460				0	0		04/20/2028.
05532E	BB	0		12/01/2019.	Paydown.....		351,759	351,759	346,483	350,006		1,753		1,753		351,759		0	0	12,119	03/26/2036.
05532E	CE	3		12/01/2019.	Paydown.....		284,492	311,943	89,737	152,750		21,243		21,243		284,492		0	0	11,588	06/26/2037.
05532M	AG	2	C	12/01/2019.	Paydown.....		804,592	1,414,256	765,842	731,803		5,619		5,619		804,592		0	0	40,330	05/27/2036.
05533D	AG	1		12/01/2019.	Paydown.....		12,236,687	12,236,687	10,179,394	11,058,843		1,177,844		1,177,844		12,236,687		0	0	509,858	04/26/2035.
05533G	CN	7	C	12/01/2019.	Paydown.....		2,443,343	2,443,343	2,315,067	2,404,141		39,202		39,202		2,443,343		0	0	89,730	10/26/2035.
05533H	AK	3	C	04/01/2019.	Paydown.....		255,468	255,468	247,165	254,002		1,466		1,466		255,468		0	0	2,259	09/29/2036.
05533N	AJ	3	C	12/01/2019.	Paydown.....		625,177	713,107	624,759	643,214		4,755		4,755		625,177		0	0	14,132	06/26/2037.
05535D	BG	8		08/01/2019.	Paydown.....		217,275	217,275	180,844	184,284		(79)		(79)		217,275		0	0	9,004	05/25/2027.
05539B	AD	6		12/01/2019.	Paydown.....		1,623,811	1,623,811	1,483,758	1,605,476		18,335		18,335		1,623,811		0	0	38,883	12/29/2037.
05540X	BK	8		12/01/2019.	Paydown.....		1,823,197	1,823,198	1,695,574	1,918,561		(95,363)		(95,363)		1,823,197		0	0	42,889	05/27/2036.
05541C	AZ	1		11/01/2019.	Paydown.....		200,194	200,194	174,169	193,991		6,203		6,203		200,194		0	0	6,295	03/26/2047.
05541D	AU	0		12/19/2019.	Paydown.....		1,972,662	1,972,663	1,629,913	1,801,173		171,489		171,489		1,972,662		0	0	28,688	11/26/2036.
05545J	AJ	8		12/26/2019.	Paydown.....		719,373	719,373	642,040	670,466		48,907		48,907		719,373		0	0	10,860	02/25/2037.
05567Y	AA	7		11/01/2019.	Paydown.....		294,991	294,991	294,991	294,991		0		0		294,991		0	0	7,702	04/01/2023.
05568D	AA	2		11/01/2019.	Paydown.....		187,232	187,232	180,978	181,997		5,234		5,234		187,232		0	0	5,049	04/01/2024.
05569A	AB	5		05/08/2019.	Maturity @ 100.00.....		8,000,000	8,000,000	8,000,000	8,000,000		0		0		8,000,000		0	0	220,920	05/08/2019.
05570W	AE	8		04/01/2019.	Paydown.....		1,699,971	1,699,971	1,555,473	1,699,971		(0)		(0)		1,699,971		0	0	16,843	08/27/2037.
05570W	AJ	7		12/01/2019.	Paydown.....		3,997,196	3,997,196	3,522,529	3,936,590		60,605		60,605		3,997,196		0	0	160,134	08/27/2037.
05581J	AA	2		12/16/2019.	Paydown.....		188,066	188,066	188,066	188,066		0		0		188,066		0	0	6,437	06/16/2028.
05583W	AA	1	C	02/01/2019.	Paydown.....		868,648	868,648	868,648	868,702		(54)		(54)		868,648		0	0	2,663	06/15/2027.
05583W	AC	7	C	02/15/2019.	Paydown.....		2,400,000	2,400,000	2,400,000	2,399,975		25		25		2,400,000		0	0	19,179	06/15/2027.
05584@	AA	9		12/15/2019.	Paydown.....		481,361	481,361	481,361	481,361		0		0		481,361		0	0	9,784	08/15/2035.
05584A	AA	8		12/25/2019.	Paydown.....		864,476	864,476	864,257	864,282		194		194		864,476		0	0	14,144	05/25/2029.
05586*	AA	9		09/15/2019.	Paydown.....		242,691	242,691	242,691	242,691		0		0		242,691		0	0	4,404	07/15/2032.
05586*	AA	9		12/15/2019.	Paydown.....		85,492	85,492	85,492	85,492		0		0		85,492		0	0	3,112	07/15/2032.
05587*	AA	8		12/15/2019.	Paydown.....		312,440	312,440	312,440	312,440		(0)		(0)		312,440		0	0	7,788	03/15/2037.
05588*	AA	7		09/15/2019.	Paydown.....		181,436	181,436	181,436	181,436		0		0		181,436		0	0	3,833	05/15/2038.
05588*	AA	7		12/15/2019.	Paydown.....		64,026	64,026	64,026	64,026		0		0		64,026		0	0	2,601	05/15/2038.
05590#	AA	9		12/15/2019.	Paydown.....		153,390	153,390	153,390	153,390		0		0		153,390		0	0	3,175	11/15/2032.
05607Y	AC	5		12/01/2019.	Paydown.....		2,793,962	2,793,962	2,801,526	2,711,967		(2,852)		(2,852)		2,793,962		0	0	93,731	05/15/2048.
05682Q	AG	1	C	06/18/2019.	CREDIT SUISSE SECURITIES (USA).....		7,928,000	8,000,000	8,000,000	7,899,855		2,127		2,127		7,901,982		26,018	26,018	236,075	07/22/2030.
057224	BC	0		11/07/2019.	VARIOUS.....		2,049,755	1,999,000	1,991,884	1,996,906		693		693		1,997,599		1,401	1,401	129,293	08/15/2021.
058927	AG	9		12/01/2019.	Paydown.....		148,671	158,431	138,309	130,882		1,036		1,036		148,671		0	0	3,684	02/20/2036.
058931	AD	8		12/01/2019.	Paydown.....		588,779	611,757	498,925	471,543		13,551		13,551		588,779		0	0	17,849	03/25/2036.
058931	BL	9		12/01/2019.	Paydown.....		30,556	33,646	34,151	30,001		(16)		(16)		30,556		0	0	1,022	03/25/2036.
058933	AN	2		12/01/2019.	Paydown.....		686,384	761,034	729,642			(50,177)		(50,177)		686,384		0	0	14,463	05/20/2036.
05942#	AA	4		03/01/2019.	Adjustment.....							(9,731)		(9,731)				0	0	59	10/17/2023.
05946X	H7	1		12/01/2019.	Paydown.....		374,793	375,735	341,949	345,298		1,522		1,522		374,793		0	0	8,818	11/20/2035.
05946X	XP	3		12/01/2019.	Paydown.....		523,142	526,366	516,164			1,037		1,037		523,142		0	0	12,140	05/20/2035.

SCHEDULE D - PART 4

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

E14.9

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
05946X	Y7	2		12/01/2019.	Paydown.....		532,830	552,879	555,343	548,324		(641)		(641)		532,830			0	20,721	01/25/2036.
05946X	YV	9		12/01/2019.	Paydown.....		438,352	560,170	522,000	517,012		3,566		3,566		438,352			0	16,940	09/20/2035.
05948K	ZB	8		07/01/2019.	Paydown.....		1,075,358	1,081,110	826,962	668,385		406,972		406,972		1,075,358			0	15,715	05/25/2035.
05948K	ZF	9		07/01/2019.	Paydown.....		2,203,357	2,215,143	1,305,546	1,528,263		675,095		675,095		2,203,357			0	31,120	05/25/2035.
05948X	5S	6		07/01/2019.	Paydown.....		430,644	430,644	382,735	383,393		47,251		47,251		430,644			0	9,767	04/25/2034.
05948X	5V	9		07/01/2019.	Paydown.....		1,539,528	1,539,528	1,439,459	1,437,407		102,121		102,121		1,539,528			0	35,057	04/25/2034.
05948X	T2	7		12/01/2019.	Paydown.....		385,973	385,973	380,184	379,432		(559)		(559)		385,973			0	14,912	02/25/2034.
05949A	H8	6		12/01/2019.	Paydown.....		496,488	496,488	480,042	481,518		14,970		14,970		496,488			0	11,698	02/25/2035.
05949A	H9	4		12/01/2019.	Paydown.....		620,026	620,026	603,750	604,982		15,044		15,044		620,026			0	14,609	02/25/2035.
05949A	W9	7		07/01/2019.	Paydown.....		2,851,754	2,950,572	2,836,237	2,836,140		15,614		15,614		2,851,754			0	65,290	03/25/2035.
05949C	GW	0		12/01/2019.	Paydown.....		353,161	461,230	375,232	396,051		896		896		353,161			0	14,414	09/25/2035.
05949C	HM	1		12/01/2019.	Paydown.....		347,343	363,372	320,195	326,870		5,833		5,833		347,343			0	13,432	10/25/2035.
05949C	KS	4		12/01/2019.	Paydown.....		10,060	10,154	9,921	10,223		(37)		(37)		10,060			0	248	11/25/2035.
05949C	NN	2		07/01/2019.	Paydown.....		2,451,560	2,491,816	2,212,929	2,403,600		47,960		47,960		2,451,560			0	71,294	12/25/2035.
05950M	AJ	9		12/01/2019.	Paydown.....		2,047,137	2,047,137	1,962,693	1,971,920		75,217		75,217		2,047,137			0	52,003	07/20/2036.
05950P	AF	0		12/01/2019.	Paydown.....		881,878	907,947	795,304	741,947		6,045		6,045		881,878			0	24,257	09/20/2046.
05950T	AC	9		12/01/2019.	Paydown.....		106,667	159,579	95,873	139,394		1,505		1,505		106,667			0	5,342	11/20/2036.
05951F	AB	0		12/01/2019.	Paydown.....		9,894	13,443	11,737	9,713		187		187		9,894			0	421	01/25/2037.
05951K	AN	3		12/01/2019.	Paydown.....		444,334	573,226	556,159	517,755		(2,382)		(2,382)		444,334			0	18,415	09/25/2036.
05951U	AC	5		12/01/2019.	Paydown.....		4,548	5,769	4,420	4,306		50		50		4,548			0	173	10/25/2036.
05951V	AV	1		12/20/2019.	Paydown.....		418,964	413,672	341,054	337,532		7,484		7,484		418,964			0	6,831	12/20/2046.
059522	AA	0		12/20/2019.	Paydown.....		1,680,151	1,680,152	1,444,930	1,503,479		176,672		176,672		1,680,151			0	25,172	05/20/2047.
059522	AU	6		12/01/2019.	Paydown.....		1,558,044	1,670,526	1,540,676	1,531,535		6,351		6,351		1,558,044			0	42,464	05/20/2036.
059523	AX	8		12/01/2019.	Paydown.....		81,322	516,509	271,065	284,974		5,190		5,190		81,322			0	13,472	07/25/2047.
05952G	AT	8		12/01/2019.	Paydown.....		227,531	225,880	221,362			(13)		(13)		227,531			0	2,809	06/20/2037.
05952G	AV	3		12/01/2019.	Paydown.....		327,405	325,030	318,529			(18)		(18)		327,405			0	4,042	06/20/2037.
05952X	AL	8		12/27/2019.	VARIOUS.....		5,670,063	7,287,248	4,797,250	6,233,512		(201,921)		(201,921)		6,031,591		(361,528)	(361,528)	388,077	08/26/2036.
05953Y	AH	4		12/01/2019.	Paydown.....		71,628	82,314	27,136	65,251		985		985		71,628			0	2,611	05/26/2037.
05954D	AL	0		12/01/2019.	Paydown.....		47,426	47,497	5,254	39,197		172		172		47,426			0	456	07/22/2047.
05955V	AH	8		11/01/2019.	Paydown.....		1,123,918	1,123,918	893,515	1,111,386		12,532		12,532		1,123,918			0	32,891	02/25/2040.
05973B	AA	5		12/15/2019.	Paydown.....		50,777	50,777	50,777			(0)		(0)		50,777			0	280	09/17/2036.
05990E	AD	2		12/26/2019.	Paydown.....		796,291	822,637	715,907	750,440		8,656		8,656		796,291			0	13,043	07/28/2036.
05990H	AH	6		12/01/2019.	Paydown.....		3,408,557	3,630,830	2,297,316	2,828,140		126,781		126,781		3,408,557			0	159,952	08/26/2037.
05990H	AQ	6		12/01/2019.	Paydown.....		394,968	394,968	383,983	383,220		11,748		11,748		394,968			0	12,164	07/26/2035.
05990H	AT	0		12/01/2019.	Paydown.....		226,504	283,898	227,272	244,083		1,225		1,225		226,504			0	10,222	08/26/2037.
06051G	HC	6		11/18/2019.	Bank of America Merrill Lynch.....		3,385,968	3,316,000	3,316,597	3,316,481		(86)		(86)		3,316,395		69,573	69,573	91,312	12/20/2023.
06424@	AA	1		12/15/2019.	Paydown.....		79,002	79,002	79,487			(485)		(485)		79,002			0	335	12/31/2029.
06849U	AC	9	C	08/01/2019.	VARIOUS.....		5,062,994	5,000,000	4,951,700	4,993,854		3,203		3,203		4,997,056		2,944	2,944	310,494	01/15/2020.
07274E	AG	8	C	03/21/2019.	BARCLAYS CAPITAL INC FIXED INC.....		3,886,960	4,000,000	3,960,440	3,975,527		1,007		1,007		3,976,534		(89,574)	(89,574)	62,625	10/08/2024.
07274N	AL	7	C	03/27/2019.	VARIOUS.....		37,548,380	38,000,000	37,539,290	37,552,320		8,732		8,732		37,561,052		(12,672)	(12,672)	462,899	12/15/2028.
07274N	AW	3	C	03/20/2019.	BNP Paribas.....		3,871,160	4,000,000	3,994,498	3,891,733		3,957		3,957		3,895,690		(24,530)	(24,530)	92,625	07/15/2024.
07325D	AF	1		12/01/2019.	Paydown.....		214,009	214,009	214,009	214,009		1,150		1,150		214,009			0	5,031	11/28/2036.

SCHEDULE D - PART 4

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

E14.10

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
07384M Q8 8	BSARM 043 2A - CMO/RMBS.....			12/01/2019.	Paydown.....		204,236	204,236	204,877	205,150		(346)		(346)		204,236			0	4,129	07/25/2034.
07384M S7 8	BSARM 045 2A - CMO/RMBS.....			12/01/2019.	Paydown.....		632,732	632,733	635,492	632,312		(1,718)		(1,718)		632,732			0	17,680	07/25/2034.
07384M S8 6	BSARM 045 3A - CMO/RMBS.....			12/01/2019.	Paydown.....		189,867	189,866	192,414	192,650		(2,784)		(2,784)		189,867			0	4,699	07/25/2034.
07384Y KF 2	BSABS 03AC4 A - RMBS.....			12/01/2019.	Paydown.....		346,369	346,369	350,050	347,267		(790)		(790)		346,369			0	12,073	09/25/2033.
07384Y TL 0	BSABS 04SD2 4A - CMO/RMBS.....			12/01/2019.	Paydown.....		239,856	239,856	242,555	241,124		(1,268)		(1,268)		239,856			0	10,300	03/25/2044.
07386H PD 7	BALTA 0412A 2A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		217,510	217,510	199,566	199,266		18,244		18,244		217,510			0	3,707	01/25/2035.
07386H QZ 7	BALTA 052B 2A3 - CMO/RMBS.....			12/01/2019.	Paydown.....		503,052	503,005	431,183	414,195		4,589		4,589		503,052			0	11,695	04/25/2035.
07386H UG 4	BALTA 055A 2A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		8,060	8,060	7,334	7,410		649		649		8,060			0	210	07/25/2035.
07386Y AE 4	BSARM 075 3A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		641,616	712,109	687,185			2,266		2,266		641,616			0	11,551	08/25/2047.
073870 AG 2	BALTA 072B 2A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		22,886	23,919	7,913	9,133		892		892		22,886			0	593	04/25/2037.
073877 CS 9	BSABS 05SD3 1M1 - RMBS.....			12/26/2019.	Paydown.....		707,863	707,863	569,056	680,347		27,517		27,517		707,863			0	19,462	07/25/2035.
073879 GN 2	BSABS 04AC5 A2 - RMBS.....			12/25/2019.	Paydown.....		155,137	155,137	115,965	120,599		3,396		3,396		155,137			0	1,529	10/25/2034.
073879 M5 4	BSABS 05AC6B 2A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		278,874	282,875	280,433	278,874		(1,559)		(1,559)		278,874			0	9,667	09/25/2020.
073880 AG 1	BSARM 071 3A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		707,629	660,153	558,018	540,175		10,061		10,061		707,629			0	15,919	02/25/2047.
07389N AC 9	BSABS 06SD4 2A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		217,317	217,317	195,110	187,706		873		873		217,317			0	3,742	10/25/2036.
07401C AS 2	BSARM 074 211 - CMO/RMBS.....			12/01/2019.	Paydown.....		580,976	758,963	721,012			942		942		580,976			0	18,991	06/25/2047.
081437 AH 8	BEMIS CO INC.....		C	07/01/2019.	Adjustment.....		3,993,110	4,000,000	3,974,120	3,991,614				0		3,993,110			0	29,000	10/15/2021.
081437 AM 7	BEMIS COMPANY INC.....			07/01/2019.	Adjustment.....							1,497		1,497					0	123,000	10/15/2021.
08179C AE 1	BSP 11 A2A - CDO.....			06/18/2019.	BNP Paribas.....		5,983,800	6,000,000	6,000,000	5,998,534		(2,150)		(2,150)		5,996,384		(12,584)	(12,584)	180,064	04/15/2029.
08180F AQ 4	BSP 4R A2R - CDO.....			04/22/2019.	Paydown.....		6,000,000	6,000,000	6,000,000	5,999,738		262		262		6,000,000			0	141,456	01/22/2029.
08888# AA 4	BIDTELLECT, INC.....			06/01/2019.	Redemption @ 0.00.....			11,712	11,712	11,712				0		11,712		(11,712)	(11,712)		07/16/2020.
092113 AG 4	BLACK HILLS CORP.....			10/28/2019.	VARIOUS.....		5,134,100	5,000,000	5,000,000	5,000,000				0		5,000,000			0	511,079	07/15/2020.
09247X AE 1	BLACKROCK INC.....			12/10/2019.	Maturity @ 100.00.....		6,000,000	6,000,000	5,983,680	5,998,096		1,904		1,904		6,000,000			0	300,000	12/10/2019.
09629P AE 6	BLUEM 22 B - CDO.....			06/18/2019.	BARCLAYS CAPITAL INC FIXED INC.....		12,006,020	12,200,000	11,879,750	11,884,440		12,387		12,387		11,896,827		109,193	109,193	484,430	07/15/2031.
096311 ZA 6	BLUE TOUCH (BTC) REV L 265 01/05/2021.....			12/26/2019.	Direct.....		812,500	812,500	812,500					0		812,500			0	813	01/05/2021.
097014 AL 8	BOEING CAPITAL CORP.....			10/27/2019.	Maturity @ 100.00.....		7,000,000	7,000,000	6,995,030	6,999,499		501		501		7,000,000			0	329,000	10/27/2019.
097023 AW 5	BOEING CO.....			03/15/2019.	Maturity @ 100.00.....		500,000	500,000	492,330	499,793		207		207		500,000			0	15,000	03/15/2019.
09774X AU 6	BCM 99A A3 - ABS.....			12/01/2019.	Paydown.....		21,033	21,033	20,157	21,026		2		2		21,033			0	640	03/15/2029.
09774X BF 8	BCM 99B A5 - ABS.....			12/18/2019.	VARIOUS.....		745,091	2,459,300	719,184	886,702		(43,148)		(43,148)		843,554		(98,463)	(98,463)	183,217	01/15/2020.
10510K AA 5	BRAMBLES USA INC.....		C	08/01/2019.	VARIOUS.....		4,089,918	4,000,000	3,998,760	3,999,717		325		325		4,000,042		(42)	(42)	252,795	04/01/2020.
107265 AE 0	BRENT 1 B - CDO.....			03/01/2019.	Paydown.....		1,367,158	1,367,158	1,311,618	1,367,158		(0)		(0)		1,367,158			0	11,743	02/01/2022.
109641 AG 5	BRINKER INTERNATIONAL INC.....			10/31/2019.	WELLS FARGO SECURITIES LLC.....		6,000,000	6,000,000	5,915,620	5,947,196		9,576		9,576		5,956,772		43,228	43,228	224,750	05/15/2023.
11042A AA 2	BRITISH AIRWAYS PLC - ABS.....		C	12/20/2019.	Paydown.....		812,603	812,603	813,541	813,079		(476)		(476)		812,603			0	28,003	12/20/2025.
11042B AA 0	BRITISH AIRWAYS PLC - ABS.....		C	12/20/2019.	Paydown.....		788,471	788,471	788,471	788,471		1		1		788,471			0	31,152	12/20/2021.
118230 AQ 7	BUCKEYE PARTNERS LP.....			10/01/2019.	GOLDMAN.....		7,899,250	7,906,000	7,562,316	7,684,183		32,960		32,960		7,717,143		182,107	182,107	407,284	07/01/2023.
118230 AQ 4	BUCKEYE PARTNERS LP.....			10/23/2019.	Bank of America Merrill Lynch.....		4,621,250	5,000,000	4,982,200	4,985,550		1,413		1,413		4,986,963		(365,713)	(365,713)	177,750	12/01/2026.
118230 AR 2	BUCKEYE PARTNERS LP.....			10/23/2019.	VARIOUS.....		6,453,750	7,000,000	6,965,210	6,968,488		2,617		2,617		6,971,105		(517,355)	(517,355)	259,875	12/01/2027.
12189P AE 2	BNSF RAILWAY CO PASS THROUGH TRUST - ABS..			08/01/2019.	Paydown.....		403,214	403,215	446,601	403,219		(4)		(4)		403,214			0	15,900	01/02/2020.
12189P AJ 1	BNSF RAILWAY CO PASS THROUGH TRUST - ABS..			11/01/2019.	Paydown.....		143,028	142,905	168,330	147,249		(4,095)		(4,095)		143,028			0	8,255	07/15/2022.
12189P AL 6	BNSF RAILWAY CO PASS THROUGH TRUST - ABS..			02/01/2019.	Paydown.....		120,734	120,734	120,734	121,029		(295)		(295)		120,734			0	3,593	01/15/2022.
12189T BC 7	BURLINGTON NORTHERN SANTA FE CORP.....			10/01/2019.	Maturity @ 100.00.....		5,000,000	5,000,000	4,910,700	4,991,468		8,532		8,532		5,000,000			0	235,000	10/01/2019.
123262 AN 7	BJETS 181 A - ABS.....			12/15/2019.	Paydown.....		1,905,613	1,905,613	1,905,579	1,905,974		(361)		(361)		1,905,613			0	59,583	02/15/2033.

SCHEDULE D - PART 4

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

E14.11

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12326Q AA 2	BJETS 191 A - ABS.....			12/15/2019.	Paydown.....		664,822	664,822	664,798			23		23		664,822			0	6,748	07/15/2034.
12326R AA 0	BJETS 182 A - ABS.....			12/15/2019.	Paydown.....		2,497,249	2,497,249	2,497,207	2,497,206		44		44		2,497,249			0	62,590	06/15/2033.
12479L AA 8	CAI 121 NTS - ABS.....		C	12/25/2019.	Paydown.....		2,770,500	2,770,500	2,708,044	2,731,723		38,777		38,777		2,770,500			0	55,769	10/25/2027.
12479L AC 4	CAI 131 NTS - ABS.....		C	12/25/2019.	Paydown.....		1,470,000	1,470,000	1,450,356	1,459,298		10,702		10,702		1,470,000			0	28,583	03/27/2028.
12479R AB 3	CAUTO 141 A - ABS.....			12/16/2019.	Paydown.....		255,818	255,818	255,665	255,753		65		65		255,818			0	5,786	10/17/2044.
12479R AD 9	CAUTO 171 A1 - ABS.....			12/16/2019.	Paydown.....		299,492	299,492	299,405	299,433		60		60		299,492			0	6,601	04/15/2047.
12479R AE 7	CAUTO 171 A2 - ABS.....			12/16/2019.	Paydown.....		187,183	187,183	187,156	187,162		21		21		187,183			0	4,488	04/15/2047.
12480V AG 0	CBAM 171 B - CDO.....		C	06/18/2019.	Bank of America Merrill Lynch.....		10,981,850	11,000,000	11,000,000	11,000,000				0		11,000,000		(18,150)	(18,150)	324,603	07/22/2030.
124857 AL 7	CBS CORP.....			03/07/2019.	Call @ 100.00.....		5,265,000	5,265,000	5,269,084	5,266,558		(501)		(501)		5,266,057		(1,057)	(1,057)	67,948	08/15/2019.
124857 AR 4	CBS CORP.....			10/04/2019.	CREDIT SUISSE SECURITIES (USA).....		9,986,100	10,000,000	9,835,000	9,869,199		11,266		11,266		9,880,466		105,635	105,635	356,861	01/15/2027.
12489W EL 4	CBASS 02CB1 B1 - RMBS.....			12/26/2019.	Paydown.....		55,554	55,554	48,887	56,372		(818)		(818)		55,554			0	1,709	08/25/2030.
12489W JQ 8	CBASS 04CB4 A6 - RMBS.....			12/01/2019.	Paydown.....		20,508	20,508	20,457	20,328		180		180		20,508			0	597	05/25/2034.
12489W NN 0	CBASS 05CB6 A3 - RMBS.....			08/01/2019.	Paydown.....		2,600,631	2,600,631	2,584,377	2,582,086		18,544		18,544		2,600,631			0	50,347	07/25/2035.
12527E AD 0	CFCRE 11C1 A4 - CMBS.....			12/01/2019.	Paydown.....		2,064,094	2,064,094	2,114,696	2,073,911		(9,817)		(9,817)		2,064,094			0	88,206	04/15/2044.
12528A AL 9	CFIP 131R AR - CDO.....			03/13/2019.	CANTOR FITZGERALD + CO.....		9,981,000	10,000,000	10,000,000	10,104,006		(5,790)		(5,790)		10,098,216		(117,216)	(117,216)	156,578	04/20/2029.
125431 AH 9	CWHL 06HYB4 2A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		93,085	94,538	39,341	55,182		1,295		1,295		93,085			0	1,834	06/20/2036.
12543X AD 8	CWHL 0619 1A4 - CMO/RMBS.....			12/01/2019.	Paydown.....		336,842	396,412	364,698	303,808		1,097		1,097		336,842			0	14,222	01/25/2037.
12544B AE 3	CWHL 07HY5 3A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		142,749	162,979	126,844	121,944		1,681		1,681		142,749			0	2,569	09/25/2037.
12550T AL 9	CIFC 154 A1B - CDO.....		C	01/23/2019.	Paydown.....		13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0	112,125	10/20/2027.
12551A AC 9	CIFC 171 B - CDO.....		C	06/18/2019.	CREDIT SUISSE SECURITIES (USA).....		7,984,000	8,000,000	8,000,000	8,000,429		(3,627)		(3,627)		7,996,801		(12,801)	(12,801)	230,719	04/23/2029.
125523 AH 3	CIGNA CORP.....			09/01/2019.	Adjustment.....							14,040		14,040					0	581,389	10/15/2028.
125585 AF 6	CIT 951 A5 - ABS.....			12/15/2019.	Paydown.....		204,786	204,786	0	151,231		45,703		45,703		204,786			0	10,764	08/15/2020.
12558M AG 7	CITHE 021 AF6 - RMBS.....			12/01/2019.	Paydown.....		78,742	78,742	80,613	78,960		(217)		(217)		78,742			0	2,945	02/25/2030.
125634 AG 0	CLIF 131 NTS - ABS.....			12/18/2019.	Paydown.....		346,667	346,667	346,616	345,943		724		724		346,667			0	5,601	03/20/2028.
125634 AL 9	CLIF 133 NTS - ABS.....			12/18/2019.	Paydown.....		131,664	131,664	131,654	131,396		268		268		131,664			0	3,258	11/18/2028.
125634 AN 5	CLIF 141 NTS - ABS.....			12/18/2019.	Paydown.....		440,648	440,648	440,466	439,554		1,094		1,094		440,648			0	7,667	06/18/2029.
125634 AQ 8	CLIF 142 NTS - ABS.....			12/18/2019.	Paydown.....		4,168,852	4,168,852	4,088,571	4,099,931		68,921		68,921		4,168,852			0	78,647	10/18/2029.
12563L AA 5	CLIF 161 NTS - ABS.....			06/01/2019.	Paydown.....		3,158,704	3,158,704	3,158,380	3,158,450		254		254		3,158,704			0	53,447	02/18/2041.
12566U AN 4	CMALT 07A2 113 - CMO/RMBS.....			12/01/2019.	Paydown.....		15,741	21,317	16,026	15,478		218		218		15,741			0	723	02/25/2037.
12566V AE 2	CMALT 07A4 1A5 - CMO/RMBS.....			12/01/2019.	Paydown.....		163,192	188,532	164,695	149,488		702		702		163,192			0	7,013	04/25/2037.
12585@ AA 4	CHP (FRESNO CA) CONTROL PASS-THRU TRUST.....			12/15/2019.	Paydown.....		1,341,772	1,341,772	1,341,772	1,341,771		1		1		1,341,772			0	25,012	02/15/2028.
126117 AQ 3	CNA FINANCIAL CORP.....			06/06/2019.	VARIOUS.....		3,118,639	3,000,000	2,990,550	2,998,080		669		669		2,998,749		1,251	1,251	261,108	08/15/2020.
12632Q AW 3	COMM 14CR18 A4 - CMBS.....			11/01/2019.	Paydown.....		53,930	53,930	54,467	54,210		(279)		(279)		53,930			0	1,755	07/17/2047.
12639M AQ 8	CSMC 1015R2 2A3 - CMO/RMBS.....			04/01/2019.	Paydown.....		272,150	272,150	213,638	267,007		5,143		5,143		272,150			0	1,356	05/26/2036.
12640W AC 4	CSMC 083R 1A2 - CMO/RMBS.....			12/01/2019.	Paydown.....		241,058	251,784	225,618	226,036		2,725	3,241	(516)		241,058			0	7,537	07/28/2037.
12641P AD 6	CSMC 096R A2 - CMO/RMBS.....			12/27/2019.	Paydown.....		547,489	547,489	547,489	545,124		2,365		2,365		547,489			0	26,206	10/26/2038.
12641P AE 4	CSMC 096R A3 - CMO/RMBS.....			12/01/2019.	Paydown.....		120,613	120,613	120,613	120,165		(103)		(103)		120,613			0	6,927	10/26/2038.
12641P AH 7	CSMC 096R A6 - CMO/RMBS.....			11/30/2019.	Direct.....									0		(10,874)		10,874	10,874		10/26/2038.
12641P AM 6	CSMC 096R 2A2 - CMO/RMBS.....			12/01/2019.	Paydown.....		1,059,445	1,059,445	1,059,445	1,055,563		2,487		2,487		1,059,445			0	38,180	05/29/2035.
12641P AR 5	CSMC 096R 2A6 - CMO/RMBS.....			12/01/2019.	Paydown.....			196,281	0	0				0					0	8,757	05/29/2035.
12641P AZ 7	CSMC 096R 4A3 - CMO/RMBS.....			12/01/2019.	Paydown.....		363,408	363,408	356,750	361,773		1,375		1,375		363,408			0	11,070	11/26/2035.

SCHEDULE D - PART 4

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

E14.12

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
12641P BB 9	CSMC 096R 4A5 - CMO/RMBS.....		..	11/30/2019.	Direct.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	(2,372)	.....	2,372	2,372	.....	11/26/2035.
12641P BC 7	CSMC 096R 4A6 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	.....	81,257	0	2,165	.....	282	.....	282	.....	.....	.....	.....	.....0	476	11/26/2035.
12641P BM 5	CSMC 096R 6A2 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	451,561	451,561	447,833	449,766	.....	637	.....	637	.....	451,561	.....	.....	.....0	18,409	09/27/2038.
12641P BR 4	CSMC 096R 6A6 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	.....	51,203	.....	6,792	.....	673	.....	673	.....	.....	.....	.....	.....0	2,160	09/27/2038.
12641P CH 5	CSMC 096R 9A3 - CMO/RMBS.....		..	06/01/2019.	Paydown.....	.....	31,732	31,732	31,732	30,019	.....	1,713	.....	1,713	.....	31,732	.....	.....	.....0	289	09/27/2038.
12641P CJ 1	CSMC 096R 9A4 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	27,353	27,353	13,516	19,820	.....	2,192	.....	2,192	.....	27,353	.....	.....	.....0	893	09/27/2038.
12641P CK 8	CSMC 096R 9A5 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	.....	1,904	.....	30	.....	(17)	.....	(17)	.....	(1,252)	.....	1,252	1,252	38	09/27/2038.
12641P CW 2	CSMC 096R 1A3 - CMO/RMBS.....		..	05/01/2019.	Paydown.....	.....	349,659	349,659	349,659	348,341	.....	1,318	.....	1,318	.....	349,659	.....	.....	.....0	4,868	05/26/2039.
12641P CX 0	CSMC 096R 1A4 - CMO/RMBS.....		..	11/26/2019.	Paydown.....	.....	776,760	776,760	515,963	737,851	.....	38,909	.....	38,909	.....	776,760	.....	.....	.....0	34,129	05/26/2039.
12641P CY 8	CSMC 096R 1A5 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	582,570	582,570	169,197	357,277	.....	225,293	.....	225,293	.....	582,570	.....	.....	.....0	29,372	05/26/2039.
12641P DG 6	CSMC 096R 126 - CMO/RMBS.....		..	11/01/2019.	Paydown.....	.....	20,881	20,881	5,070	20,881	.....	.....	.....	.....0	.....	20,881	.....	.....	.....0	87	10/26/2038.
12641Q AA 0	CSMC 097R 3A3 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	16,987	17,936	9,756	9,002	.....	539	.....	539	.....	16,987	.....	.....	.....0	647	09/26/2037.
12641Q AF 9	CSMC 097R 4A2 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	328,802	328,802	239,253	243,734	.....	12,907	.....	12,907	.....	328,802	.....	.....	.....0	12,641	07/26/2037.
12641Q AJ 1	CSMC 097R 4A5 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	.....	159,803	0	22,254	.....	(699)	.....	(699)	.....	.....	.....	.....	.....0	7,485	07/26/2037.
12641Q AN 2	CSMC 097R 5A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	559,762	559,762	559,762	559,762	.....	(142)	.....	(142)	.....	559,762	.....	.....	.....0	16,454	11/26/2035.
12641Q AS 1	CSMC 097R 5A5 - CMO/RMBS.....		..	12/30/2019.	Paydown.....	.....	.....	102,507	.....	704	.....	(1,764)	.....	(1,764)	.....	(23,731)	.....	23,731	23,731	3,004	11/26/2035.
12641Q AW 2	CSMC 097R 6A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	871,385	871,386	871,386	868,363	.....	206	.....	206	.....	871,385	.....	.....	.....0	21,166	09/26/2035.
12641Q AY 8	CSMC 097R 6A3 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	.....	213,846	33,214	41,326	.....	546	.....	546	.....	.....	.....	.....	.....0	6,416	09/26/2035.
12641Q BF 8	CSMC 097R 7A4 - CMO/RMBS.....		..	12/25/2019.	Paydown.....	.....	274,297	366,598	65,004	101,941	.....	15,923	.....	15,923	.....	274,297	.....	.....	.....0	13,981	12/26/2036.
12641Q BQ 4	CSMC 097R 8A6 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	28,899	28,899	.....	9,225	.....	559	.....	559	.....	28,899	.....	.....	.....0	437	05/26/2036.
12641Q BW 1	CSMC 097R 9A3 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	319,215	319,215	312,310	319,215	.....	.....	.....	.....0	.....	319,215	.....	.....	.....0	11,620	08/27/2035.
12641Q BX 9	CSMC 097R 9A4 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	2,805	2,806	1,863	2,806	.....	(1)	.....	(1)	.....	2,805	.....	.....	.....0	135	08/26/2035.
12641Q CH 3	CSMC 097R 111 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	843,967	843,967	843,967	841,270	.....	195	.....	195	.....	843,967	.....	.....	.....0	23,278	02/26/2035.
12641Q CR 1	CSMC 097R 124 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	57,644	57,644	57,644	57,470	.....	(39)	.....	(39)	.....	57,644	.....	.....	.....0	2,753	01/26/2036.
12641Q CS 9	CSMC 097R 125 - CMO/RMBS.....		C	08/01/2019.	Paydown.....	.....	.....	7,582	3,762	3,588	.....	9	.....	9	.....	.....	.....	.....	.....0	246	01/26/2036.
12641Q CW 0	CSMC 097R 131 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	103,177	103,177	103,692	103,136	.....	55	.....	55	.....	103,177	.....	.....	.....0	2,833	06/26/2037.
12641Q CZ 3	CSMC 097R 134 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	.....	39,729	7,999	6,728	.....	(321)	.....	(321)	.....	.....	.....	.....	.....0	1,572	06/26/2037.
12641Q DM 1	CSMC 097R 151 - CMO/RMBS.....		..	12/25/2019.	Paydown.....	.....	172,004	172,004	153,095	161,220	.....	5,201	.....	5,201	.....	172,004	.....	.....	.....0	8,313	04/26/2037.
12641Q DQ 2	CSMC 097R 154 - CMO/RMBS.....		..	12/25/2019.	Paydown.....	.....	.....	28,704	19,721	1,660	.....	2,732	.....	2,732	.....	.....	.....	.....	.....0	1,034	04/26/2037.
12641Q DV 1	CSMC 097R 161 - CMO/RMBS.....		..	09/01/2019.	Paydown.....	.....	1,308,643	1,308,643	1,280,395	1,263,062	.....	45,581	.....	45,581	.....	1,308,643	.....	.....	.....0	47,352	02/25/2036.
12641Q DW 9	CSMC 097R 162 - CMO/RMBS.....		..	09/01/2019.	Paydown.....	.....	520,138	598,574	43,637	139,149	.....	380,989	.....	380,989	.....	520,138	.....	.....	.....0	21,115	02/25/2036.
12641Q EA 6	CSMC 097R 171 - CMO/RMBS.....		..	12/25/2019.	Paydown.....	.....	247,599	247,606	0	241,550	.....	6,130	.....	6,130	.....	247,599	.....	.....	.....0	1,453	03/25/2037.
12641Q EE 8	CSMC 097R 175 - CMO/RMBS.....		..	12/24/2019.	Direct.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	(1,640)	.....	1,640	1,640	.....	03/25/2037.
12641Q EL 4	CSMC 097R 181 - CMO/RMBS.....		..	11/01/2019.	Paydown.....	.....	128,443	128,443	128,443	128,443	.....	.....	.....	.....0	.....	128,443	.....	.....	.....0	661	03/25/2037.
12641Q EL 2	CSMC 097R 182 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	136,738	136,744	136,744	135,252	.....	271	.....	271	.....	136,738	.....	.....	.....0	2,054	03/26/2037.
12641Q EV 0	CSMC 097R 1A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	455,524	455,524	455,524	453,914	.....	(74)	.....	(74)	.....	455,524	.....	.....	.....0	16,881	03/01/2036.
12641Q FD 9	CSMC 097R 2A2 - CMO/RMBS.....		..	11/01/2019.	Paydown.....	.....	236,664	236,664	236,664	236,664	.....	(0)	.....	(0)	.....	236,664	.....	.....	.....0	4,614	08/27/2035.
12641Q FE 7	CSMC 097R 2A3 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	379,767	379,767	250,150	358,324	.....	11,862	.....	11,862	.....	379,767	.....	.....	.....0	16,974	08/27/2035.
12641T AB 2	CSMC 095R 1A2 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	1,669,664	1,924,577	1,467,205	1,550,293	.....	119,372	.....	119,372	.....	1,669,664	.....	.....	.....0	52,234	06/26/2036.
12642N BQ 0	CSMC 0915RC 3A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	361,134	361,134	348,494	356,474	.....	4,660	.....	4,660	.....	361,134	.....	.....	.....0	9,052	03/26/2036.
12646U AK 4	CSMC 134R1 A2 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	894,703	894,703	836,548	843,031	.....	51,672	.....	51,672	.....	894,703	.....	.....	.....0	17,278	03/25/2043.
12646W AH 7	CSMC 131VR2 A2 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	528,845	528,845	494,140	497,753	.....	31,093	.....	31,093	.....	528,845	.....	.....	.....0	10,860	04/27/2043.

SCHEDULE D - PART 4

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

E14.13

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
12646X	AJ	1		12/01/2019.	Paydown.....		2,348,189	2,348,189	2,223,441	2,231,233		116,956		116,956		2,348,189			0	45,284	05/25/2043.
12647G	BZ	0		12/01/2019.	Paydown.....		172,373	172,373	168,360	168,820		3,554		3,554		172,373			0	3,992	07/27/2043.
12647H	BC	9		12/25/2019.	Paydown.....		3,086,404	3,348,692	2,430,517	2,638,661		69,066		69,066		3,086,404			0	53,217	12/30/2036.
12647P	AK	4		12/25/2019.	Paydown.....		1,226,674	1,226,675	1,182,208	1,182,905		43,770		43,770		1,226,674			0	28,060	08/25/2043.
126650	AN	0		12/10/2019.	Paydown.....		294,296	294,296	300,999	295,772		(1,476)		(1,476)		294,296			0	10,682	10/10/2025.
126650	AW	0		12/10/2019.	Paydown.....		215,629	215,629	215,629	215,629		0		0		215,629			0	6,682	01/11/2027.
126650	BQ	2		12/10/2019.	Paydown.....		298,323	298,323	350,294	334,999		(36,675)		(36,675)		298,323			0	12,143	01/10/2030.
126650	BV	1		12/10/2019.	Paydown.....		183,084	183,084	187,538	186,276		(3,192)		(3,192)		183,084			0	6,192	01/10/2033.
126650	BY	5		12/10/2019.	Paydown.....		446,478	446,478	452,722	451,039		(4,561)		(4,561)		446,478			0	14,979	01/10/2034.
12665V	AA	0		12/10/2019.	Paydown.....		271,881	271,881	271,881	271,881		(0)		(0)		271,881			0	6,622	08/11/2036.
126670	CJ	5		12/01/2019.	Paydown.....		691,203	691,203	379,522	607,504		83,699		83,699		691,203			0	18,020	03/27/2034.
126670	JP	4		12/01/2019.	Paydown.....		295,866	298,023	259,911	249,684		667		667		295,866			0	5,391	02/20/2036.
126670	NY	0		12/01/2019.	Paydown.....		91,343	91,343	4,373	36,210		8,013		8,013		91,343			0	2,602	07/25/2034.
126671	D4	5		09/01/2019.	Paydown.....		87,182	87,182	64,951	75,622		11,560		11,560		87,182			0	1,760	11/25/2033.
12667F	4N	2		12/01/2019.	Paydown.....		680,556	729,893	645,178	634,756		6,153		6,153		680,556			0	23,074	04/25/2035.
12667F	5E	1		12/01/2019.	Paydown.....		336,302	369,154	338,606	320,878		3,891		3,891		336,302			0	11,471	04/25/2035.
12667F	EG	6		12/01/2019.	Paydown.....		334,611	334,611	332,260	333,288		1,323		1,323		334,611			0	10,563	04/25/2034.
12667F	RE	7		12/01/2019.	Paydown.....		338,345	338,345	343,420	339,803		(1,458)		(1,458)		338,345			0	9,984	08/25/2024.
12667F	RG	2		12/01/2019.	Paydown.....		13,966	13,966	14,036	13,986		(20)		(20)		13,966			0	427	11/25/2031.
12667G	AA	1		12/25/2019.	Paydown.....		1,347,478	1,735,279	1,498,659	1,462,025		26,301		26,301		1,347,478			0	31,096	05/25/2035.
12667G	AC	7		12/01/2019.	Paydown.....		184,645	237,785	202,136	191,597		4,664		4,664		184,645			0	8,156	05/25/2035.
12668A	4C	6		12/26/2019.	Paydown.....		133,143	320,363	0	65,303		7,915		7,915		133,143			0	3,098	01/25/2036.
12668A	XL	4		12/01/2019.	Paydown.....		476,856	540,203	491,922	492,072		(26,034)		(26,034)		476,856			0	10,466	12/25/2035.
12668B	YA	5		12/01/2019.	Paydown.....		30,814	37,869	6,732	16,684		775		775		30,814			0	1,578	05/25/2036.
126694	BE	7		12/01/2019.	Paydown.....		93,400	97,574	86,248	85,278		641		641		93,400			0	2,298	10/22/2035.
126694	D5	4		12/01/2019.	Paydown.....		884,196	897,692	786,172	769,816		9,159		9,159		884,196			0	15,207	04/22/2036.
126694	D7	0		12/01/2019.	Paydown.....		487,652	465,660	424,978	425,724		2,449		2,449		487,652			0	6,105	04/22/2036.
126694	HP	6		12/01/2019.	Paydown.....		38,266	46,337	38,587	35,111		353		353		38,266			0	1,250	11/25/2035.
126694	QJ	0		12/01/2019.	Paydown.....		903,904	1,144,434	1,038,938	1,049,573		9,609		9,609		903,904			0	35,042	12/20/2035.
126694	UJ	5		12/01/2019.	Paydown.....		75,534	75,534	65,366	63,665		1,012		1,012		75,534			0	2,559	01/25/2036.
126694	UM	8		12/01/2019.	Paydown.....		125,930	122,923	118,275	118,275		7,655		7,655		125,930			0	1,736	01/25/2036.
126694	UN	6		12/01/2019.	Paydown.....		194,506	189,862	182,683	182,683		11,823		11,823		194,506			0	2,681	01/25/2036.
12669D	US	5		12/01/2019.	Paydown.....		200,521	200,521	200,238	200,167		(74)		(74)		200,521			0	5,933	02/25/2033.
12669F	V8	3		12/01/2019.	Paydown.....		588,987	588,987	589,895	590,105		(1,119)		(1,119)		588,987			0	17,956	09/20/2034.
12669F	VH	3		12/01/2019.	Paydown.....		379,070	379,071	379,774	378,151		920		920		379,070			0	7,978	05/25/2034.
12669G	AS	0		12/01/2019.	Paydown.....		260,072	260,072	236,665	239,304		20,768		20,768		260,072			0	5,572	06/20/2035.
12669G	BY	6		12/01/2019.	Paydown.....		160,958	160,958	161,660	191,240		(812)		(812)		160,958			0	3,675	11/20/2034.
12669G	BZ	3		12/01/2019.	Paydown.....		468,809	468,809	470,854	556,677		(2,371)		(2,371)		468,809			0	10,705	11/20/2034.
12669G	R4	5		12/01/2019.	Paydown.....		209,620	249,711	219,252	212,722		(194)		(194)		209,620			0	6,791	08/25/2035.
12694*	AA	4		12/15/2019.	Paydown.....		147,213	147,213	147,213	147,212		0		0		147,213			0	4,432	01/15/2041.
12697#	AA	7		12/15/2019.	Paydown.....		89,759	89,759	89,759	89,759		0		0		89,759			0	2,422	03/15/2042.
12702#	AA	0		03/01/2019.	Adjustment.....														0	35	08/14/2023.

SCHEDULE D - PART 4

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

E14.14

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
12707*	AA	9		12/15/2019.	Paydown.....		445,643	445,643	445,643	445,642		0		0		445,643			0	12,733	01/15/2044.
12738A	AA	9		06/28/2019.	Maturity @ 100.00.....		7,750,000	7,750,000	7,804,150	7,756,762		(6,762)		(6,762)		7,750,000			0	188,906	06/28/2019.
12803P	AB	4		12/01/2019.	Paydown.....		330,000	330,000	327,441	328,061		1,939		1,939		330,000			0	16,077	08/20/2047.
13177*	AA	8		12/26/2019.	Direct.....		825,476	825,476	825,476					0		825,476			0	11,485	05/31/2023.
133131	AR	3		10/23/2019.	VARIOUS.....		3,127,140	3,000,000	2,982,120	2,994,843		1,685		1,685		2,996,528		3,472	3,472	245,848	06/15/2021.
141781	G#	5		07/01/2019.	Paydown.....		394,737	394,737	462,261	416,236		(21,499)		(21,499)		394,737			0	28,737	06/30/2023.
14312J	AL	6		02/27/2019.	Paydown.....		18,000,000	18,000,000	18,000,000	18,000,000				0		18,000,000			0	211,963	01/20/2028.
14312J	AN	2		02/27/2019.	Paydown.....		5,000,000	5,000,000	5,000,000	5,011,827		(11,827)		(11,827)		5,000,000			0	74,224	01/20/2028.
14315J	AE	9		06/18/2019.	WELLS FARGO SECURITIES LLC.....		6,976,340	7,000,000	7,000,000	6,983,497		895		895		6,984,392		(8,052)	(8,052)	201,879	07/21/2031.
144531	EW	6		04/01/2019.	Paydown.....		121,224	121,224	93,570	115,538		5,686		5,686		121,224			0	580	10/25/2034.
144531	FL	9		10/01/2019.	Paydown.....		734,913	734,913	605,609	734,913		(0)		(0)		734,913			0	7,697	12/26/2035.
14575H	AA	6		12/16/2019.	Paydown.....		440,633	440,633	440,472	440,530		104		104		440,633			0	11,665	02/15/2046.
14855J	AB	1		12/15/2019.	Paydown.....		3,460,027	3,460,027	3,456,167	3,456,710		3,317		3,317		3,460,027			0	104,949	08/15/2041.
14855L	AB	6		12/15/2019.	Paydown.....		3,094,909	3,094,909	3,094,881	3,094,654		255		255		3,094,909			0	81,034	07/15/2042.
14855M	AA	6		12/15/2019.	Paydown.....		334,239	334,239	334,238			1		1		334,239			0	4,545	04/15/2039.
14856C	AA	7		12/15/2019.	Paydown.....		975,389	975,389	974,652	974,707		682		682		975,389			0	19,004	06/15/2043.
151020	AE	4		12/01/2019.	Adjustment.....		4,998,772	5,000,000	4,987,250	4,997,351				0		4,998,772			0	20,299	10/15/2020.
151020	AH	7		12/01/2019.	Adjustment.....		7,998,914	8,000,000	7,995,920	7,998,385				0		7,998,914			0	70,056	08/15/2022.
151020	AP	9		12/01/2019.	Adjustment.....		9,983,451	10,000,000	9,965,900	9,980,155				0		9,983,451			0	7,049	05/15/2024.
151020	AS	3		12/01/2019.	Adjustment.....		13,706,954	14,000,000	13,644,890	13,667,136				0		13,706,954			0	146,174	08/15/2025.
151020	BB	9		12/01/2019.	Adjustment.....		9,598,167	10,000,000	9,553,300	9,562,394				0		9,598,167			0	99,667	02/20/2028.
15135U	AD	1		11/01/2019.	VARIOUS.....		1,923,077	1,923,077	1,921,788	1,922,967		110		110		1,923,077		0	0	109,615	10/15/2019.
152314	KJ	8		12/01/2019.	Paydown.....		364,814	364,814	363,902	363,767		1,047		1,047		364,814			0	13,996	06/25/2034.
154051	BH	8		06/01/2019.	Maturity @ 100.00.....		4,000,000	4,000,000	3,998,770	3,999,940		60		60		4,000,000			0	114,000	06/01/2019.
15672A	AA	0		10/15/2019.	Paydown.....		3,626,857	3,626,857	3,626,857	3,644,413		(17,556)		(17,556)		3,626,857			0	139,209	04/15/2027.
15673Q	AA	4		10/15/2019.	Paydown.....		2,553,485	2,553,485	2,515,183	2,516,258		37,227		37,227		2,553,485			0	81,509	04/15/2028.
161546	CW	4		12/01/2019.	Paydown.....		320,714	320,714	317,521	318,345		2,369		2,369		320,714			0	11,091	06/25/2032.
16162W	NB	1		12/30/2019.	VARIOUS.....		6,830,673	6,992,471	6,925,636	6,810,908		(70,987)		(70,987)		6,739,921		90,752	90,752	384,298	11/25/2035.
16162W	PV	5		12/01/2019.	Paydown.....		53,522	53,933	40,320	39,690		1,210		1,210		53,522			0	1,372	01/25/2036.
16162X	AD	9		12/25/2019.	Paydown.....		85,564	85,564	61,809	62,336		(1,384)		(1,384)		85,564			0	3,834	11/25/2036.
165555	ZZ	9		03/01/2019.	Adjustment.....									0					0	191	11/07/2023.
16877#	AA	0		12/05/2019.	Paydown.....		660,597	660,597	661,424	661,300		(703)		(703)		660,597			0	13,964	01/05/2036.
17181C	AA	6		12/20/2019.	Paydown.....		2,105,062	2,105,044	2,105,044	2,104,894		167		167		2,105,062			0	44,603	03/20/2043.
17307G	E8	7		12/01/2019.	Paydown.....		1,366,569	1,393,910	1,181,502	1,177,122		22,080		22,080		1,366,569			0	41,494	10/25/2035.
17307G	ED	6		12/01/2019.	Paydown.....		313,471	313,471	283,692	276,646		3,251		3,251		313,471			0	8,010	03/27/2034.
17307G	FM	5		12/01/2019.	Paydown.....		638,558	641,588	597,479	613,739		24,819		24,819		638,558			0	25,080	06/25/2034.
17307G	RE	0		12/01/2019.	Paydown.....		390,637	390,637	363,658	365,309		25,328		25,328		390,637			0	8,666	05/25/2035.
17307G	TY	4		12/01/2019.	Paydown.....		611,346	612,481	580,888			164	1,104	(941)		611,346			0	10,570	08/25/2035.
17307G	U2	2		12/01/2019.	Paydown.....		587,571	592,394	509,999	495,222		26,575		26,575		587,571			0	22,126	12/25/2035.
17307G	VN	5		12/01/2019.	Paydown.....		6,686	6,686	5,566	2,064		481		481		6,686			0	124	08/25/2035.
17307G	W9	5		12/01/2019.	Paydown.....		179,716	179,716	173,932	174,758		4,958		4,958		179,716			0	2,900	11/26/2035.
17309A	AD	1		12/01/2019.	Paydown.....		415,371	520,714	495,087	469,125		2,279		2,279		415,371			0	17,653	04/25/2036.

SCHEDULE D - PART 4

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

E14.15

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
17309A	AF	6		12/01/2019.	Paydown.....		573,049	718,383	680,980	610,824		6,650		6,650		573,049			0	25,413	04/25/2036.
17312H	AF	6		12/01/2019.	Paydown.....		281,005	281,005	270,491	270,370		10,635		10,635		281,005			0	7,563	06/25/2037.
17312V	AA	6		12/01/2019.	Paydown.....		25,337	24,189	8,441	8,095		1,346		1,346		25,337			0	573	03/25/2037.
17314Q	AD	9		12/01/2019.	Paydown.....		119,903	119,903	40,767	45,507		3,937		3,937		119,903			0	3,978	01/25/2036.
17315C	AP	2		12/25/2019.	Paydown.....		1,364,468	1,364,468	1,354,234	1,362,572		1,895		1,895		1,364,468			0	47,492	02/25/2037.
17315N	AD	5		12/01/2019.	Paydown.....		553,846	553,846	553,846	551,149		2,697		2,697		553,846			0	22,905	04/25/2037.
17315Q	AV	8		11/01/2019.	Paydown.....		9,978,467	9,978,467	7,833,097	8,604,829		1,373,638		1,373,638		9,978,467			0	414,840	10/25/2035.
17315X	AE	1		11/01/2019.	Paydown.....		533,285	533,285	145,116	334,111		199,175		199,175		533,285			0	13,209	11/25/2035.
17315X	AF	8		12/01/2019.	Paydown.....		281,628	366,941	277,970	300,711		13,668		13,668		281,628			0	12,639	11/25/2035.
17316A	AQ	3		12/01/2019.	Paydown.....		791,259	791,259	779,390	785,364		5,895		5,895		791,259			0	30,229	05/26/2037.
17322N	AA	2		12/01/2019.	Paydown.....		980,585	980,585	984,569	984,165		(3,580)		(3,580)		980,585			0	22,980	05/25/2044.
17322N	AD	6		12/01/2019.	Paydown.....		320,925	320,925	319,019	316,489		4,436		4,436		320,925			0	7,521	05/25/2044.
19421U	AA	2		12/26/2019.	Paydown.....		585,457	585,457	583,950			1,507		1,507		585,457			0	7,246	12/28/2048.
19421U	AB	0		12/25/2019.	Paydown.....		230,001	230,001	229,917			84		84		230,001			0	2,419	12/28/2048.
19423D	AB	6		12/25/2019.	Paydown.....		1,021,862	1,021,862	1,021,405	1,021,447		415		415		1,021,862			0	26,030	12/26/2047.
20267U	AA	7		12/25/2019.	Paydown.....		1,645,574	1,645,574	1,645,127	1,645,180		394		394		1,645,574			0	26,558	10/25/2040.
203233	AA	9		06/28/2019.	VARIOUS.....		8,168,800	8,000,000	7,838,320	7,965,080		10,342		10,342		7,975,422		24,578	24,578	538,272	09/15/2020.
20369F	AA	7		01/01/2019.	Paydown.....									0					0	2,143	11/01/2027.
21051A	AA	9		06/01/2019.	Paydown.....		1,126,850	1,126,850	1,126,816	1,126,834		16		16		1,126,850			0	5,882	09/15/2023.
21075W	CJ	2		12/01/2019.	Paydown.....		27,063	27,063	5,036	5,048		(78)		(78)		27,063			0	1,429	03/15/2027.
210795	QB	9		11/01/2019.	Paydown.....		490,370	490,370	494,048	492,772		(2,402)		(2,402)		490,370			0	19,458	04/29/2026.
210795	QC	7		11/01/2019.	Paydown.....		90,149	90,149	90,149	90,149		0		0		90,149			0	4,958	04/29/2022.
21079N	AA	9		11/01/2019.	Paydown.....		293,298	293,298	290,090	292,221		1,077		1,077		293,298			0	17,574	10/19/2023.
212015	AH	4		11/01/2019.	VARIOUS.....		1,628,453	1,615,000	1,475,528	1,537,128		13,680		13,680		1,549,074		65,926	65,926	57,002	09/15/2022.
212168	AA	6		09/01/2019.	Paydown.....		521,127	521,127	521,127	521,127		(0)		(0)		521,127			0	30,189	02/28/2033.
21872F	AA	5		09/17/2019.	Paydown.....		32,102	32,102	32,101			1		1		32,102			0	262	03/15/2052.
21872F	AA	5		12/17/2019.	Paydown.....		20,432	20,432	20,431			1		1		20,432			0	396	03/15/2052.
21872M	AA	0		12/01/2019.	VARIOUS.....		1,047,658	1,043,164	1,043,156	1,043,141		23		23		1,043,164			0	8,193	11/15/2052.
21872M	AG	7		01/01/2019.	Paydown.....		86,635	86,635	86,632	86,631		4		4		86,635			0	329	11/15/2052.
21872N	AA	8		12/15/2019.	Paydown.....		9,936	9,936	9,936			0		0		9,936			0	22	10/30/2052.
22160@	AA	6		09/15/2019.	Paydown.....		79,444	79,444	79,444	79,444		0		0		79,444			0	1,042	06/20/2043.
22160@	AA	6		12/15/2019.	Paydown.....		27,002	27,002	27,002	27,002		0		0		27,002			0	881	06/20/2043.
22163#	AA	1		12/15/2019.	Paydown.....		45,637	45,637	45,637			0		0		45,637			0	64	11/30/2041.
222862	AJ	3		09/01/2019.	CORPORATE ACTION.....		3,159,330	3,000,000	2,994,000	2,998,232		495		495		2,998,727		1,273	1,273	268,330	06/15/2021.
22303Q	AL	4		04/08/2019.	VARIOUS.....		4,077,080	4,000,000	3,995,200	3,999,159		180		180		3,999,339		661	661	128,880	06/15/2020.
22541Q	CZ	3		12/26/2019.	Paydown.....		128,560	128,560	128,560	128,692		(132)		(132)		128,560			0	3,481	06/25/2033.
22541Q	FV	9		12/01/2019.	Paydown.....		312,625	312,625	315,535	313,565		(940)		(940)		312,625			0	11,789	06/25/2033.
22541Q	XS	6		12/01/2019.	Paydown.....		137,686	137,686	137,772	137,767		(44)		(44)		137,686			0	4,383	09/25/2033.
22541S	PJ	1		12/26/2019.	Paydown.....		267,500	267,500	212,663	220,043		47,458		47,458		267,500			0	5,263	10/25/2034.
225458	LD	8		12/01/2019.	Paydown.....		814,932	814,932	719,177	724,999		89,932		89,932		814,932			0	21,904	07/25/2035.
22549N	AA	9		10/25/2019.	Paydown.....		73,385	73,385	71,184	71,339		2,046		2,046		73,385			0	2,848	01/01/2037.

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
22549U	AA	3		12/26/2019.	Paydown.....		6,016,971	6,016,971	6,016,770	6,016,854		116		116		6,016,971			0	100,120	07/25/2024.
2254W0	FJ	9		12/01/2019.	Paydown.....		50,857	50,858	52,701	51,960		(1,102)		(1,102)		50,857			0	1,788	02/25/2033.
227170	AE	7		12/18/2019.	Paydown.....		733,000	733,000	723,931	726,255		6,745		6,745		733,000			0	13,105	04/18/2028.
227170	AF	4		12/18/2019.	Paydown.....		1,121,495	1,121,495	1,085,397	1,095,430		26,065		26,065		1,121,495			0	19,796	08/20/2029.
22942M	BF	2		12/01/2019.	Paydown.....		105,451	105,392	102,758			0		0		105,451			0	2,887	10/25/2026.
22944P	AA	5		12/01/2019.	Paydown.....		852,171	852,171	765,223	757,393		94,778		94,778		852,171			0	12,405	02/25/2043.
22960*	AA	0		12/15/2019.	Paydown.....		760,599	760,599	760,599	760,599		0		0		760,599			0	23,411	02/15/2028.
22965@	AA	3		12/15/2019.	Paydown.....		156,611	156,611	158,177	157,943		(1,333)		(1,333)		156,611			0	4,208	07/15/2037.
22969*	AA	1		12/15/2019.	Paydown.....		454,593	454,593	459,139	458,085		(3,491)		(3,491)		454,593			0	9,349	12/15/2029.
22970*	AA	8		12/15/2019.	Paydown.....		456,658	456,658	456,658	456,658		0		0		456,658			0	11,002	05/15/2034.
22973@	AA	3		12/15/2019.	Paydown.....		198,034	198,034	198,034	198,034		(0)		(0)		198,034			0	5,320	12/15/2037.
22977@	AA	9		12/15/2019.	Paydown.....		213,788	213,788	213,788	213,788				0		213,788			0	4,720	12/15/2038.
23204G	AA	8		06/26/2019.	Maturity @ 100.00.....		10,000,000	10,000,000	10,010,000	10,004,955		(4,955)		(4,955)		10,000,000			0	231,250	06/26/2019.
23242L	AB	9		12/16/2019.	Paydown.....		96,007	96,007	67,085	85,418		4,509		4,509		96,007			0	1,451	07/15/2036.
23245G	AB	7		12/26/2019.	Paydown.....		147,074	145,314	86	130,807		16,182		16,182		147,074			0	1,496	08/25/2034.
23248A	AJ	0		11/01/2019.	Paydown.....		311,433	311,433	193,088	224,390		87,043		87,043		311,433			0	3,722	05/25/2037.
233046	AD	3		06/01/2019.	Paydown.....		14,437,500	14,437,500	14,437,500	14,437,500				0		14,437,500			0	259,869	02/21/2045.
233046	AE	1		12/01/2019.	Paydown.....		180,000	180,000	180,000	180,000				0		180,000			0	4,898	11/20/2047.
233046	AF	8		12/01/2019.	Paydown.....		210,000	210,000	210,000	210,000				0		210,000			0	6,346	11/20/2047.
233046	AH	4		12/01/2019.	Paydown.....		120,000	120,000	119,944	119,951		49		49		120,000			0	3,014	11/20/2047.
233046	AM	3		12/01/2019.	Paydown.....		77,500	77,500	77,980			(480)		(480)		77,500			0	1,245	05/12/2049.
23305U	AA	5		03/01/2019.	Paydown.....		45,769	45,769	48,209	46,378		(610)		(610)		45,769			0	182	07/14/2044.
23311V	AE	7		04/01/2019.	Maturity @ 100.00.....		7,898,000	7,898,000	6,480,443	7,776,379		121,621		121,621		7,898,000			0	106,623	04/01/2019.
23332U	AD	6		12/19/2019.	Paydown.....		663,071	663,072	581,638	582,321		80,750		80,750		663,071			0	13,184	09/19/2044.
23341B	AC	9		12/25/2019.	Paydown.....		1,366,311	1,366,311	1,365,896	1,365,974		336		336		1,366,311			0	22,349	06/25/2040.
23361*	AA	3		03/01/2019.	Adjustment.....									0					0	57	10/06/2023.
24023#	AA	7		09/15/2019.	Paydown.....		170,938	170,938	170,938	171,250		(312)		(312)		170,938			0	3,305	03/15/2033.
24023#	AA	7		12/15/2019.	Paydown.....		59,309	59,309	59,309	59,418		(108)		(108)		59,309			0	2,485	03/15/2033.
244199	BC	8		10/16/2019.	Maturity @ 100.00.....		7,000,000	7,000,000	6,961,920	6,996,345		3,655		3,655		7,000,000			0	306,250	10/16/2019.
247358	AA	2		12/01/2019.	Paydown.....		335,692	335,692	335,692	335,692		(0)		(0)		335,692			0	17,807	11/07/2021.
247367	BH	7		09/01/2019.	Paydown.....		159,273	159,273	159,273	159,265		8		8		159,273			0	11,919	02/10/2024.
24736T	AA	5		12/17/2019.	VARIOUS.....		919,864	919,864	919,860	919,896		(32)		(32)		919,864			0	66,116	06/17/2021.
24736X	AA	6		08/01/2019.	Paydown.....		306,818	306,818	306,818	306,813		4		4		306,818			0	11,122	01/30/2029.
24736Y	AA	4		08/01/2019.	Paydown.....		153,411	153,411	153,411	153,408		3		3		153,411			0	5,945	01/30/2029.
24763L	FN	5		12/01/2019.	Paydown.....		47,112	47,112	45,560	43,322		3,790		3,790		47,112			0	832	08/15/2030.
25150M	AC	0		12/26/2019.	Paydown.....		495,408	495,408	390,134	420,506		74,901		74,901		495,408			0	3,796	12/25/2036.
25150N	AB	0		12/26/2019.	Paydown.....		360,571	360,571	192,004	163,395		1,050		1,050		360,571			0	4,827	10/25/2036.
25150R	AD	7		12/26/2019.	Paydown.....		883,398	901,421	830,670	834,451		33,337		33,337		883,398			0	14,505	02/25/2037.
251510	CV	3		12/25/2019.	Paydown.....		407,634	407,634	296,044	304,995		102,639		102,639		407,634			0	7,200	02/25/2035.
251510	EP	4		12/25/2019.	Paydown.....		694,904	694,904	422,915	536,043		17,822		17,822		694,904			0	11,380	06/25/2035.
251510	LM	3		12/01/2019.	Paydown.....		153,643	153,500	137,816	128,420		4,307		4,307		153,643			0	3,497	02/25/2036.
251510	MD	2		12/01/2019.	Paydown.....		90,951	102,161	1,194	67,683		2,001		2,001		90,951			0	2,362	02/25/2036.

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
251563	FP	2		12/25/2019.	Direct.....				454,440	11,388				0		7,043		(7,043)	(7,043)		06/25/2034.
25264V	AA	7		12/16/2019.	Paydown.....		4,131,925	4,131,925	4,130,904	4,131,455		470		470		4,131,925				107,263	07/14/2028.
25389J	AH	9		01/14/2019.	CORPORATE ACTION.....		2,045,620	2,000,000	1,995,920	1,995,253		257		257		1,995,510		50,110	50,110	54,507	02/01/2020.
25468P	CK	0		03/15/2019.	Maturity @ 100.00.....		10,000,000	10,000,000	9,981,800	9,999,521		479		479		10,000,000		0	0	275,000	03/15/2019.
25470D	BD	0		11/01/2019.	Unknown.....				9,978,369			836		836				0	0		06/15/2025.
256853	AA	0	C	07/01/2019.	VARIOUS.....		610,400	610,400	608,874	610,256		144		144		610,400		0	0	17,970	06/15/2019.
25746U	BH	1		08/15/2019.	Maturity @ 100.00.....		4,000,000	4,000,000	3,994,760	3,999,591		409		409		4,000,000		0	0	208,000	08/15/2019.
25755T	AE	0		08/01/2019.	Paydown.....		120,000	120,000	120,000	120,000				0		120,000		0	0	3,578	10/25/2045.
25755T	AH	3		08/01/2019.	Paydown.....		157,500	157,500	157,500	157,500				0		157,500		0	0	4,323	07/25/2047.
25755T	AJ	9		08/01/2019.	Paydown.....		52,500	52,500	52,500	52,500		(0)		(0)		52,500		0	0	1,442	07/27/2048.
25755T	AK	6		08/01/2019.	Paydown.....		26,250	26,250	26,242	26,243		7		7		26,250		0	0	758	07/27/2048.
25755T	AL	4		12/05/2019.	Unknown.....		21,510,939	21,500,000	21,500,000					0		21,500,000		10,939	10,939	35,050	10/25/2049.
258257	AA	2	C	06/06/2019.	VARIOUS.....		139,771	139,771	139,771	139,771		0		0		139,771		0	0	4,543	05/30/2021.
258258	AA	0	C	12/01/2019.	Paydown.....		404,055	404,055	404,055	404,055				0		404,055		0	0	20,593	11/30/2024.
260543	CC	5		06/19/2019.	VARIOUS.....		1,909,424	1,858,000	1,852,891	1,856,877		333		333		1,857,210		790	790	98,365	11/15/2020.
260543	CM	3		12/01/2019.	Adjustment.....		1,998,288	2,000,000	1,997,980	1,998,001				0		1,998,288		0	0	42,467	11/30/2025.
260543	CQ	4		12/01/2019.	Adjustment.....		2,001,888	2,000,000	2,002,040	2,002,026				0		2,001,888		0	0	44,800	11/30/2028.
26067*	AA	3		12/15/2019.	Paydown.....		437,907	437,907	439,878	439,460		(1,553)		(1,553)		437,907		0	0	13,283	03/15/2034.
26208L	AA	6		11/01/2019.	Paydown.....		140,000	140,000	140,000	140,000				0		140,000		0	0	5,476	07/20/2045.
26208L	AC	2		11/01/2019.	Paydown.....		70,000	70,000	70,000	70,000		0		0		70,000		0	0	2,478	04/20/2048.
26223N	AE	5	C	05/01/2019.	Paydown.....		155,897	155,897	155,870	155,895		2		2		155,897		0	0	3,391	07/15/2024.
26223U	AD	1		11/01/2019.	Paydown.....		1,107,466	1,107,466	1,107,449	1,107,466		(0)		(0)		1,107,466		0	0	26,904	07/15/2023.
26224H	AA	5	C	11/01/2019.	Paydown.....		2,034,374	2,034,374	2,034,350	2,034,358		15		15		2,034,374		0	0	54,704	04/15/2027.
26224H	AE	7	C	11/01/2019.	Paydown.....		1,277,660	1,277,660	1,277,447	1,277,522		137		137		1,277,660		0	0	30,559	04/15/2027.
263534	BZ	1		04/22/2019.	Call @ 101.41.....		3,042,171	3,000,000	2,987,550	2,998,495		480		480		2,998,975		43,196	43,196	106,760	01/15/2020.
26442E	AA	8		04/01/2019.	Maturity @ 100.00.....		6,000,000	6,000,000	5,997,600	5,999,927		73		73		6,000,000		0	0	163,500	04/01/2019.
26443@	AA	6		12/05/2019.	Paydown.....		43,632	43,632	43,632			0		0		43,632		0	0	101	06/05/2037.
26483E	AG	5		03/11/2019.	VARIOUS.....		4,235,588	4,000,000	3,961,080	3,982,803		831		831		3,983,634		16,366	16,366	286,463	12/01/2022.
26827E	AA	3	D	12/15/2019.	Paydown.....		1,608,484	1,608,484	1,588,033	1,595,211		13,273		13,273		1,608,484		0	0	32,388	06/15/2040.
26835P	AC	4	C	10/01/2019.	Maturity @ 100.00.....		3,690,000	3,690,000	3,666,384	3,687,805		2,195		2,195		3,690,000		0	0	180,810	10/01/2019.
26845#	AA	8		01/15/2019.	VARIOUS.....		6,935,976	6,935,976	6,935,976	6,935,976				0		6,935,976		0	0	60,690	01/15/2019.
26847@	AA	8		08/01/2019.	Paydown.....		1,847,008	1,847,008	1,847,008	1,847,019		(11)		(11)		1,847,008		0	0	38,447	04/15/2028.
26847@	AA	8		11/01/2019.	Paydown.....		562,415	562,415	562,415	562,418		(3)		(3)		562,415		0	0	18,278	04/15/2028.
26848#	AA	5		10/15/2019.	Paydown.....		2,078,349	2,078,349	2,078,349	2,078,367		(18)		(18)		2,078,349		0	0	58,481	01/15/2029.
26857E	AA	6		12/25/2019.	Paydown.....		521,983	521,983	521,876			107		107		521,983		0	0	2,091	03/25/2044.
26875P	AD	3		06/01/2019.	Maturity @ 100.00.....		4,000,000	4,000,000	3,992,640	3,999,611		389		389		4,000,000		0	0	112,500	06/01/2019.
26884A	AY	9		12/06/2019.	VARIOUS.....		5,085,550	5,000,000	4,961,850	4,992,816		4,448		4,448		4,997,264		2,736	2,736	317,113	07/15/2020.
26884L	AA	7		06/01/2019.	Maturity @ 100.00.....		2,000,000	2,000,000	1,993,360	1,999,616		384		384		2,000,000		0	0	81,250	06/01/2019.
26971H	AB	8		07/01/2019.	Paydown.....		5,363,410	5,363,410	5,363,126	5,363,275		135		135		5,363,410		0	0	109,669	12/15/2039.
28108P	AA	4		11/01/2019.	Paydown.....		511,635	511,634	514,193	511,635		(0)		(0)		511,635		0	0	20,519	10/01/2025.
28108P	AB	2		11/01/2019.	Paydown.....		493,852	493,851	494,685	493,851		1		1		493,852		0	0	20,055	10/01/2025.
28618W	AA	2		12/19/2019.	Paydown.....		847,489	847,489	819,416	833,544		13,946		13,946		847,489		0	0	10,443	04/19/2044.

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
288522	AC	9		03/01/2019.	Unknown.....		39,875,200	40,000,000	40,000,000	40,000,743		2,071		2,071		40,002,815		(127,615)	(127,615)	1,890,000	09/01/2022.
28932M	AA	3		09/01/2019.	Paydown.....		328,122	328,122	328,122	328,122		(0)		(0)		328,122				16,985	02/11/2030.
291011	BA	1		04/15/2019.	Maturity @ 100.00.....		1,500,000	1,500,000	1,485,825	1,499,484		516		516		1,500,000				37,500	04/15/2019.
29250R	AS	5		12/16/2019.	VARIOUS.....		2,016,707	2,000,000	1,999,180	1,999,885		124		124		2,000,010		(10)	(10)	148,996	03/15/2020.
29364N	AP	3		07/01/2019.	Maturity @ 100.00.....		8,500,000	8,500,000	8,753,201	8,519,899		(19,899)		(19,899)		8,500,000				564,400	07/01/2019.
29365T	AA	2		02/01/2019.	Maturity @ 100.00.....		7,000,000	7,000,000	7,446,074	7,006,413		(6,413)		(6,413)		7,000,000				249,375	02/01/2019.
30069L	AA	6	C	12/01/2019.	Paydown.....		1,687	1,687	1,687			0		0		1,687				18	04/15/2036.
30219G	AM	0		10/11/2019.	Unknown.....		16,940,658	17,000,000	16,912,540	16,933,598		7,060		7,060		16,940,658				879,750	02/25/2026.
30219G	AN	8		10/11/2019.	Unknown.....		8,997,366	9,000,000	8,996,310	8,996,838		528		528		8,997,366				349,000	03/01/2027.
302635	AB	3		11/19/2019.	VARIOUS.....		3,505,250	3,500,000	3,518,585	3,506,139		(5,700)		(5,700)		3,500,440		(440)	(440)	205,649	01/15/2020.
302635	AC	1		07/08/2019.	WELLS FARGO SECURITIES LLC.....		10,083,700	10,000,000	10,119,000	10,077,747		(11,194)		(11,194)		10,066,554		17,146	17,146	310,069	05/15/2022.
30282#	AA	0		03/01/2019.	Adjustment.....									0						139	08/21/2023.
30282#	AB	8		03/01/2019.	Adjustment.....									0						55	08/21/2023.
30292*	AA	2		09/15/2019.	Paydown.....		340,249	340,249	340,249	340,248		0		0		340,249				6,228	07/15/2033.
30292*	AA	2		12/15/2019.	Paydown.....		115,648	115,648	115,648	115,648		0		0		115,648				4,146	07/15/2033.
30308X	AA	1		12/18/2019.	Paydown.....		3,859,970	3,859,970	3,859,718			252		252		3,859,970				46,336	06/18/2026.
31307#	AA	9		12/15/2019.	Paydown.....		112,962	112,962	112,979	112,976		(14)		(14)		112,962				2,930	02/15/2035.
31307#	AC	5		12/15/2019.	Paydown.....		64,873	64,873	64,876	64,876		(3)		(3)		64,873				1,662	06/15/2037.
31331F	AY	7		01/15/2019.	Maturity @ 100.00.....		180,747	180,747	171,859	176,474		4,272		4,272		180,747				6,186	01/15/2019.
31331F	BC	4		01/15/2019.	Maturity @ 100.00.....		11,954	11,954	13,215	11,961		(7)		(7)		11,954				493	01/15/2019.
31528#	AA	2		03/01/2019.	Adjustment.....						(3,421)			(3,421)						0	05/09/2024.
31620M	AR	7		12/09/2019.	VARIOUS.....		3,819,019	3,336,000	3,326,959	3,329,363		1,014		1,014		3,330,377		5,623	5,623	674,839	10/15/2025.
317579	AA	8		12/01/2019.	Paydown.....		2,933,544	2,933,544	2,933,544	2,933,536		8		8		2,933,544				87,090	07/30/2026.
32027L	AE	5		12/26/2019.	Paydown.....		338,437	338,437	296,291	312,854		25,583		25,583		338,437				5,470	10/25/2036.
32027N	RU	7		12/26/2019.	Paydown.....		322,912	322,912	263,173	320,082		2,829		2,829		322,912				7,049	01/25/2035.
32027N	ZL	8		12/26/2019.	Paydown.....		1,143,529	1,143,529	883,376	1,119,839		23,690		23,690		1,143,529				20,626	01/25/2036.
32028H	AD	5		12/26/2019.	Paydown.....		1,506,485	1,506,485	1,403,726	1,495,068		11,418		11,418		1,506,485				22,488	07/25/2036.
32051G	SQ	9		12/01/2019.	Paydown.....		1,205,035	1,245,797	1,124,380	1,097,010		5,625		5,625		1,205,035				27,786	09/25/2035.
32051G	XQ	3		12/01/2019.	Paydown.....		1,015,813	1,088,189	1,022,863	430,668		25,450		25,450		1,015,813				22,182	11/25/2035.
32051G	XV	2		12/01/2019.	Paydown.....		413,880	413,880	407,965	376,808		858		858		413,880				3,267	11/25/2035.
32051G	Y2	5		05/01/2019.	Paydown.....		508,974	543,968	339,606	392,848		116,126		116,126		508,974				7,498	05/25/2036.
32052E	AA	7		12/01/2019.	Paydown.....		55,971	55,983	47,025	44,414		810		810		55,971				1,411	11/25/2036.
32056J	AA	2		12/01/2019.	Paydown.....		2,535,709	2,613,518	1,758,498	1,657,974		74,572		74,572		2,535,709				71,615	11/25/2037.
33803W	AA	7		12/05/2019.	Paydown.....		858,367	858,367	858,367	858,367		(0)		(0)		858,367				18,391	08/05/2030.
33830J	AA	3		01/01/2019.	Paydown.....									0						316	07/25/2047.
33972P	AA	7		09/30/2019.	Paydown.....		68,500	68,500	68,500	68,497		3		3		68,500				2,826	03/31/2038.
34417M	AA	5		11/01/2019.	Paydown.....		120,000	120,000	120,000	120,000		0		0		120,000				3,471	04/30/2047.
34417M	AB	3		11/01/2019.	Paydown.....		60,000	60,000	60,000	60,000		0		0		60,000				2,291	04/30/2047.
34417Q	AA	6		10/30/2019.	Paydown.....		120,000	120,000	120,000	120,000		(0)		(0)		120,000				3,905	10/30/2048.
34417Q	AB	4		10/30/2019.	Paydown.....		16,250	16,250	17,134			(884)		(884)		16,250				180	10/30/2048.
344868	AA	2		11/01/2019.	Paydown.....		3,251,497	3,251,497	3,251,497	3,251,497		0		0		3,251,497				338,886	10/05/2020.

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n								11	12	13	14	15						
				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	
CUSIP Identification			Description																				
345370	CR	9	FORD MOTOR CO.....	09/17/2019.	VARIOUS.....		16,894,473	17,000,000	17,000,000	17,000,000				0		17,000,000		(105,528)	(105,528)	575,151	12/08/2026.		
345397	WF	6	FORD MOTOR CREDIT CO LLC.....	09/16/2019.	Bank of America Merrill Lynch.....		3,059,970	3,000,000	2,973,300	2,988,687		2,172		2,172		2,990,860		69,110	69,110	126,792	09/20/2022.		
347314	AK	2	FORT EUSTIS/FORT STORY LLC VA MILITARY H.....	12/16/2019.	Direct.....		75,000	75,000	72,703	74,564		209		209		75,000		0	0	6,056	12/15/2020.		
347466	AE	4	FORT IRWIN LAND LLC.....	12/15/2019.	Paydown.....		355,652	355,652	334,468	340,199		15,453		15,453		355,652		0	0	18,623	12/15/2035.		
34960Y	AC	6	FCO 7 A1T - CDO/MBS.....	02/14/2019.	Paydown.....		40,100,000	40,100,000	40,094,980	40,096,097		3,903		3,903		40,100,000		0	0	317,963	12/15/2028.		
35040U	AA	9	FFIN 171 A - ABS.....	12/15/2019.	Paydown.....		4,039,869	4,039,869	4,039,284	4,039,393		476		476		4,039,869		0	0	75,419	07/15/2033.		
35041J	AA	3	FFIN 191 A - ABS.....	12/15/2019.	Paydown.....		1,966,378	1,966,378	1,966,073			305		305		1,966,378		0	0	30,426	11/15/2034.		
35563C	AY	4	FMMHR 15R1 3C - ABS.....	07/01/2019.	VARIOUS.....		11,517,913	12,653,108	10,541,620	10,488,060		(10,048)		(10,048)		10,478,012		1,039,900	1,039,900	246,084	11/25/2052.		
35826@	AA	4	FRESNO COUNTY CALIFORNIA - ABS.....	12/15/2019.	Paydown.....		217,891	217,891	220,065	220,014		(2,123)		(2,123)		217,891		0	0	8,776	06/15/2038.		
35921#	AA	6	Frontline Technologies Intermediate Hold.....	03/01/2019.	Adjustment.....									0				0	0	56	09/18/2023.		
35952F	AB	6	FT HUACHUCA YPG CMNTYS II LLC.....	12/15/2019.	Paydown.....		313,118	313,118	337,071	325,063		(11,945)		(11,945)		313,118		0	0	35,513	12/15/2026.		
359694	AB	2	HB FULLER CO.....	10/11/2019.	BARCLAYS CAPITAL INC FIXED INC.....		6,793,125	7,000,000	6,968,570	6,973,567		2,440		2,440		6,976,007		(182,882)	(182,882)	326,167	02/15/2027.		
36157N	FL	3	GECMS 97HE4 A6 - RMBS.....	12/01/2019.	Paydown.....		8,489	8,614	8,698	8,005	1,986	56	801	1,241	8,489			0	0	366	11/25/2027.		
361856	CQ	8	GMACM 03HE2 A5 - RMBS.....	03/01/2019.	Paydown.....		1	0	0	0		0		0	1			0	0		04/25/2033.		
36185M	AJ	1	GMACM 05AF1 A2 - CMO/RMBS.....	12/25/2019.	Paydown.....		214,491	214,491	180,910	182,278		1,231		1,231	214,491			0	0	3,410	07/25/2035.		
36185N	6N	5	GMACM 05AR2 2A - CMO/RMBS.....	12/01/2019.	Paydown.....		242,030	242,030	228,415	226,924		15,106		15,106	242,030			0	0	5,926	05/25/2035.		
36186X	AE	7	GMAC MILITARY HOUSING TRUST XXI - MBS.....	11/22/2019.	VARIOUS.....		2,205,946		2,674,558	2,339,157		(62,052)		(62,052)	2,277,105		(71,158)	(71,158)	226,491	07/10/2050.			
36188A	AD	7	GMAC COML MILITARY HSG TR XVI - MBS.....	11/22/2019.	VARIOUS.....		2,635,715		3,120,000	2,732,238		(80,354)		(80,354)	2,651,884		(16,168)	(16,168)	280,393	02/10/2047.			
36190F	AD	2	GSMSC 093R 2A1 - CMO/RMBS.....	09/01/2019.	Paydown.....		27,905	27,905	26,516	27,808		97		97	27,905			0	0	523	07/25/2035.		
36191Y	BA	5	GSMS 11GC5 A3 - CMBS.....	12/01/2019.	Paydown.....		1,841,778	1,841,778	1,860,126	1,839,755		2,024		2,024	1,841,778			0	0	40,756	08/12/2044.		
36228F	UJ	3	GSR 037F 4A1 - CMO/RMBS.....	12/01/2019.	Paydown.....		361,619	361,620	352,692	352,497		9,123		9,123	361,619			0	0	8,521	10/25/2032.		
3622EA	AA	8	GSAA 073 1AA - RMBS.....	12/26/2019.	Paydown.....		1,318,933	1,318,934	874,916	826,637		20,573		20,573	1,318,933			0	0	11,839	03/25/2037.		
362341	4A	4	GSR 06AR1 2A1 - CMO/RMBS.....	12/01/2019.	Paydown.....		170,878	168,276	161,001	163,363		832		832	170,878			0	0	4,495	01/25/2036.		
362341	4F	3	GSR 06AR1 3A1 - CMO/RMBS.....	12/01/2019.	Paydown.....		85,539	115,332	113,457			(27,918)		(27,918)	85,539			0	0	1,211	01/25/2036.		
362341	BR	9	GSAMP 05HE3 M2 - RMBS.....	12/26/2019.	Paydown.....		629,601	629,601	617,009	628,278		1,323		1,323	629,601			0	0	12,137	05/25/2045.		
362341	FN	4	GSR 05AR4 3A5 - CMO/RMBS.....	12/01/2019.	Paydown.....		603,841	595,886	555,655	547,998		4,044		4,044	603,841			0	0	14,243	07/25/2035.		
362341	XC	8	GSR 05AR7 4A1 - CMO/RMBS.....	12/01/2019.	Paydown.....		227,509	223,019	193,888	186,043		873		873	227,509			0	0	5,964	11/25/2035.		
362341	XE	4	GSR 05AR7 5A1 - CMO/RMBS.....	12/01/2019.	Paydown.....		235,845	214,806	186,345	190,660		4,271		4,271	235,845			0	0	7,791	11/25/2035.		
362341	XG	9	GSR 05AR7 6A1 - CMO/RMBS.....	12/01/2019.	Paydown.....		400,281	400,281	380,669	382,667		17,614		17,614	400,281			0	0	11,150	11/25/2035.		
36242D	4W	0	GSR 05AR3 6A1 - CMO/RMBS.....	12/01/2019.	Paydown.....		332,255	332,255	312,197	310,680		21,575		21,575	332,255			0	0	8,209	05/25/2035.		
36242D	BZ	5	GSR 049 B1 - CMO/RMBS.....	12/01/2019.	Paydown.....		515,279	515,279	500,464	500,683		14,596		14,596	515,279			0	0	14,398	08/25/2034.		
36242D	FS	7	GSR 0411 2A1 - CMO/RMBS.....	12/01/2019.	Paydown.....		400,477	400,478	402,597	402,501		(2,024)		(2,024)	400,477			0	0	12,374	09/25/2034.		
36242D	FX	6	GSR 0411 3A1 - CMO/RMBS.....	12/01/2019.	Paydown.....		4,700	4,700	4,708	4,702		(2)		(2)	4,700			0	0	945	09/25/2034.		
36242D	H4	8	GSR 05AR2 1A1 - CMO/RMBS.....	12/01/2019.	Paydown.....		666,982	666,982	611,956	613,361		53,621		53,621	666,982			0	0	20,233	04/25/2035.		
36242D	H9	7	GSR 05AR2 4A1 - CMO/RMBS.....	12/01/2019.	Paydown.....		1,096,168	1,096,169	1,065,339	1,066,249		29,919		29,919	1,096,168			0	0	33,849	04/25/2035.		
36242D	LY	7	GSR 0413F 4A2 - CMO/RMBS.....	12/25/2019.	Direct.....				299,675	49,425				0	9,728		(9,728)	(9,728)		11/25/2034.			
36242D	QY	2	GSR 0415F 2A2 - CMO/RMBS.....	12/01/2019.	Paydown.....		54,471	54,471	54,590	54,689		(111)		(111)	54,471			0	0	1,722	12/25/2034.		
36244S	AD	0	GSAA 0613 AF4 - RMBS.....	12/01/2019.	Paydown.....		526,266	526,266	363,123	243,991		2,256		2,256	526,266			0	0	8,913	07/25/2036.		
36248#	AA	0	GSA (BOND BUILDING) CONTROL PASS-THROUGH.....	12/15/2019.	Paydown.....		1,212,984	1,212,984	1,223,901	1,221,873		(8,889)		(8,889)	1,212,984			0	0	24,808	11/15/2030.		
362480	AD	7	GSCC 062 A1 - RMBS.....	12/26/2019.	Paydown.....		419,240	421,189	324,972	336,471		11,100		11,100	419,240			0	0	7,599	05/25/2036.		
36248F	AG	7	GSMS 11GC3 A4 - CMBS.....	12/01/2019.	Paydown.....		1,238,639	1,238,639	1,263,095	1,243,606		(4,967)		(4,967)	1,238,639			0	0	31,321	03/10/2044.		
36248G	AC	4	GSMS 13GC16 A3 - CMBS.....	03/01/2019.	Paydown.....									0				0	0	2,159	11/13/2046.		

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
36249@	AA	1		12/15/2019.	Paydown.....		282,769	282,769	282,769	282,769		0		0		282,769			0	7,534	05/15/2038.
362669	AV	5		12/01/2019.	Paydown.....		47,805	100,560	88,372	88,903		5,941		5,941		47,805			0	3,393	06/25/2027.
36298G	AA	7		12/09/2019.	Paydown.....		569,143	569,143	577,109	573,848		(4,705)		(4,705)		569,143			0	21,503	10/09/2029.
36828Q	QH	2		06/01/2019.	Paydown.....		62,164	62,164	59,178	62,164		(0)		(0)		62,164			0	1,598	11/10/2045.
370334	BH	6		02/15/2019.	Maturity @ 100.00.....		3,000,000	3,000,000	2,997,420	2,999,961		39		39		3,000,000			0	84,750	02/15/2019.
38012D	AA	5		12/01/2019.	VARIOUS.....		3,392,297		3,546,375	3,085,941		(75,981)		(75,981)		3,009,961		382,336	382,336	348,526	05/10/2050.
380956	AF	9		06/01/2019.	Unknown.....		2,529,750	2,500,000	2,496,775	2,498,783		173		173		2,498,956		30,794	30,794	348,526	06/09/2021.
38141E	A5	8		09/25/2019.	Bank of America Merrill Lynch.....		3,043,380	3,000,000	2,877,900	2,981,096		11,542		11,542		2,992,638		50,742	50,742	166,625	03/15/2020.
38174V	AA	9		03/14/2019.	Paydown.....		29,500,000	29,500,000	29,500,000	29,480,252		19,748		19,748		29,500,000			0	473,029	03/08/2029.
38174V	AC	5		03/14/2019.	Paydown.....		3,500,000	3,500,000	3,500,000	3,497,834		2,166		2,166		3,500,000			0	64,274	03/08/2029.
38376A	AA	1		07/15/2019.	Call @ 100.00.....		8,000,000	8,000,000	7,936,400	7,991,391		7,458		7,458		7,998,850		1,150	1,150	275,000	08/15/2019.
39678W	AA	6		12/01/2019.	Paydown.....		133,301	133,302	132,635	128,637		5,336		5,336		133,301			0	3,547	09/01/2034.
398186	AA	4		08/27/2019.	Redemption @ 100.00.....		6,091		6,091					0				6,091	6,091		12/01/2016.
40414L	AJ	8		09/01/2019.	CORPORATE ACTION.....		2,827,227	2,654,000	2,641,792	2,647,414		743		743		2,648,157		5,843	5,843	73,003	11/15/2023.
40423X	AB	8		12/25/2019.	Paydown.....		6,452,727	6,452,727	6,452,644	6,452,660		67		67		6,452,727			0	118,324	01/27/2048.
40423X	AC	6		12/25/2019.	Paydown.....		1,290,545	1,290,545	1,290,544	1,290,544		1		1		1,290,545			0	26,592	01/27/2048.
40436T	AJ	5		08/29/2019.	Call @ 100.00.....		12,000,000	12,000,000	12,000,000	12,001,982		(60)		(60)		12,001,922		(1,922)	(1,922)	482,555	01/20/2028.
40443A	AB	4		02/01/2019.	Paydown.....		2,140,529	2,140,529	2,139,887	2,140,529		0		0		2,140,529			0	6,256	03/19/2037.
40573L	AS	5		09/01/2019.	Adjustment.....		22,796,223	23,000,000	22,778,710	22,782,183				0		22,796,223			0	371,753	10/15/2028.
41161G	AC	7		12/23/2019.	Paydown.....		50,096	53,567	15,014	40,843		5,100		5,100		50,096			0	889	07/21/2036.
41161P	CX	9		12/19/2019.	Paydown.....		52,266	52,266	49,849			2,417		2,417		52,266			0	882	04/19/2034.
41161P	EX	7		12/01/2019.	Paydown.....		176,871	176,871	141,939	164,759		12,112		12,112		176,871			0	3,717	06/19/2034.
41161P	EZ	2		12/01/2019.	Paydown.....		243,167	243,167	242,098	241,325		1,842		1,842		243,167			0	6,536	06/19/2034.
41161P	FV	0		12/01/2019.	Paydown.....		41,318	41,318	41,885	42,435		(1,117)		(1,117)		41,318			0	2,030	08/19/2034.
41161P	MV	2		12/01/2019.	Paydown.....		112,551	118,257	107,286	99,447		961		961		112,551			0	5,145	07/19/2035.
41161P	TN	3		12/19/2019.	Paydown.....		259,114	259,114	163,204	172,350		5,518		5,518		259,114			0	4,608	11/19/2035.
41161P	UK	7		12/19/2019.	Paydown.....		166,683	166,683	117,557	134,523		32,160		32,160		166,683			0	3,653	08/19/2045.
41161V	AC	4		12/19/2019.	Paydown.....		43,046	43,510	27,090	26,584		1,314		1,314		43,046			0	688	09/19/2036.
41162G	AA	0		12/19/2019.	Paydown.....		633,702	835,217	753,000			8,931		8,931		633,702			0	10,693	12/19/2036.
411707	AB	8		12/20/2019.	Paydown.....		126,000	126,000	125,869	125,876		124		124		126,000			0	3,681	06/22/2048.
411707	AD	4		12/20/2019.	Paydown.....		140,000	140,000	140,000	140,000				0		140,000			0	4,772	06/22/2048.
416515	AV	6		01/15/2019.	Maturity @ 100.00.....		2,000,000	2,000,000	1,997,560	1,999,990		10		10		2,000,000			0	60,000	01/15/2019.
41781@	AA	5		03/01/2019.	Adjustment.....									0					0	251	10/11/2024.
41902@	AA	9		03/01/2019.	Adjustment.....									0					0	30	10/31/2023.
419838	AA	5		08/01/2019.	Paydown.....		243,403	243,403	243,403	243,403		0		0		243,403			0	9,709	07/15/2027.
42217K	AS	5		03/18/2019.	VARIOUS.....		4,134,793	4,000,000	3,971,880	3,995,367		997		997		3,996,364		3,636	3,636	238,918	04/15/2020.
42249#	AA	7		05/15/2019.	Paydown.....		606,432	606,432	606,432	606,432				0		606,432			0	13,978	05/15/2030.
423452	AC	5		06/01/2019.	Adjustment.....							(9,031)		(9,031)					0	151,125	03/15/2025.
42770Q	AA	0		10/01/2019.	Paydown.....		698,595	698,595	698,119	698,037		558		558		698,595			0	32,807	09/21/2040.
42770R	AA	8		10/01/2019.	Paydown.....		430,838	430,838	430,834	430,838				0		430,838			0	25,859	09/20/2038.
43132A	AA	6		12/14/2019.	Redemption @ 100.00.....		975,155	975,155	975,155	667,868		91		91		975,338		(183)	(183)	27,649	12/28/2042.
43133A	AA	5		11/01/2019.	Paydown.....		6,817,309	6,817,309	6,680,963	6,685,774		131,535		131,535		6,817,309			0	171,416	10/11/2038.

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
43133J	AA	6		08/22/2019.	Paydown.....		1,528,853	1,528,854	1,523,503			5,351		5,351		1,528,853			0	17,986	05/22/2039.
43474T	AA	1		12/30/2019.	Maturity @ 100.00.....		4,000,000	4,000,000	3,993,220			6,780		6,780		4,000,000			0	240,000	12/30/2019.
43710K	AC	0		11/01/2019.	Paydown.....		1,183,163	1,183,163	705,954			18,993		18,993		1,183,163			0	15,756	07/25/2037.
43722#	AA	1		09/15/2019.	Paydown.....		138,924	138,924	138,924			0		0		138,924			0	2,435	06/15/2038.
43722#	AA	1		12/15/2019.	Paydown.....		47,172	47,172	47,172			0		0		47,172			0	1,605	06/15/2038.
437303	AA	8		11/01/2019.	Paydown.....		6,550,754	6,550,754	6,500,418			(0)		(0)		6,550,754			0	188,288	10/19/2033.
43739E	AP	2		12/26/2019.	Paydown.....		520,220	520,221	473,726			5,031		5,031		520,220			0	8,953	03/25/2035.
43739E	CL	9		12/01/2019.	Paydown.....		81,899	88,084	76,863			1,295		1,295		81,899			0	1,869	04/25/2037.
43739H	AA	8		12/26/2019.	Paydown.....		4,395,541	4,395,542	3,844,327			395,393		395,393		4,395,541			0	68,792	12/25/2036.
440405	AE	8		12/16/2019.	Paydown.....		898,936	898,936	898,917			16		16		898,936			0	22,247	12/15/2038.
44040H	AA	0		12/16/2019.	Paydown.....		224,359	224,359	224,358			1		1		224,359			0	2,389	07/15/2039.
44329H	AG	9		10/01/2019.	Paydown.....		580,518	580,518	568,721			3,416		3,416		580,518			0	28,944	03/15/2023.
44329H	AS	3		10/01/2019.	Paydown.....		97,598	97,598	97,142			456		456		97,598			0	5,152	03/15/2023.
448055	AF	0		12/15/2019.	Maturity @ 100.00.....		1,000,000	1,000,000	997,670			272		272		1,000,000			0	72,500	12/15/2019.
44841B	AA	4		09/11/2019.	Maturity @ 100.00.....		7,000,000	7,000,000	6,959,610			3,606		3,606		7,000,000			0	402,500	09/11/2019.
44903L	AD	1		03/01/2019.	Adjustment.....									0					0	14	08/26/2022.
449255	AE	8		06/18/2019.	CREDIT SUISSE SECURITIES (USA).....		7,984,080	8,000,000	7,801,600			9,545		9,545		7,812,106		171,974	171,974	232,827	10/23/2029.
45112A	AA	5		11/01/2019.	Paydown.....		250,068	250,068	250,068			(1)		(1)		250,068			0	8,806	01/26/2043.
452308	AJ	8		04/01/2019.	Maturity @ 100.00.....		7,000,000	7,000,000	6,999,966			34		34		7,000,000			0	218,750	04/01/2019.
45254N	JB	4		12/01/2019.	Paydown.....		60,437	60,437	58,150			4,706		4,706		60,437			0	1,780	09/25/2034.
45254N	KX	4		12/26/2019.	Paydown.....		124,386	124,386	113,813			1,005		1,005		124,386			0	2,823	01/25/2035.
45254N	MZ	7		12/26/2019.	Paydown.....		615,853	615,853	500,376			79,867		79,867		615,853			0	10,698	04/25/2035.
45254N	NT	0		12/26/2019.	Paydown.....		57,598	308,964	30,713			18,498		18,498		57,598			0	6,021	08/25/2035.
45254T	TN	4		12/26/2019.	Paydown.....		31,240	31,240	21,868			7,164		7,164		31,240			0	399	05/25/2036.
45259#	AA	7		03/01/2019.	Adjustment.....									0					0	99	06/27/2023.
453836	AF	5		12/06/2019.	AFG Private Placement.....		9,000,000	9,000,000	9,000,000					0		9,000,000			0	427,500	11/15/2024.
45632@	AA	7		01/23/2019.	Direct.....		1,300,000	650,000				650,000		650,000		1,300,000			0		12/13/2018.
45660K	AA	9		12/26/2019.	Paydown.....		844,604	852,136	686,500			12,022		12,022		844,604			0	12,926	02/25/2037.
45660L	CK	3		12/26/2019.	Paydown.....		718,314	748,071	556,074			10,645		10,645		718,314			0	12,200	02/25/2035.
45660L	DB	2		12/01/2019.	Paydown.....		42,779	42,779	42,458			300		300		42,779			0	1,152	03/25/2035.
45660L	V9	7		12/01/2019.	Paydown.....		124,217	123,183	110,484			1,218		1,218		124,217			0	3,927	01/25/2036.
45660L	ZM	4		12/01/2019.	Paydown.....		257,636	257,636	241,534			16,102		16,102		257,636			0	1,503	11/25/2035.
45660N	SJ	5		07/01/2019.	Paydown.....		12,365	12,365	12,466			0		0		12,365			0	182	07/25/2033.
45660N	W6	8		12/31/2019.	VARIOUS.....		2,169,876	2,140,471	2,239,468			(16,373)		(16,373)		2,217,388		(47,512)	(47,512)	119,613	08/25/2034.
45660N	X9	1		12/01/2019.	Paydown.....		61,842	61,842	50,710			10,485		10,485		61,842			0	1,990	10/25/2034.
456618	AF	4		12/26/2019.	Paydown.....		187,546	217,167	192,410			2,458		2,458		187,546			0	3,769	07/25/2046.
45661X	AB	8		12/25/2019.	Paydown.....		359,883	359,883	215,705			5,897		5,897		359,883			0	5,904	07/25/2036.
45669A	AD	6		12/01/2019.	Paydown.....		756,187	756,187	711,719			2,767		2,767		756,187			0	17,023	03/25/2037.
45686@	AB	0		12/31/2019.	Direct.....		7,500	7,500	7,375			5		5		7,500			0	158	09/30/2024.
460146	CG	6		12/20/2019.	VARIOUS.....		100,419	95,000	106,803			(1,347)		(1,347)		97,783		(2,783)	(2,783)	11,498	02/15/2022.
465685	AF	2		06/14/2019.	VARIOUS.....		10,172,400	10,000,000	9,933,500			3,838		3,838		9,995,278		4,722	4,722	675,039	01/15/2020.
46591K	AC	7		12/01/2019.	Paydown.....		835,819	835,825	846,664			(10,846)		(10,846)		835,819			0	3,386	03/25/2050.

SCHEDULE D - PART 4

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

E14.22

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46616M AA 8	HENDR 103 A - ABS.....			12/15/2019.	Paydown.....		220,327	220,327	220,282	218,936		1,391		1,391		220,327			0	4,807	12/15/2048.
46616M AB 6	HENDR 103 B - ABS.....			12/15/2019.	Paydown.....		85,049	85,049	85,047	85,049		0		0		85,049			0	3,328	12/15/2050.
46616P AA 1	HENDR 111 A - ABS.....			12/15/2019.	Paydown.....		364,927	364,927	364,832	364,810		118		118		364,927			0	9,851	10/15/2056.
46616Q AA 9	HENDR 112 A - ABS.....			12/15/2019.	Paydown.....		385,229	385,229	385,007	384,980		248		248		385,229			0	11,708	09/15/2056.
46616V AA 8	HENDR 121 A - ABS.....			12/15/2019.	Paydown.....		247,202	247,202	247,146	249,186		(1,984)		(1,984)		247,202			0	5,585	02/16/2065.
46617A AA 3	HENDR 123 A - ABS.....			12/16/2019.	Paydown.....		503,726	503,726	498,678	499,151		4,576		4,576		503,726			0	8,334	09/15/2065.
46617F AA 2	HENDR 131 A - ABS.....			12/15/2019.	Paydown.....		435,533	435,533	434,278	434,324		1,209		1,209		435,533			0	7,515	04/15/2067.
46617J AA 4	HENDR 132 A - ABS.....			12/16/2019.	Paydown.....		479,334	479,334	479,221	479,336		(2)		(2)		479,334			0	11,655	03/15/2062.
46617L AA 9	HENDR 133 A - ABS.....			12/15/2019.	Paydown.....		645,029	645,029	644,507	644,516		514		514		645,029			0	14,455	01/17/2073.
46617N AS 6	JFIN 142R 1BR - CDO.....		C	11/01/2019.	Paydown.....		6,497,521	6,497,521	6,497,521	6,497,522		(0)		(0)		6,497,521			0	129,673	07/20/2026.
46617T AA 2	HENDR 141 A - ABS.....			12/15/2019.	Paydown.....		494,370	494,370	494,091	494,114		256		256		494,370			0	11,940	03/15/2063.
46618A AA 2	HENDR 142 A - ABS.....			12/15/2019.	Paydown.....		808,508	808,508	807,376	807,386		1,123		1,123		808,508			0	17,073	01/17/2073.
46618H AA 7	HENDR 143 A - ABS.....			12/15/2019.	Paydown.....		1,299,844	1,299,844	1,300,838	1,300,897		(1,053)		(1,053)		1,299,844			0	27,363	06/15/2077.
46618L AA 8	HENDR 151 A - ABS.....			12/15/2019.	Paydown.....		1,512,545	1,512,545	1,498,502	1,499,444		13,101		13,101		1,512,545			0	29,689	09/15/2072.
46619R AA 4	HENDR 152 A - ABS.....			12/15/2019.	Paydown.....		655,300	655,300	656,308	656,179		(880)		(880)		655,300			0	14,473	03/15/2058.
46619U AB 5	APEXC 2017 AF - CDO.....			05/10/2019.	CANTOR FITZGERALD + CO.....		9,968,750	10,000,000	10,000,000	10,000,316		88		88		10,000,404		(31,654)	(31,654)	200,167	04/24/2029.
46619X AA 1	HENDR 153 A - ABS.....			12/15/2019.	Paydown.....		531,688	531,688	531,222	531,244		444		444		531,688			0	12,812	03/17/2070.
46620J AA 9	HENDR 171 A - ABS.....			12/16/2019.	Paydown.....		366,000	366,000	365,718	365,742		258		258		366,000			0	8,767	08/16/2060.
46620V AA 2	HENDR 172 A - ABS.....			12/16/2019.	Paydown.....		477,018	477,018	476,803	476,818		200		200		477,018			0	9,610	09/15/2072.
466247 L6 8	JPMMT 06A2 2B1 - CMO/RMBS.....			12/01/2019.	Paydown.....		259,331	259,331	247,175	249,533		9,798		9,798		259,331			0	6,940	08/25/2034.
466247 QP 1	JPMMT 05A3 7A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		165,603	182,142	167,798	158,403		1,373		1,373		165,603			0	5,107	06/25/2035.
466247 RP 0	JPMMT 05A4 2A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		395,379	395,379	350,899	354,755		40,625		40,625		395,379			0	8,822	07/25/2035.
466247 UG 6	JPMMT 05A6 7A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		486,594	543,094	530,888	527,680		(220)		(220)		486,594			0	14,672	08/25/2035.
46627M AD 9	JPALT 05S1 1A4 - CMO/RMBS.....			12/01/2019.	Paydown.....		148,802	157,932	106,630	97,794		(1,445)		(1,445)		148,802			0	6,424	12/25/2035.
46627M CU 9	JPALT 06A1A 2A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		78,674	88,341	6,622	65,278		1,469		1,469		78,674			0	2,027	03/25/2036.
46627M CY 1	JPALT 06A1A 3A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		2,290,571	2,290,572	1,950,138	1,941,573		17,718		17,718		2,290,571			0	52,810	03/25/2036.
46627M EC 7	JPALT 06S1B 1A6 - CMO/RMBS.....			12/01/2019.	Paydown.....		139,040	129,838	72,696	95,329		713		713		139,040			0	3,617	03/25/2036.
46628K AC 4	JPMMT 06A3 2A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		130,719	157,075	138,714	134,522		1,581		1,581		130,719			0	3,966	05/25/2036.
46628L AB 4	JPMMT 06A4 1A2 - CMO/RMBS.....			12/01/2019.	Paydown.....		39,706	30,249	24,112	22,579		1,563		1,563		39,706			0	793	06/25/2036.
46628V AH 9	JPALT 06S3 A5 - RMBS.....			12/01/2019.	Paydown.....			510,213	340,953	304,475		(165)		(165)					0	12,342	08/25/2036.
46629H AB 2	JPMAC 06NC2 A1B - RMBS.....			02/01/2019.	Paydown.....		29,689	29,689	23,529	7,388		22,301		22,301		29,689			0	66	07/25/2036.
466308 AE 3	JPALT 08R3C 3A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		218,245	218,245	197,734	194,245		1,513		1,513		218,245			0	3,568	05/26/2037.
46630G AN 5	JPMMT 07A1 4A2 - CMO/RMBS.....			12/01/2019.	Paydown.....		50,275	50,275	47,007	47,937		2,338		2,338		50,275			0	1,531	07/25/2035.
46630J AE 9	JPMCC 07LD10 AM - CMBS.....			12/01/2019.	Paydown.....		1,242,860	1,242,860	1,221,933	1,234,007		8,854		8,854		1,242,860			0	43,558	01/15/2049.
46630P AP 0	JPMMT 07A2 3A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		11,284	11,282		7,848		348		348		11,284			0	255	04/25/2037.
46631N DT 3	JPMMT 07S3 A90 - CMO/RMBS.....			12/01/2019.	Paydown.....		19,106	21,672	18,120	14,530		(11)		(11)		19,106			0	900	08/25/2037.
46632T AA 3	JPMMT 08R2 1A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		1,631,646	1,631,646	1,313,454	1,404,587		227,059		227,059		1,631,646			0	34,283	07/29/2037.
46632Y AA 2	JPMMT 08R3 1A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		983,744	983,744	856,780	933,867		49,877		49,877		983,744			0	25,019	11/26/2038.
46632Y AB 0	JPMMT 08R3 1A2 - CMO/RMBS.....			12/01/2019.	Paydown.....		390,121	63,067	7,369	28,698		391,264		391,264		390,121			0	7,083	11/26/2038.
46632Y AC 8	JPMMT 08R3 2A1 - CMO/RMBS.....			11/01/2019.	Paydown.....		899,124	899,124	603,406	535,248		(5,238)		(5,238)		899,124			0	20,708	11/26/2038.
46632Y AD 6	JPMMT 08R3 2A2 - CMO/RMBS.....			12/01/2019.	Paydown.....		119	203,878		4,004		(2,911)		(2,911)		(27,455)		27,574	27,574	6,655	11/26/2038.

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification			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	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	
46633A AC 9	JPMMT 08R4 2A1 - CMO/RMBS.....	C	12/01/2019.	Paydown.....		415,227	415,227	322,061	415,227	.....	.....0		0		415,227			0	17,170	11/26/2036.	
46633M AM 1	JPMRR 096 2A2 - CMO/RMBS.....		12/01/2019.	Paydown.....		285,383	295,579	29,856		285,383		285,383		285,383		285,383			0	6,203	04/26/2035.
46633P AC 6	JPMRR 097B 2A1 - CMO/RMBS.....		06/01/2019.	Paydown.....		48,745	48,745	49,222	48,745	.....	.....0		0		48,745			0	1,130	02/27/2037.	
46633P AU 6	JPMRR 097K 111 - CMO/RMBS.....		12/01/2019.	Paydown.....		186,804	186,804	180,235	183,026	.....	.....3,778		3,778		186,804			0	4,195	09/27/2036.	
46634D AW 8	JPMRR 101C 3A1 - CMO/RMBS.....		03/01/2019.	Paydown.....		239,963	239,963	239,963	239,963	.....	.....0		0		239,963			0	1,386	04/26/2037.	
46634D AX 6	JPMRR 101C 3A2 - CMO/RMBS.....		12/01/2019.	Paydown.....		885,270	992,637	468,754	613,663	.....	.....22,109		22,109		885,270			0	34,397	04/26/2037.	
46634G AC 5	JPMCC 09IWST XA - CMBS.....		10/01/2019.	VARIOUS.....				5,006,580	545,445	(545,445)		(545,445)						0	465,625	12/05/2027.	
46635B AD 3	J.P. MORGAN RESECURITIZATION TRUST, SERI.....		12/01/2019.	Paydown.....		1,553,634	1,553,634	1,075,163	1,262,274	.....	.....291,360		291,360		1,553,634			0	47,901	03/01/2039.	
46635T CG 5	JPMCC 11C3 A4 - CMBS.....		12/01/2019.	Paydown.....		504,054	504,054	492,949	500,556	.....	.....3,498		3,498		504,054			0	20,596	02/16/2046.	
46636V AC 0	JPMCC 11C5 A3 - CMBS.....		12/01/2019.	VARIOUS.....		5,552,213	5,530,803	5,586,100	5,397,958	(10,079)		(10,079)		(10,079)		5,530,803			0	260,225	08/17/2046.
46637D AA 3	J.P. MORGAN RESECURITIZATION TRUST, SERI.....		10/01/2019.	Paydown.....		1,851,213	1,851,213	1,719,314	1,829,074	.....	.....22,139		22,139		1,851,213			0	32,542	06/01/2035.	
46639J AE 0	JPMCC 13C10 A5 - CMBS.....		11/01/2019.	Paydown.....		175,198	175,198	163,016	169,317	.....	.....5,881		5,881		175,198			0	4,637	12/17/2047.	
46645A AB 7	J P MORGAN RESECURITIZATION TRUST SERIES..		12/25/2019.	Paydown.....		1,630,477	1,630,477	1,493,925	1,544,153	.....	.....86,324		86,324		1,630,477			0	25,320	06/26/2047.	
46651G AC 3	JPMMT 197 A3 - CMO/RMBS.....		12/25/2019.	Paydown.....		476,773	476,773	482,733		(5,960)		(5,960)		(5,960)		476,773			0	2,694	02/25/2050.
46651N AA 2	JOLAR 191 A - ABS.....		12/15/2019.	Paydown.....		908,714	908,714	909,886		(1,172)		(1,172)		(1,172)		908,714			0	9,383	04/15/2044.
472320 AA 8	JMAC 08R1 A - CMO/RMBS.....		12/01/2019.	Paydown.....		470,382	687,786	531,985	517,396	.....	.....9,515		9,515		470,382			0	28,323	06/25/2047.	
472321 AA 6	JMAC 08R2 1A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		1,631,382	1,631,382	1,250,304	1,447,896	.....	.....183,485		183,485		1,631,382			0	76,828	10/25/2020.	
472321 AC 2	JMAC 10R8B 2A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		352,228	352,228	304,414	344,611	.....	.....7,617		7,617		352,228			0	9,587	07/27/2037.	
472321 AG 3	JMAC 08R2 1A3 - CMO/RMBS.....		12/30/2019.	Paydown.....			445,722	2,331	6,858	(10,347)		(10,347)		(10,347)	(53,988)		53,988	53,988	53,988	16,533	10/25/2020.
472321 AH 1	JMAC 08R2 2A3 - CMO/RMBS.....		12/01/2019.	Paydown.....			40,420	1,148	1,013	(63)		(63)		(63)				0	1,534	07/25/2037.	
472321 AJ 7	JMAC 08R2 3A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		1,155,958	1,155,958	976,463	1,111,661	.....	.....44,297		44,297		1,155,958			0	25,374	01/25/2039.	
472321 AK 4	JMAC 08R2 3A2 - CMO/RMBS.....		12/01/2019.	Paydown.....			166,546	20,545	35,410	.....	.....2,614		2,614					0	4,662	02/25/2037.	
47232A AA 6	JMAC 08R3 1A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		743,219	743,219	684,342	735,634	.....	.....7,584		7,584		743,219			0	15,861	03/21/2036.	
47232A AC 2	JMAC 08R3 1A3 - CMO/RMBS.....		12/01/2019.	Paydown.....			23,133	1,802	4,837	(4,859)		(4,859)		(4,859)				0	712	03/21/2036.	
47232A AD 0	JMAC 08R3 2A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		1,109,405	1,109,405	1,063,988	1,109,154	.....	.....250		250		1,109,405			0	30,396	06/26/2036.	
47232A AH 1	JMAC 08R3 3A2 - CMO/RMBS.....		12/01/2019.	Paydown.....		434,597	747,479	220,671		40,276		40,276		40,276		434,597			0	18,432	05/01/2037.
47232A AN 8	JEFFERIES RESECURITIZATION TRUST 2008-R3.....		05/01/2019.	Paydown.....			309	0	0	(0)		(0)		(0)				0	3	03/01/2036.	
47232C AH 7	JMAC 09R1D 4A2 - CMO/RMBS.....		12/01/2019.	Paydown.....		1,610,227	1,600,150	1,323,733	1,588,994	.....	.....12,295		12,295		1,610,227			0	36,380	06/21/2037.	
47232D AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....		237,510	237,510	235,097	235,180	.....	.....831		831		237,510			0	8,816	09/01/2036.	
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....			69,020	.....	.....858	(3)		(3)		(3)				0	2,759	09/01/2036.	
47232D AP 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	06/01/2019.	Paydown.....		250,137	250,137	213,290	244,095	.....	.....6,042		6,042		250,137			0	3,233	01/01/2047.		
47232D AQ 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	12/01/2019.	Paydown.....		433,869	433,869	205,190	333,026	.....	.....40,407		40,407		433,869			0	11,889	01/01/2047.		
47232D AR 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	05/01/2019.	Paydown.....			32,279	5,301	2,350	(10)		(10)		(10)				0	453	01/01/2047.		
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	12/01/2019.	Paydown.....		616,280	616,280	579,628	597,024	.....	.....2,290		2,290		616,280			0	9,666	09/01/2036.		
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	12/01/2019.	Paydown.....			110,211	43,597	64,380	.....	.....255		255					0	2,631	09/01/2036.		
47232D AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	12/01/2019.	Paydown.....		214,299	214,300	197,126	213,007	(456)		(456)		(456)		212,551		1,748	1,748	15,565	01/01/2036.	
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	12/01/2019.	Paydown.....			36,743	36,743	36,146	.....	.....210		210		36,743			0	1,109	01/01/2036.		
47232D BB 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	11/30/2019.	Direct.....										0	(18,296)		18,296	18,296	.....	.....	01/01/2036.	
47232D BD 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	12/01/2019.	Paydown.....		658,750	658,750	320,151	640,699	.....	.....6,305		6,305		658,750			0	24,320	02/01/2037.		
47232D BF 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	12/01/2019.	Paydown.....			258,513	68,993	138,389	.....	.....(1,999)		(1,999)					0	7,843	02/01/2037.		
47232D BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	12/25/2019.	Paydown.....		38,052	38,051	0	35,036	.....	.....2,694		2,694		38,052			0	714	09/25/2036.		
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	12/25/2019.	Paydown.....			14,967	.....	.....5	(5)		(5)		(5)				0	247	09/25/2036.		

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D BQ 4		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....		245,843	245,843	241,089	244,415		396		396		245,843			.0	10,224	07/01/2037.
47232D BT 8		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....			138,818	19,101	35,357		(695)		(695)		4,434			.0	4,434	07/01/2037.
47232D BY 7		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....		357,759	357,759	121,859	300,501		30,381		30,381		357,759			.0	11,246	06/01/2037.
47232D BZ 4		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....			7,634	1,837	1,744		(4)		(4)					.0	299	06/01/2037.
47232D CC 4		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		08/01/2019.	Paydown.....		506,832	506,832	146,430	465,447		41,385		41,385		506,832			.0	5,626	02/01/2047.
47232D CD 2		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....		173,830	173,830	38,943	107,022		21,058		21,058		173,830			.0	7,101	02/01/2047.
47232D CE 0		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		01/01/2019.	Paydown.....									.0					.0	43	02/01/2047.
47232D CH 3		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		11/01/2019.	Paydown.....		91,659	91,659	.0	83,382		8,277		8,277		91,659			.0	1,223	05/01/2036.
47232D CJ 9		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....		126,267	126,267	55,771	89,766		13,199		13,199		126,267			.0	3,792	05/01/2036.
47232D CQ 3		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/25/2019.	Paydown.....		101,838	101,838	37,307	89,453		6,002		6,002		101,838			.0	3,237	12/25/2036.
47232D CT 7		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/25/2019.	Paydown.....			16,979	4,338	2,502	6,785	(422)		6,362					.0	640	12/25/2036.
47232D CW 0		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		02/01/2019.	Paydown.....		15,968	15,968	14,007	15,946		.22		.22		15,968			.0	52	04/01/2047.
47232D CX 8		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....		238,175	238,175	18,237	101,590		15,204		15,204		238,175			.0	5,724	04/01/2047.
47232D CY 6		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....			44,295	.0	.0		(0)		(0)					.0	715	04/01/2047.
47232D CZ 3		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....		221,328	221,329	187,161	216,289		2,235		2,235		221,328			.0	8,195	06/01/2037.
47232D DB 5		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....			65,218	8,082	7,102		(382)		(382)					.0	2,864	06/01/2037.
47232D DE 9		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/27/2019.	Paydown.....		314,148	314,148	116,270	282,076		32,073		32,073		314,148			.0	9,520	08/01/2037.
47232D DF 6		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....		13,948	44,364	11,514	15,694		1,429		1,429		13,948			.0	1,752	08/01/2037.
47232D DG 4		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....			1,261,004	1,253,071	1,261,004		(960)		(960)		1,261,004			.0	50,418	08/01/2037.
47232D DN 9		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....			184,009	5,971	20,398		(20,398)		(20,398)					.0	8,372	08/01/2037.
47232D DR 0		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....		804,778	804,778	494,150	716,774		33,231		33,231		804,778			.0	21,818	09/01/2035.
47232D DS 8		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....			35,657	10,660	10,352		159		159					.0	448	09/01/2035.
47232D EZ 2		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....		1,011,051	1,011,051	269,533	528,974		36,988		36,988		1,011,051			.0	22,322	04/01/2037.
47232D EA 6		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....			112,571	25,887	16,401		(459)		(459)					.0	1,417	04/01/2037.
47232D EH 1		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....		754,503	754,503	282,441	711,342		42,252		42,252		754,503			.0	15,861	02/01/2037.
47232D EL 2		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....			809	.35	.28		(2)		(2)					.0	14	02/01/2037.
47232D EQ 1		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....		694,128	694,129	76,449	650,861		20,996		20,996		694,128			.0	6,794	05/01/2037.
47232D EW 5		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		01/01/2019.	Paydown.....									.0					.0	.6	05/01/2037.
47232D ET 8		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		11/01/2019.	Paydown.....		63,803	63,803	.0	61,743		2,060		2,060		63,803			.0	285	08/01/2037.
47232D EX 6		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....		473,431	473,431	131,764	240,426		48,622		48,622		473,431			.0	12,267	08/01/2037.
47232D EY 4		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....			17,560	3,251	3,251		.2		.2					.0	211	08/01/2037.
47232D FD 9		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....		1,291,748	1,291,748	546,345	1,014,892		77,744		77,744		1,291,748			.0	32,575	11/01/2036.
47232D FE 7		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....			75,513	14,551	19,926		635		635					.0	1,030	11/01/2036.
47232D FJ 6		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2019.	Paydown.....		280,375	280,375	196,332	185,440		4,005		4,005		280,375			.0	1,913	12/01/2036.
47232D FM 9		JEFFERIES RESECURITIZATION TRUST 2009-R5.....		11/01/2019.	Paydown.....			31,031	31,129	31,129		(98)		(98)		31,031			.0	712	06/01/2037.
47232Q AA 1		JMAC 09R2A 1A - CMO/RMBS.....		12/01/2019.	Paydown.....		1,730,681	1,730,681	1,684,524	1,575,718		154,963		154,963		1,730,681			.0	41,892	11/26/2037.
47232T AB 3		JMAC 09R3 1A2 - CMO/RMBS.....		12/01/2019.	Paydown.....		608,220	608,220	532,193	554,812		53,408		53,408		608,220			.0	14,440	12/25/2035.
47232V AA 0		JEFFERIES RESECURITIZATION TRUST 2009-R4.....		12/01/2019.	Paydown.....		100,416	100,416	100,416	99,586		737		737		100,416			.0	3,336	02/01/2037.
47232V AD 4		JEFFERIES RESECURITIZATION TRUST 2009-R4.....		12/01/2019.	Paydown.....			35,573						.0					.0	1,261	02/01/2037.
47232V AF 9		JEFFERIES RESECURITIZATION TRUST 2009-R4.....		12/01/2019.	Paydown.....		141,669	141,669	141,534	140,571		988		988		141,669			.0	4,513	02/01/2037.
47232V AJ 1		JEFFERIES RESECURITIZATION TRUST 2009-R4.....		12/01/2019.	Paydown.....			50,187	2,667	5,825		(287)		(287)					.0	1,705	02/01/2037.
47232V AL 6		JEFFERIES RESECURITIZATION TRUST 2009-R4.....		12/01/2019.	Paydown.....		156,735	156,735	156,735	153,730		805		805		156,735			.0	5,529	07/01/2037.

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
47232V AP 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....			86,191		0				0					0	2,508	07/01/2037.
47232V AR 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			04/01/2019.	Paydown.....		34,420	34,420	32,672	33,388		1,032		1,032		34,420				319	09/01/2036.
47232V AS 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		118,509	118,509	54,142	81,109		6,352		6,352		118,509			0	4,605	09/01/2036.
47232V AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....			26,925	6,087	4,473		(175)		(175)					0	923	09/01/2036.
47232V AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		363,739	363,739	147,720	243,365		24,246		24,246		363,739			0	7,877	09/01/2035.
47232V AZ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....			12,304	1,148	1,603		(3)		(3)					0	297	09/01/2035.
47232V BB 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			11/01/2019.	Paydown.....		120,736	120,736	0	120,735		0		0		120,736			0	698	09/01/2035.
47232V BC 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		311,513	311,513	44,730	189,903		18,954		18,954		311,513			0	4,865	09/01/2035.
47232V BE 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			06/01/2019.	Paydown.....			12,485						0					0	99	09/01/2035.
47232V BN 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		140,293	140,293	140,293	139,848		30		30		140,293			0	4,123	11/01/2036.
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....			19,830		2,200		(23)		(23)					0	601	11/01/2036.
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		198,801	196,204	0	175,543		18,313		18,313		198,801			0	4,094	11/01/2037.
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		127,000	127,000	127,000	126,458		39		39		127,000			0	4,710	07/01/2036.
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....			28,458	453	3,635		(110)		(110)					0	1,075	07/01/2036.
47232V CG 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		117,663	117,663	117,663	116,971		(244)		(244)		117,663			0	4,660	04/01/2037.
47232V CM 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		371,362	371,362	370,768	370,000		152		152		371,362			0	12,998	11/01/2035.
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....			30,458		2,216		158		158					0	892	11/01/2035.
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		160,676	160,676	141,028	153,811		3,516		3,516		160,676			0	7,479	05/01/2036.
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....			81,307	0	18,339		(1,648)		(1,648)					0	3,023	05/01/2036.
47232V CV 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		68,058	68,058	66,192	66,869		66		66		68,058			0	5,362	11/01/2036.
47232V DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			11/01/2019.	Paydown.....			466		46		6		6					0	606	11/01/2036.
47232V DC 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		223,173	223,174	221,918	221,896		88		88		223,173			0	7,486	09/01/2035.
47232V DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			09/01/2019.	Paydown.....			45,554		5,450		52		52					0	602	09/01/2035.
47232V DJ 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			08/01/2019.	Paydown.....		96,202	96,202	39,014	91,127		2,102		2,102		96,202			0	3,646	04/01/2036.
47232V DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			11/01/2019.	Paydown.....			676	135	175		(1)		(1)					0	10	04/01/2036.
47232V DP 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			11/01/2019.	Paydown.....		639,501	639,501	547,141	577,740		3,633		3,633		639,501			0	16,795	02/01/2036.
47232V DQ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			10/01/2019.	Paydown.....			330,092		30,740		(796)		(796)					0	6,155	02/01/2036.
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		170,280	170,281	170,280	166,468		951		951		170,280			0	6,326	04/01/2036.
47232V DT 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			11/30/2019.	Direct.....									0		(7,395)		7,395	7,395		04/01/2036.
47232V DU 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....			41,391		560		(910)		(910)		(7,096)		7,096	7,096	1,397	04/01/2036.
47232V DX 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		94,139	94,139	69,693	62,305		302		302		94,139			0	3,513	07/01/2036.
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....			11,186		4,064		173		173					0	382	07/01/2036.
47232V DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		289,730	289,730	289,730	287,450		1,935		1,935		289,730			0	8,451	03/01/2036.
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....			32,401		423		58		58					0	746	03/01/2036.
47232V ED 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		91,342	91,342	90,016	91,046		20		20		91,342			0	3,242	03/01/2037.
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....			43,942						0					0	1,262	03/01/2037.
47232V EK 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		59,143	59,143	56,488	58,929		53		53		59,143			0	2,017	04/01/2037.
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....			22,333		463		(403)		(403)		(847)		847	847	714	04/01/2037.
47232V EU 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		534,733	534,733	525,620	530,556		1,163		1,163		534,733			0	16,704	01/01/2036.
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....			61,885		34,073		665		665					0	2,089	01/01/2036.
47232V EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/27/2019.	Paydown.....		109,769	109,769	109,769	109,341		428		428		109,769			0	2,967	02/01/2036.
47232V EZ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		3,725	3,725	3,725	3,713		(4)		(4)		3,725			0	205	02/01/2036.

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		45,272	.....	.....17,149	25,907	.....	.....374	.....	.....374	.....	.....206,393	.....	.....	.....0	1,213	02/01/2036.
47232V FE 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			09/01/2019.	Paydown.....		206,393	208,768	137,774	178,879	.....	.....27,514	.....	.....27,514	.....	.....206,393	.....	.....	.....0	6,949	01/01/2036.
47232V FH 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			09/01/2019.	Paydown.....		1,516,253	1,516,253	1,516,253	1,512,427	.....	.....3,826	.....	.....3,826	.....	.....1,516,253	.....	.....	.....0	53,891	01/01/2036.
47232V FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			09/01/2019.	Paydown.....		838,554	869,439	0	224,512	.....	.....614,041	.....	.....614,041	.....	.....838,554	.....	.....	.....0	32,948	01/01/2036.
47232V FP 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		2,630,861	2,630,861	1,704,457	2,443,114	.....	.....50,729	.....	.....50,729	.....	.....2,630,861	.....	.....	.....0	73,289	11/01/2036.
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		399,500	399,500	20,110	310,028	.....	.....34,712	.....	.....34,712	.....	.....399,500	.....	.....	.....0	7,661	01/01/2047.
47232V FX 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		369,253	369,253	64,454	349,250	.....	.....16,287	.....	.....16,287	.....	.....369,253	.....	.....	.....0	8,306	07/01/2037.
47232V GA 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		33,357	7,110	1,098	.....	.....	.....(92)	.....	.....(92)	.....	.....	.....	.....	.....0	550	07/01/2037.
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		56,435	56,435	33,936	45,007	.....	.....925	.....	.....925	.....	.....56,435	.....	.....	.....0	1,295	02/01/2036.
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		38,015	.....	.....11,366	.....	.....	.....545	.....	.....545	.....	.....	.....	.....	.....0	1,237	02/01/2036.
47232V GJ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			08/01/2019.	Paydown.....		175,106	175,106	172,804	145,739	.....	.....9,243	.....	.....9,243	.....	.....175,106	.....	.....	.....0	5,947	03/01/2036.
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		175,197	29,700	29,951	.....	.....	.....(1,383)	.....	.....(1,383)	.....	.....	.....	.....	.....0	6,737	03/01/2036.
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			12/01/2019.	Paydown.....		45,890	.....	.....746	.....	.....	.....(211)	.....	.....(211)	.....	.....	.....	.....	.....0	823	01/01/2047.
47233D AA 9	JEFFERIES RESECURITIZATION TRUST 2009-R1.....			11/01/2019.	Paydown.....		617,724	617,724	580,661	617,724	.....	.....(0)	.....	.....(0)	.....	.....617,724	.....	.....	.....0	19,518	09/01/2036.
47233D AB 7	JEFFERIES RESECURITIZATION TRUST 2009-R1.....			12/27/2019.	Paydown.....		270,307	270,307	54,737	218,114	.....	.....12,411	.....	.....12,411	.....	.....270,307	.....	.....	.....0	15,308	09/01/2036.
47760Q AA 1	JIMMY 171 2I - ABS.....			11/01/2019.	Paydown.....		90,000	90,000	90,000	90,000	.....	.....	.....	.....0	90,000	.....	.....	.....0	2,436	07/30/2047.	
47760Q AB 9	JIMMY 171 2II - ABS.....			11/01/2019.	Paydown.....		72,000	72,000	72,000	72,000	.....	.....	.....	.....0	72,000	.....	.....	.....0	2,616	07/30/2047.	
478375 AG 3	JOHNSON CONTROLS INTERNATIONAL PLC.....		C	05/17/2019.	CORPORATE ACTION.....		288,199	279,000	278,855	278,707	.....	.....19	.....	.....19	.....	.....278,725	.....	.....9,474	9,474	8,850	07/02/2024.
478375 AR 9	JOHNSON CONTROLS INTERNATIONAL PLC.....		C	05/17/2019.	CORPORATE ACTION.....		13,246,896	12,711,000	12,643,639	12,651,914	.....	.....3,138	.....	.....3,138	.....	.....12,655,052	.....	.....591,843	591,843	375,928	02/14/2026.
48244X AA 0	KDAC 171 A - ABS.....		C	12/15/2019.	Paydown.....		821,375	821,375	821,347	821,350	.....	.....25	.....	.....25	.....	.....821,375	.....	.....	.....0	21,289	12/15/2042.
48248N AA 8	KKR GROUP FINANCE CO LLC.....			08/01/2019.	VARIOUS.....		4,176,857	4,000,000	3,983,360	3,996,295	.....	.....1,535	.....	.....1,535	.....	.....3,997,830	.....	.....2,170	2,170	390,774	09/29/2020.
485134 BL 3	KANSAS CITY POWER & LIGHT CO.....			04/01/2019.	Maturity @ 100.00.....		15,000,000	15,000,000	15,851,720	15,034,833	.....	.....(34,833)	.....	.....(34,833)	.....	.....15,000,000	.....	.....	.....0	536,250	04/01/2019.
485260 BL 6	KANSAS GAS AND ELECTRIC CO.....			06/15/2019.	Maturity @ 100.00.....		6,155,000	6,155,000	6,249,308	6,160,694	.....	.....(5,694)	.....	.....(5,694)	.....	.....6,155,000	.....	.....	.....0	206,193	06/15/2019.
49255P AA 1	KSTRL 181 A - ABS.....		C	12/15/2019.	Paydown.....		505,629	505,629	491,364	491,524	.....	.....14,105	.....	.....14,105	.....	.....505,629	.....	.....	.....0	11,723	12/15/2038.
493268 AY 2	KSLT 00B A2 - ABS.....			11/01/2019.	Paydown.....		64,920	64,920	52,585	64,920	.....	.....	.....	.....0	64,920	.....	.....	.....0	1,352	07/25/2029.	
49918# AA 2	KNOPP BIOSCIENCES LLC.....			10/01/2019.	Unknown.....		5,356,816	5,344,400	5,344,400	5,344,400	.....	.....	.....	.....0	5,344,400	.....	.....12,416	12,416	521,262	04/01/2019.	
50076Q AU 0	KRAFT FOODS GROUP INC.....			09/10/2019.	VARIOUS.....		2,651,825	2,618,000	3,156,287	2,703,025	.....	.....(52,873)	.....	.....(52,873)	.....	.....2,650,152	.....	.....(32,152)	(32,152)	186,269	02/10/2020.
50196@ AA 5	LC DIAGNOSTICS INC.....			11/14/2019.	Direct.....		5,670,685	5,670,685	5,670,685	.....	.....	.....	.....	.....0	5,670,685	.....	.....	.....0	50,733	07/24/2034.	
50208X AJ 1	LMREC 15CR1R AR - CMBS.....			09/24/2019.	Paydown.....		6,674,542	6,674,542	6,678,713	.....	.....	.....(4,172)	.....	.....(4,172)	.....	.....6,674,542	.....	.....	.....0	52,323	02/24/2032.
50208X AJ 1	LMREC 15CR1R AR - CMBS.....			12/24/2019.	Paydown.....		1,429,784	1,429,784	1,430,677	.....	.....	.....(894)	.....	.....(894)	.....	.....1,429,784	.....	.....	.....0	22,930	02/24/2032.
502413 BA 4	L-3 COMMUNICATIONS CORP.....			09/01/2019.	Adjustment.....		4,130,708	4,000,000	3,977,160	3,994,191	.....	.....	.....	.....0	3,995,693	.....	.....135,015	135,015	75,900	02/15/2021.	
502413 BD 8	L-3 COMMUNICATIONS CORP.....			09/01/2019.	Adjustment.....		1,784,737	1,710,000	1,700,510	1,704,403	.....	.....	.....	.....0	1,704,922	.....	.....79,816	79,816	6,379	05/28/2024.	
502413 BE 6	L-3 COMMUNICATIONS CORP.....			09/01/2019.	Adjustment.....		10,451,050	10,000,000	9,948,900	9,957,988	.....	.....	.....	.....0	9,960,430	.....	.....490,620	490,620	19,250	12/15/2026.	
502413 BG 1	L3 TECHNOLOGIES INC.....			09/01/2019.	Adjustment.....		10,841,880	10,000,000	9,990,200	9,990,768	.....	.....	.....	.....0	9,991,356	.....	.....850,524	850,524	22,000	06/15/2028.	
50543L AA 0	LABRADOR AVIATION FINANCE LTD - ABS.....		C	12/15/2019.	Paydown.....		875,000	875,000	858,023	861,903	.....	.....13,097	.....	.....13,097	.....	.....875,000	.....	.....	.....0	21,915	01/15/2042.
52107Q AF 2	LAZARD GROUP LLC.....		C	03/06/2019.	CORPORATE ACTION.....		3,332,307	3,260,000	3,249,275	3,256,818	.....	.....381	.....	.....381	.....	.....3,257,199	.....	.....75,108	75,108	45,414	11/14/2020.
52518R BE 5	LEHMAN STRUCTURED SECURITIES CORP. 2002-..			12/01/2019.	Paydown.....		9,595	9,595	9,161	6,761	.....	.....2,834	.....	.....2,834	.....	.....9,595	.....	.....	.....0	.....	07/01/2024.
52520M AE 3	LMT 051 2A2 - CMO/RMBS.....			09/01/2019.	Paydown.....		5,668,751	5,893,860	5,537,443	4,925,876	.....	.....742,875	.....	.....742,875	.....	.....5,668,751	.....	.....	.....0	208,693	11/25/2035.
52520M CE 1	LMT 052 3A7 - CMO/RMBS.....			12/01/2019.	Paydown.....		99,374	101,820	45,656	68,668	.....	.....1,418	.....	.....1,418	.....	.....99,374	.....	.....	.....0	3,934	12/25/2035.
525221 EM 5	LXS 057N A1A - RMBS.....			12/26/2019.	Paydown.....		551,801	551,801	404,699	446,875	.....	.....104,926	.....	.....104,926	.....	.....551,801	.....	.....	.....0	9,555	12/25/2035.
525221 GM 3	LXS 059N 1A1 - RMBS.....			12/26/2019.	Paydown.....		1,976,033	1,976,033	1,685,185	1,714,894	.....	.....261,139	.....	.....261,139	.....	.....1,976,033	.....	.....	.....0	32,421	02/25/2036.

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
52523M	AD	2		12/26/2019.	Paydown.....		337,965	402,780	222,646	231,156		17,442		17,442		337,965			0	7,005	10/25/2036.
525241	AL	9		12/01/2019.	Paydown.....		74,335	75,351	29,247	53,257		1,766		1,766		74,335			0	2,707	01/25/2037.
525248	AC	4		12/01/2019.	Paydown.....		142,172	184,232	50,709	89,933		19,288		19,288		142,172			0		05/25/2037.
526602	AA	5		08/01/2019.	Paydown.....		357,682	357,682	357,682	357,682				0		357,682			0	18,212	07/15/2020.
53079E	AW	4		06/01/2019.	EXCHANGE.....		5,200,300	5,000,000	4,984,450	4,993,935		196		196		4,994,130		206,170	206,170	59,813	05/01/2022.
53079E	BE	3		06/01/2019.	EXCHANGE.....		8,787,822	8,574,000	8,538,563	8,556,302		295		295		8,556,596		231,225	231,225	43,525	06/15/2023.
53117C	AM	4		10/15/2019.	VARIOUS.....		3,076,858	3,000,000	2,992,890	2,998,508		775		775		2,999,283		717	717	223,713	10/01/2020.
53217V	AC	3		10/25/2019.	VARIOUS.....		4,055,320	4,000,000	3,991,840	3,998,803		951		951		3,999,754		246	246	331,320	03/01/2020.
539830	AT	6		11/15/2019.	Maturity @ 100.00.....		5,000,000	5,000,000	4,907,950	4,990,195		9,805		9,805		5,000,000			0	212,500	11/15/2019.
542514	EV	2		12/26/2019.	Paydown.....		49,107	49,107	48,052	48,042		1,065		1,065		49,107			0	980	02/25/2034.
54303P	AQ	8		05/01/2019.	VARIOUS.....		18,715,557	18,755,000	18,755,000	18,751,871		(3,527)		(3,527)		18,748,344		(32,788)	(32,788)	384,586	04/15/2029.
543190	AA	0		12/15/2019.	Paydown.....		2,565,488	2,565,488	2,482,366	2,501,553		63,935		63,935		2,565,488			0	44,804	01/17/2045.
55265K	7C	7		12/01/2019.	Paydown.....		143,006	143,006	140,727	140,786		2,221		2,221		143,006			0	4,119	02/25/2034.
55274Q	AK	1		12/01/2019.	Paydown.....		307,584	350,041	329,937	295,297		2,185		2,185		307,584			0	12,910	06/25/2036.
55281T	AA	8		12/01/2019.	Paydown.....		4,936,550	4,936,550	4,936,550	4,937,436		(886)		(886)		4,936,550			0	156,792	08/15/2028.
55281T	AB	6		12/01/2019.	Paydown.....		2,194,278	2,194,278	2,194,278	2,194,278		(0)		(0)		2,194,278			0	86,348	08/15/2028.
55312H	AA	7		12/02/2019.	Paydown.....		1,236,672	1,236,672	1,178,435	1,090,501		52,678		52,678		1,236,672			0	26,218	12/01/2035.
55312T	AF	0		05/01/2019.	Paydown.....		1,807,805	1,807,805	1,823,058	1,807,805		0		0		1,807,805			0	25,591	03/12/2051.
553794	AC	2	C	01/01/2019.	Call @ 100.00.....									0					0	3,110	02/10/2025.
55446M	AA	5	C	12/15/2019.	Paydown.....		97,656	97,656	97,653			3		3		97,656			0	424	10/15/2039.
55818X	AY	9		06/18/2019.	GOLDMAN.....		12,012,600	12,000,000	12,000,000	11,999,552		(5,677)		(5,677)		11,993,875		18,725	18,725	362,145	04/20/2026.
55818Y	BE	0		06/18/2019.	WELLS FARGO SECURITIES LLC.....		7,992,160	8,000,000	8,000,000	8,019,283		(4,964)		(4,964)		8,014,319		(22,159)	(22,159)	233,397	07/22/2030.
559080	AE	6		02/11/2019.	VARIOUS.....		2,030,073	2,000,000	1,993,060	1,999,511		163		163		1,999,674		326	326	105,034	07/15/2019.
56576K	AA	9	C	04/16/2019.	Paydown.....		20,000,000	20,000,000	20,000,000	20,032,942		(32,942)		(32,942)		20,000,000			0	476,221	01/15/2027.
56577A	AJ	1		03/07/2019.	CANTOR FITZGERALD + CO.....		17,482,500	17,500,000	17,500,000	17,497,813		2,376		2,376		17,500,189		(17,689)	(17,689)	252,788	10/28/2025.
571748	BG	6		01/09/2019.	GOLDMAN.....		5,017,650	5,000,000	4,998,250					0		4,998,250		19,400	19,400		03/15/2029.
57430U	30	1		12/10/2019.	Paydown.....		1,468,451	1,468,451	907,983	984,006		17,934		17,934		1,468,451			0	22,370	12/10/2065.
576431	AJ	9		12/01/2019.	Paydown.....		104,031	104,883	30,893	68,574		1,792		1,792		104,031			0	2,907	11/25/2036.
576433	C5	3		12/01/2019.	Paydown.....		379,799	379,749	318,786	317,613		5,008		5,008		379,799			0	6,369	07/25/2035.
576433	D5	2		12/01/2019.	Paydown.....		6,289	6,190	4,999	4,774		(16)		(16)		6,289			0	740	09/25/2035.
576433	GM	2		12/01/2019.	Paydown.....		714,187	714,187	687,405	689,945		(412)		(412)		714,187			0	15,825	12/25/2033.
576433	HM	1		12/01/2019.	Paydown.....		33,801	33,801	32,872	32,844		957		957		33,801			0	1,513	01/25/2034.
576433	QD	1		12/01/2019.	Paydown.....		127,430	127,430	121,058	121,117		6,313		6,313		127,430			0	2,389	07/25/2034.
576433	XA	9		12/01/2019.	Paydown.....		209,650	209,650	199,167	199,439		10,211		10,211		209,650			0	4,724	02/25/2035.
576433	XW	1		12/01/2019.	Paydown.....		75,840	75,840	72,807			3,034		3,034		75,840			0	724	03/25/2035.
576434	J7	0		12/25/2019.	Paydown.....		503,793	503,794	418,778	468,389		35,404		35,404		503,793			0	6,393	03/25/2035.
576434	W5	9		12/01/2019.	Paydown.....		241,068	322,945	311,103	263,477		1,001		1,001		241,068			0	10,047	11/25/2020.
57643L	LC	8		12/01/2019.	Paydown.....		2,752,505	2,752,505	2,679,710	2,650,062		102,443		102,443		2,752,505			0	49,060	11/25/2035.
57643M	LZ	5		12/01/2019.	Paydown.....		166,907	210,027	134,049	185,244		310		310		166,907			0	5,497	05/25/2036.
57645T	AA	5		12/26/2019.	Paydown.....		2,808,610	2,808,611	2,463,476	2,637,099		171,511		171,511		2,808,610			0	39,046	09/25/2037.
577081	AT	9		12/20/2019.	VARIOUS.....		1,019,704	1,000,000	997,750	999,534		281		281		999,815		185	185	72,750	10/01/2020.
582839	AE	6		11/01/2019.	Maturity @ 100.00.....		4,000,000	4,000,000	3,985,960	3,998,549		1,451		1,451		4,000,000			0	196,000	11/01/2019.

SCHEDULE D - PART 4

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

E14.28

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
58405U	AG	7		10/11/2019.	Unknown.....		3,999,141	4,000,000	3,991,200	3,998,240			900	900		3,999,141			0	180,917	09/15/2020.
58503F	40	3		07/16/2019.	SANDLER O'NEILL & PARTNERS, LP.....		41,822	43,625	43,155	43,227		(248)		(248)		42,979		(1,157)	(1,157)	1,418	01/30/2021.
585055	BS	4		09/01/2019.	CORPORATE ACTION.....		5,334,860	4,995,000	4,947,148	4,963,879		2,571		2,571		4,966,450		28,550	28,550	144,231	03/15/2025.
59020U	V7	7		12/01/2019.	Paydown.....		558,544	558,545	523,985	524,837		6,823		6,823		558,544			0	15,136	12/25/2035.
59020U	W4	3		12/01/2019.	Paydown.....		147,121	147,331	129,976	112,856		307		307		147,121			0	4,475	12/25/2035.
59020U	ZE	8		12/26/2019.	Paydown.....		2,352,378	2,352,378	2,192,858	2,266,582		85,797		85,797		2,352,378			0	39,892	08/25/2035.
59023N	AW	8		12/01/2019.	Paydown.....		12,142	12,142	7,285			12,142		12,142		12,142			0		10/25/2036.
59023P	AB	9		12/01/2019.	Paydown.....		239,109	239,109	214,003	214,483		24,626		24,626		239,109			0	5,774	10/25/2036.
59048@	AA	6		07/15/2019.	Paydown.....		354,439	354,439	354,439	5,699,988		(18)		(18)		354,439			0	8,418	07/15/2029.
59111R	AA	0		12/15/2019.	Paydown.....		1,486,402	1,486,402	1,486,401	1,492,836		3		3		1,486,402			0	45,270	10/15/2042.
591894	BX	7		01/15/2019.	Maturity @ 100.00.....		10,000,000	10,000,000	10,013,960	10,000,076		(76)		(76)		10,000,000			0	385,000	01/15/2019.
595481	AA	0		12/01/2019.	Paydown.....		184,421	184,421	177,044	181,255		3,166		3,166		184,421			0	6,392	01/15/2040.
59549W	AA	1		12/15/2019.	Paydown.....		252,823	252,823	252,821			2		2		252,823			0	7,366	07/15/2038.
59560W	AA	5		12/01/2019.	Paydown.....		807,459	807,459	805,692	803,080		4,379		4,379		807,459			0	16,736	12/15/2045.
59748T	AA	7		10/01/2019.	Paydown.....		517,636	517,636	517,636	517,636		0		0		517,636			0	30,853	03/15/2025.
59748T	AB	5		10/01/2019.	Paydown.....		586,816	586,816	586,816	586,816		0		0		586,816			0	34,206	03/15/2025.
60367*	AA	9		03/01/2019.	Adjustment.....									0					0	29	12/02/2022.
60367*	AB	7		03/01/2019.	Adjustment.....									0					0	3	12/02/2022.
60688H	AA	3		12/27/2019.	Paydown.....		419,964	419,964	323,116	322,616		97,348		97,348		419,964			0	19,530	12/26/2039.
61125#	AA	6		12/27/2019.	Direct.....		27,123,406	27,123,406	27,097,593	20,525,186		17,148		17,148		27,123,406			0	517,612	10/30/2023.
61690P	AM	3		12/26/2019.	Paydown.....		4,569,688	4,714,821	4,185,311	4,557,710		129,956		129,956		4,569,688			0	68,260	12/27/2046.
61747Y	CJ	2		09/23/2019.	Maturity @ 100.00.....		8,000,000	8,000,000	7,627,520	7,962,708		37,292		37,292		8,000,000			0	450,000	09/23/2019.
61748H	AW	1		12/01/2019.	Paydown.....		520,753	520,754	526,601	527,756		(7,003)		(7,003)		520,753			0	18,131	07/25/2034.
61748H	FK	2		12/01/2019.	Paydown.....		141,268	141,268	133,917	135,927		5,341		5,341		141,268			0	3,639	11/25/2034.
61748H	UF	6		12/25/2019.	Paydown.....		170,490	182,369	140,471	129,877		1,938		1,938		170,490			0	2,347	02/25/2036.
61749L	AP	6		12/01/2019.	Paydown.....		1,049,010	1,049,011	767,745	805,643		243,367		243,367		1,049,010			0	20,733	06/25/2036.
61749L	BM	2		12/01/2019.	Paydown.....		7,585	7,585	257	3,799		3,785		3,785		7,585			0	227	06/25/2036.
61751D	AE	4		12/01/2019.	Paydown.....		326,752	326,752	221,375	142,693		2,001		2,001		326,752			0	5,011	10/25/2046.
61751M	AU	8		12/01/2019.	Paydown.....		998,990	998,990	910,017	874,782		124,207		124,207		998,990			0	14,608	02/25/2037.
61751Q	AB	1		12/26/2019.	Paydown.....		313,010	313,010	179,394	102,869		6,338		6,338		313,010			0	4,360	12/25/2036.
617526	AD	0		12/26/2019.	Paydown.....		386,419	386,419	241,512	229,263		5,556		5,556		386,419			0	6,106	11/25/2036.
61758M	AA	5		12/01/2019.	Paydown.....		1,254,350	1,254,350	1,302,636	1,204,741		49,608		49,608		1,254,350			0	38,681	04/26/2036.
61758Q	AH	1		02/01/2019.	Paydown.....		129,151	129,151	115,751	129,151		(0)		(0)		129,151			0	466	07/26/2035.
61758Q	AN	8		10/01/2019.	Paydown.....		582,907	582,907	489,642	576,778		6,130		6,130		582,907			0	10,294	07/26/2035.
61758V	AQ	0		12/01/2019.	Paydown.....		343,488	362,879	138,249	209,329		8,724		8,724		343,488			0	18,310	10/26/2037.
61759X	AC	6		12/01/2019.	Paydown.....		1,238,458	1,550,036	753,126	1,099,656		4,610		4,610		1,238,458			0	41,040	01/01/2037.
61760R	BA	9		10/01/2019.	VARIOUS.....		6,666,957	6,537,309	6,602,468	6,513,326		23,984		23,984		6,537,309			0	269,976	07/16/2049.
61915R	AK	2		12/25/2019.	Paydown.....		8,376	8,376	4,816	5,973		2,403		2,403		8,376			0	150	08/27/2035.
61915R	AU	0		12/26/2019.	Paydown.....		520,167	520,167	335,508	389,475		130,692		130,692		520,167			0	9,870	12/25/2035.
626717	AD	4		11/20/2019.	VARIOUS.....		786,000	750,000	659,505	699,640		12,369		12,369		712,009		37,991	37,991	65,667	06/01/2022.
626717	AF	9		11/20/2019.	VARIOUS.....		2,940,000	2,800,000	2,408,840	2,565,897		48,855		48,855		2,614,752		185,248	185,248	259,793	12/01/2022.
628530	AY	9		07/29/2019.	MORGAN STANLEY CO.....		10,101,300	10,000,000	9,210,700	9,517,994		64,493		64,493		9,582,486		518,814	518,814	326,389	01/15/2023.

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
628788	AA	9		12/01/2019.	PAYDOWN.....		94,861	94,861	94,861	94,860		1		1		94,861			0	4,624	11/10/2029.
62929#	AA	2		03/01/2019.	Adjustment.....									0						143	02/09/2024.
629400	AA	0		11/19/2019.	PAYDOWN.....		144,848	144,848	143,203	143,001		1,847		1,847		144,848			0	3,107	02/21/2045.
629400	AB	8		11/19/2019.	VARIOUS.....		14,962,401	14,915,000	14,795,811	14,724,810		190,190		190,190		14,915,000			0	537,546	02/21/2045.
629400	AD	4		11/19/2019.	PAYDOWN.....		3,309,847	3,309,847	3,309,848	3,343,444		(33,596)		(33,596)		3,309,847			0	109,415	03/19/2046.
629400	AE	2		11/19/2019.	VARIOUS.....		10,595,144	10,500,000	10,500,000	10,984,983		(484,983)		(484,983)		10,500,000			0	580,918	03/19/2046.
62942K	AA	4		12/01/2019.	PAYDOWN.....		3,693,087	3,693,087	3,531,120	3,545,021		148,065		148,065		3,693,087			0	85,917	07/25/2043.
62946A	AA	2		12/20/2019.	PAYDOWN.....		1,355,196	1,355,196	1,355,196	1,355,195		1		1		1,355,196			0	32,932	04/30/2046.
62946A	AC	8		12/20/2019.	PAYDOWN.....		1,307,272	1,307,272	1,307,260	1,307,260		11		11		1,307,272			0	25,056	10/21/2047.
62946U	AL	4		09/20/2019.	PAYDOWN.....		8,500,000	8,500,000	8,499,958	8,499,988		12		12		8,500,000			0	208,706	02/15/2051.
62947A	AB	9		12/19/2019.	PAYDOWN.....		71,133	71,133	71,130			3		3		71,133			0	184	11/19/2049.
62953J	AC	9		10/25/2019.	Call @ 100.00.....		4,000,000	4,000,000	4,000,000	3,999,356		(6,747)		(6,747)		3,992,610		7,390	7,390	179,564	10/25/2029.
62954J	AA	2		12/20/2019.	PAYDOWN.....		344,045	344,045	344,042			3		3		344,045			0	2,118	09/20/2049.
62976#	AA	4		03/01/2019.	Adjustment.....									0					0	39	05/11/2024.
62976#	AB	2		03/01/2019.	Adjustment.....									0					0	20	05/11/2024.
637432	NK	7		10/17/2019.	MORGAN STANLEY CO.....		5,362,500	5,000,000	5,000,000	5,000,000				0		5,000,000		362,500	362,500	263,229	04/20/2046.
63939E	AB	9		12/15/2019.	PAYDOWN.....		758,990	758,990	758,710	758,876		114		114		758,990			0	11,629	12/15/2028.
63946B	AD	2		09/03/2019.	VARIOUS.....		10,199,600	10,000,000	9,994,700	9,999,420		656		656		10,000,076		(76)	(76)	633,058	04/30/2020.
643529	AC	4		12/01/2019.	PAYDOWN.....		225,178	225,178	149,743	96,761		830		830		225,178			0	4,018	10/25/2036.
643529	AD	2		12/01/2019.	PAYDOWN.....		102,734	102,734	68,318	44,144		406		406		102,734			0	1,771	10/25/2036.
64829T	AA	9		12/25/2019.	PAYDOWN.....		1,089,513	1,089,513	1,089,289	1,089,300		213		213		1,089,513			0	21,397	05/25/2023.
64829T	AB	7		12/25/2019.	PAYDOWN.....		1,361,891	1,361,891	1,361,781	1,361,788		103		103		1,361,891			0	28,969	05/25/2023.
64829T	AH	4		12/25/2019.	PAYDOWN.....		1,557,990	1,557,990	1,557,558	1,557,394		595		595		1,557,990			0	31,313	07/25/2054.
64829T	AJ	0		12/25/2019.	PAYDOWN.....		2,239,610	2,239,610	2,239,302	2,239,047		563		563		2,239,610			0	49,314	07/25/2054.
650119	AA	8		08/01/2019.	Call @ 100.00.....		320,000	320,000	347,200	339,893		(539)		(539)		339,353		(19,353)	(19,353)	24,714	07/01/2032.
65130P	AS	9		06/18/2019.	CREDIT SUISSE SECURITIES (USA).....		9,386,950	9,500,000	9,500,000	9,499,218		(4,549)		(4,549)		9,494,669		(107,719)	(107,719)	293,058	04/20/2028.
651639	AL	0		10/01/2019.	Maturity @ 100.00.....		7,000,000	7,000,000	6,965,140	6,996,754		3,246		3,246		7,000,000			0	358,750	10/01/2019.
65251U	AN	2		12/26/2019.	VARIOUS.....		12,000,000	12,000,000	11,999,671	12,000,000				0		12,000,000			0	448,347	02/25/2028.
65251X	AA	4		04/25/2019.	PAYDOWN.....		20,000,000	20,000,000	20,000,000	19,992,872		7,128		7,128		20,000,000			0	478,125	10/25/2028.
65364U	AA	4		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.
65444#	AA	1		12/11/2019.	PAYDOWN.....		489,137	489,137	489,137	489,137		(0)		(0)		489,137			0	10,013	07/01/2024.
65535V	KX	5		12/01/2019.	PAYDOWN.....		39,879	39,879	40,537	40,605		(727)		(727)		39,879			0	1,220	03/25/2035.
65535V	MJ	4		12/26/2019.	PAYDOWN.....		460,334	460,334	382,653	395,131		4,284		4,284		460,334			0	8,863	07/25/2035.
65535V	NL	8		12/26/2019.	PAYDOWN.....		924,293	924,293	636,607	657,645		14,759		14,759		924,293			0	17,242	08/25/2035.
65536M	AC	1		08/01/2019.	PAYDOWN.....		546,857	546,857	431,236	543,600		3,257		3,257		546,857			0	4,232	03/25/2036.
65539C	AK	2		12/01/2019.	PAYDOWN.....		659,697	647,189	537,740	584,281		5,850		5,850		659,697			0	15,169	12/29/2036.
655844	BC	1		06/15/2019.	Maturity @ 100.00.....		4,000,000	4,000,000	3,990,000	3,999,417		583		583		4,000,000			0	118,000	06/15/2019.
661222	ZZ	5		03/01/2019.	Adjustment.....									0					0	1	10/03/2022.
661555	ZZ	8		03/01/2019.	Adjustment.....									0					0	15	10/03/2022.
666807	BA	9		08/01/2019.	Maturity @ 100.00.....		4,000,000	4,000,000	3,993,480	3,999,525		475		475		4,000,000			0	202,000	08/01/2019.
667294	AW	2		11/01/2019.	PAYDOWN.....		326,231	326,231	334,910	329,444		(3,212)		(3,212)		326,231			0	13,736	10/01/2023.
667294	BE	1		12/01/2019.	VARIOUS.....		5,489,533	5,489,533	5,489,528	5,489,576		(43)		(43)		5,489,533			0	379,894	05/01/2021.

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
66989G	AA	8		02/10/2019.	Maturity @ 100.00.....		2,820,000	2,820,000	2,946,026	2,821,744		(1,744)		(1,744)		2,820,000			0	72,263	02/10/2019.
67019E	AB	3		11/15/2019.	Maturity @ 100.00.....		3,000,000	3,000,000	2,975,010	2,997,341		2,659		2,659		3,000,000			0	135,000	11/15/2019.
67087T	DE	8		12/01/2019.	Paydown.....		117,405	117,405		44,505		7,016		7,016		117,405			0	4,241	05/15/2024.
67103Q	AY	3		02/01/2019.	Paydown.....		2,699,747	2,699,747	2,699,747	2,690,636		9,111		9,111		2,699,747			0	23,049	04/17/2025.
67103Q	BC	0		10/17/2019.	Paydown.....		3,111,304	3,111,304	3,111,304	3,104,292		7,012		7,012		3,111,304			0	87,989	04/17/2025.
67112P	AA	6		12/31/2019.	AFG Private Placement.....		0	1,884,206	127,136	188,421				0		188,421		(188,421)	(188,421)		08/20/2020.
67114*	AA	0		12/23/2019.	Direct.....		803,333	803,333	803,333					0		803,333			0	16,293	08/02/2029.
67401P	AA	6		03/01/2019.	Maturity @ 100.00.....		5,250,000	5,250,000	5,221,178	5,248,933		1,067		1,067		5,250,000			0	127,969	03/01/2019.
67413S	EM	6		11/01/2019.	Paydown.....			14,732	6,892	414		(721)		(721)					0	1,009	04/15/2029.
67575N	AU	7		08/15/2019.	Call @ 100.00.....		16,500,000	16,500,000	16,499,985	16,499,998		10		10		16,500,008		(8)	(8)	299,365	08/16/2049.
67575N	BG	7		08/15/2019.	Paydown.....		8,000,000	8,000,000	7,999,995	7,999,997		3		3		8,000,000			0	191,888	08/15/2050.
677050	AE	6		03/15/2019.	Maturity @ 100.00.....		13,000,000	13,000,000	13,272,600	13,007,356		(7,356)		(7,356)		13,000,000			0	396,500	03/15/2019.
677071	AA	0		11/01/2019.	Paydown.....		500,000	500,000	497,525	509,920		(9,920)		(9,920)		500,000			0	30,091	10/01/2021.
677071	AF	9		11/01/2019.	Paydown.....		193,063	193,064	195,394	194,233		(1,170)		(1,170)		193,063			0	10,901	10/01/2026.
677071	AM	4		11/01/2019.	Paydown.....		129,673	129,673	133,487	131,741		(2,067)		(2,067)		129,673			0	7,040	10/01/2026.
67740Q	AG	1		04/12/2019.	RAYMOND JAMES & ASSOCIATES.....		4,720,000	4,000,000	4,675,984	4,599,043		(10,519)		(10,519)		4,588,524		131,476	131,476	121,458	05/01/2031.
678858	BK	6		01/15/2019.	Maturity @ 100.00.....		2,000,000	2,000,000	1,999,640	2,000,000				0		2,000,000			0	82,500	01/15/2019.
679574	AG	8		12/01/2019.	Paydown.....		604,167	604,167	650,981	634,373		(30,206)		(30,206)		604,167			0	54,402	12/01/2028.
679574	AH	6		12/01/2019.	Paydown.....		166,672	166,672	173,195	171,241		(4,569)		(4,569)		166,672			0	13,717	12/01/2028.
68268E	AA	1		06/01/2019.	Paydown.....		777,541	777,541	777,293	777,530		10		10		777,541			0	5,623	03/18/2026.
68268F	AA	8		07/01/2019.	Paydown.....		5,668,514	5,668,514	5,667,544	5,668,344		170		170		5,668,514			0	57,944	03/20/2028.
68383N	BN	2		12/26/2019.	Paydown.....		484,037	484,038	372,104	442,133		41,904		41,904		484,037			0	8,277	07/25/2035.
68403B	AB	1		12/01/2019.	Paydown.....		799,862	799,862	801,361	799,862		(0)		(0)		799,862			0	14,250	03/25/2037.
68504R	AA	6		12/09/2019.	Paydown.....		382,565	382,565	382,498	382,523		42		42		382,565			0	4,950	07/09/2029.
68764W	AA	0		12/31/2019.	AFG Private Placement.....		0	10,917,681	848,904	1,091,768				0		1,091,768		(1,091,768)	(1,091,768)		08/30/2020.
69323*	AA	3		03/01/2019.	Adjustment.....									0					0	10	08/14/2023.
693456	AA	3		12/01/2019.	Paydown.....		2,351,759	2,351,759	2,291,495	2,292,062		59,697		59,697		2,351,759			0	57,043	09/25/2043.
69346T	AA	2		09/16/2019.	Paydown.....		1,017	1,017	1,017					0		1,017			0	14	04/14/2036.
69374X	AA	8		12/01/2019.	Paydown.....		790,265	790,265	806,071			(15,805)		(15,805)		790,265			0	3,760	10/25/2049.
69375B	AA	5		12/01/2019.	Paydown.....		259,679	259,679	263,452			(3,773)		(3,773)		259,679			0	1,412	11/25/2049.
69385@	AA	6		07/01/2019.	Call @ 100.00.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	201,111	06/30/2022.
69398*	AA	3		03/01/2019.	Adjustment.....									0					0	113	08/25/2023.
69403W	AA	5		08/01/2019.	Paydown.....		605,568	605,568	667,978	640,210		(34,642)		(34,642)		605,568			0	32,107	07/15/2026.
69406*	AB	1		03/01/2019.	Adjustment.....									0					0	16	01/27/2023.
694308	HG	5		03/08/2019.	GOLDMAN.....		8,775,000	10,000,000	9,990,100	9,994,432		501		501		9,994,933		(1,219,933)	(1,219,933)		02/15/2024.
694308	HM	2		03/12/2019.	VARIOUS.....		9,952,500	12,000,000	12,023,450	12,016,890		74		74		12,016,963		(2,064,463)	(2,064,463)		06/15/2025.
694308	HP	5		02/01/2019.	GOLDMAN.....		3,981,250	5,000,000	4,986,700	4,990,079		194		194		4,990,273		(1,009,023)	(1,009,023)		03/01/2026.
695114	CK	2		01/15/2019.	Maturity @ 100.00.....		5,000,000	5,000,000	4,967,250	4,999,837		163		163		5,000,000			0	137,500	01/15/2019.
696429	AC	3		10/24/2019.	VARIOUS.....		5,097,200	5,000,000	4,973,250	4,995,221		2,689		2,689		4,997,910		2,090	2,090	311,783	06/15/2020.
70337U	10	0		08/01/2019.	Paydown.....		3,099,486	3,099,486	3,027,164	3,001,970		97,516		97,516		3,099,486			0	61,339	12/23/2063.
70337U	10	0		12/01/2019.	Paydown.....		377,986	377,986	369,166			11,892		11,892		377,986			0	20,010	12/23/2063.

SCHEDULE D - PART 4

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

E14.31

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
70337Y 10 2		PATRONS LEGACY.....		06/01/2019.	Paydown.....		276,970	276,970	267,968	276,972		(2)		(2)		276,970			.0	2,705	01/10/2020.
70337Y 10 2		PATRONS LEGACY.....		12/01/2019.	Paydown.....		890,621	890,621	861,675		(8)		(8)	(8)		890,621			.0	47,836	01/10/2020.
70338A 10 3		PATRONS LEGACY 2003-III.....		08/01/2019.	Paydown.....		755,728	755,728	755,728	755,728		.0		.0		755,728			.0	27,042	09/17/2020.
70338C 10 9		PATRONS LEGACY 2004-I A LILACS - ABS.....		09/01/2019.	Paydown.....		555,556	555,556	555,556	555,556		(0)		(0)		555,556			.0	12,357	05/04/2054.
70338C 10 9		PATRONS LEGACY 2004-I A LILACS - ABS.....		12/04/2019.	Paydown.....		138,889	138,889	138,889	138,889		.0		.0		138,889			.0	9,203	05/04/2054.
70470@ AA 0		POLYMER SOLUTIONS GRP L+625 07/31/22 MD.....		03/01/2019.	Adjustment.....									.0					.0	94	07/31/2022.
708062 AA 2		PENNANTPARK INVESTMENT CORP.....		03/04/2019.	VARIOUS.....		8,069,201	8,000,000	7,992,400	7,998,771		511		511		7,999,282		718	718	222,201	10/01/2019.
70807# AA 2		PENNANT PARK SENIOR SECR RL L+225 05/23.....		12/10/2019.	Direct.....		17,539,683	17,539,683	17,493,931	16,180,527		12,745		12,745		17,539,683			.0	366,797	05/02/2023.
713448 BN 7		PEPSICO INC.....		10/01/2019.	VARIOUS.....		6,042,728	6,000,000	5,979,900	5,997,470		1,844		1,844		5,999,314		686	686	368,978	01/15/2020.
714046 AE 9		PERKINELMER INC.....		10/15/2019.	VARIOUS.....		4,250,490	4,000,000	3,974,880	3,991,546		2,378		2,378		3,993,924		6,076	6,076	432,712	11/15/2021.
71639# AA 4		PetIQ, LLC/Term Loan 01/18.....		03/01/2019.	Adjustment.....									.0					.0	29	07/08/2025.
71654Q BH 4		PETROLEOS MEXICANOS.....	C	09/20/2019.	BANCO SANTANDER.....		5,280,000	5,000,000	4,972,650	4,980,245		2,688		2,688		4,982,933		297,067	297,067	288,438	01/18/2024.
71654Q CP 5		PETROLEOS MEXICANOS.....	C	02/05/2019.	HSBC SECURITIES.....		4,912,500	5,000,000	4,997,700	4,997,255		(17)		(17)		4,997,238		(84,738)	(84,738)	.0	1/23/2029.
72303# AA 7		PINEBRIDGE PRIVATE CREDIT RATED FEEDER.....		12/17/2019.	Direct.....		8,307,247	8,307,247	8,307,247	2,536,130		(263)		(263)		8,307,247			.0	87,389	12/31/2031.
72353P AA 4		PIONEER AIRCRAFT FINANCE LTD - ABS.....	C	12/16/2019.	Paydown.....		535,715	535,715	535,711			3		3		535,715			.0	6,867	06/15/2044.
72703P AA 1		PLNT 181 A21 - ABS.....		12/05/2019.	Paydown.....		145,000	145,000	145,000	145,004		(4)		(4)		145,000			.0	4,393	09/08/2048.
73316P JD 3		POPLR 056 A3 - RMBS.....		06/01/2019.	Paydown.....		202,150	202,150	105,655	195,498		6,652		6,652		202,150			.0	2,013	01/25/2036.
736508 BQ 4		PORTLAND GENERAL ELECTRIC CO.....		04/15/2019.	Maturity @ 100.00.....		3,000,000	3,000,000	2,997,780	2,999,916		.84		.84		3,000,000			.0	91,500	04/15/2019.
74040T AC 7		PRETSL 4 MNT - CDO.....		12/23/2019.	Paydown.....		384,776	384,776	1,227,243			18,224		18,224		384,776			.0	14,281	12/23/2031.
74040Y AB 8		PRETSL 10 A2 - CDO.....		11/01/2019.	Paydown.....		1,391,558	1,391,558	1,375,468	1,371,315		20,243		20,243		1,391,558			.0	44,896	07/03/2033.
74041C AA 7		PRETSL 15 A1 - CDO.....		12/30/2019.	Paydown.....		1,468,402	1,468,402	1,126,569	1,066,534		401,869		401,869		1,468,402			.0	39,661	09/26/2034.
74041E AA 3		PRETSL 16 A1 - CDO.....		12/23/2019.	Paydown.....		6,965,514	6,965,514	5,777,811	18,404,469		1,078,851		1,078,851		6,965,514			.0	188,252	03/23/2035.
74041N AA 3		PRETSL 12 A1 - CDO.....	C	12/24/2019.	Paydown.....		3,335,817	3,335,817	3,171,078	3,171,818		163,999		163,999		3,335,817			.0	158,542	12/24/2033.
74041N AL 9		PRETSL 12 A1 - CDO.....	C	12/24/2019.	Paydown.....		36,862	36,862	30,807	29,865		6,997		6,997		36,862			.0	1,376	12/24/2033.
74041P AB 6		PRETSL 8 A2 - CDO.....		01/01/2019.	Paydown.....									.0					.0	60,058	01/03/2033.
74042D AA 4		PRETSL 20 A1 - CDO.....		12/23/2019.	Paydown.....		951,681	951,681	876,141	875,857		75,824		75,824		951,681			.0	28,221	03/22/2038.
74042E AA 2		PRETSL 17 A1 - CDO.....	C	12/23/2019.	Paydown.....		2,677,268	2,677,268	2,154,596	2,124,624		552,644		552,644		2,677,268			.0	94,233	06/23/2035.
74042F AA 9		PRETSL 25 A1 - CDO.....	C	12/22/2019.	Paydown.....		534,216	534,216	428,596	434,975		99,240		99,240		534,216			.0	11,757	06/22/2037.
74042H AA 5		PRETSL 19 A1 - CDO.....		12/23/2019.	Paydown.....		(31,326,898)	(42,173,085)	(32,345,489)	38,644,302		1,277,115		1,277,115		(31,326,898)			.0	(567,611)	12/22/2035.
74042J AA 1		PRETSL 21 A1 - CDO.....	C	10/01/2019.	Paydown.....		(18,901,947)	(24,203,109)	(18,805,076)	19,530,702		109,495		109,495		(18,901,947)			.0	.619	03/22/2038.
74042M AA 4		PRETSL 22 A1 - CDO.....	C	10/01/2019.	Paydown.....		9,916,405	9,916,405	8,589,618	7,642,887		2,012,348		2,012,348		9,916,405			.0	225,570	09/22/2036.
74042T AA 9		PRETSL 27 A1 - CDO.....		12/23/2019.	Paydown.....		625,044	625,044	437,531	397,228		227,816		227,816		625,044			.0	23,460	12/22/2037.
74042W AA 2		PRETSL 18 A1 - CDO.....	C	12/23/2019.	Paydown.....		3,275,889	3,275,889	3,109,136	1,704,747		210,949		210,949		3,275,889			.0	87,439	09/23/2035.
74043A AC 5		PRETSL 23 AFP - CDO.....		12/23/2019.	Paydown.....		(3,300,425)	(7,126,755)	(8,195,272)	9,791,900		(812,208)		(812,208)		(3,300,425)			.0	130,679	12/22/2036.
74043A AD 3		PRETSL 23 A1 - CDO.....		12/23/2019.	Paydown.....		339,149	339,149	314,772			24,376		24,376		339,149			.0	4,690	12/22/2036.
74043C AA 5		PRETSL 24 A1 - CDO.....	C	12/23/2019.	Paydown.....		757,928	757,927	578,946	19,252,449		166,356		166,356		757,928			.0	29,777	03/22/2037.
74160M HK 1		PRIME 052 1A2 - CMO/RMBS.....		12/01/2019.	Paydown.....		63,496	63,496	63,933	63,597		(101)		(101)		63,496			.0	1,489	07/25/2020.
743263 AN 5		PROGRESS ENERGY INC.....		03/15/2019.	Maturity @ 100.00.....		5,000,000	5,000,000	4,979,550	4,999,424		576		576		5,000,000			.0	176,250	03/15/2019.
74331M AA 4		PROG 18SFR3 A - ABS.....		05/01/2019.	Paydown.....		6,911	6,911	6,911	6,910		1		1		6,911			.0	112	10/18/2035.
74338* AA 6		PROJECT AXIS GARNER - ABS.....		12/15/2019.	Paydown.....		28,296	28,296	28,296	28,296		.0		.0		28,296			.0	1,138	11/15/2039.
74348T AM 4		PROSPECT CAPITAL CORP.....		01/15/2019.	Maturity @ 100.00.....		800,000	800,000	665,000	797,899		2,101		2,101		800,000			.0	23,500	01/15/2019.
74387L AC 5		PFMT 191 A2 - CMO/RMBS.....		12/25/2019.	Paydown.....		15,698	15,698	15,788			(91)		(91)		15,698			.0	39	12/27/2049.

SCHEDULE D - PART 4

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

E14.32

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
744320	AV	4	PRUDENTIAL FINANCIAL INC.....		10/15/2019.	MORGAN STANLEY CO.....		14,910,000	14,000,000	14,082,500	14,058,032		(5,394)		(5,394)		14,052,638		857,362	857,362	693,972	05/15/2045.
744448	CC	3	PUBLIC SERVICE CO OF COLORADO.....		03/29/2019.	VARIOUS.....		1,003,979	1,000,000	994,600	999,716		164		164		999,879		121	121	20,777	06/01/2019.
74719#	AA	1	Pyramid Management Advisors, LLC/Term Lo.....		03/01/2019.	Adjustment.....									0					0	26	07/15/2021.
74922M	AA	9	RALI 06QA6 A1 - RMBS.....		12/26/2019.	Paydown.....		347,797	359,304	314,146	317,842		1,607		1,607		347,797		0	0	5,744	07/25/2036.
74922Q	AA	0	RALI 06QA8 A1 - RMBS.....		12/26/2019.	Paydown.....		87,503	87,103	66,677	73,381		971		971		87,503		0	0	1,367	09/25/2036.
74923G	AC	7	RALI 07QA1 A3 - RMBS.....		12/26/2019.	Paydown.....		641,006	676,254	531,437	550,469		11,058		11,058		641,006		0	0	11,201	01/25/2037.
74927B	AK	6	RBSSP 098E 7A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		64,275	64,275	69,336	64,343		(68)		(68)		64,275		0	0	10,195	09/26/2037.
74927D	BY	1	RBSSP 104K 115 - CMO/RMBS.....		09/04/2019.	Paydown.....		344,187	344,187	342,047	342,857		1,330		1,330		344,187		0	0	9,853	10/26/2037.
74927T	AC	5	RBSSP 109 3A2 - CMO/RMBS.....		12/26/2019.	Paydown.....		1,028,945	1,028,945	965,922	949,315		79,630		79,630		1,028,945		0	0	30,267	10/26/2034.
74928D	AV	7	RBSSP 091 7A2 - CMO/RMBS.....		12/01/2019.	Paydown.....		636,493	623,612	282,151	236,781		29,778		29,778		636,493		0	0	10,834	06/01/2037.
74928F	AY	6	RBSSP 093 6A3 - CMO/RMBS.....		12/01/2019.	Paydown.....		78,196	169,420	103,565	37,132		4,256		4,256		78,196		0	0	6,666	03/25/2036.
74928R	AB	0	RBSSP 0910 1A2 - CMO/RMBS.....		12/01/2019.	Paydown.....		221,688	221,689	136,271	205,741		80		80		221,688		0	0	8,387	08/26/2035.
74928R	AE	4	RBSSP 0910 3A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		1,893,772	1,893,772	1,666,520	1,749,180		144,592		144,592		1,893,772		0	0	81,092	12/26/2035.
74928R	AF	1	RBSSP 0910 3A2 - CMO/RMBS.....		12/01/2019.	Paydown.....		861,253	1,262,414	215,462	233,394		627,860		627,860		861,253		0	0	62,695	12/26/2035.
74928U	AM	9	RBSSP 0912E 5A2 - CMO/RMBS.....		12/01/2019.	Paydown.....		289,113	294,807	208,780	237,909		5,717		5,717		289,113		0	0	8,763	08/26/2036.
74928U	AX	5	RBSSP 0912H 8A2 - CMO/RMBS.....		12/01/2019.	Paydown.....		704,043	793,378	337,464	458,227		20,371		20,371		704,043		0	0	20,532	06/26/2036.
74928X	BB	6	RBSSP 096C 3A2 - CMO/RMBS.....		12/25/2019.	Paydown.....		3,644,853	3,705,612	2,915,435	3,310,100		62,945		62,945		3,644,853		0	0	98,031	02/26/2051.
74929C	AB	2	RBSSP 102A 1A2 - CMO/RMBS.....		12/01/2019.	Paydown.....		8,895,619	9,027,101	8,893,255	8,923,472		(27,854)		(27,854)		8,895,619		0	0	346,251	10/26/2035.
74929F	AK	5	RBSSP 103C 4A2 - CMO/RMBS.....		12/01/2019.	Paydown.....		786,254	786,254	773,232	778,356		7,898		7,898		786,254		0	0	24,176	12/26/2035.
74929F	BK	4	RBSSP 103H 9A2 - CMO/RMBS.....		10/01/2019.	Paydown.....		7,319,469	7,319,469	6,056,860	7,055,566		263,903		263,903		7,319,469		0	0	269,278	02/26/2035.
74930B	AB	1	RBB BANCORP.....		06/01/2019.	Adjustment.....		10,343,700	10,000,000	10,000,000	10,000,008				0		10,000,383		343,317	343,317	199,133	12/01/2028.
74930B	AE	5	RBB BANCORP.....		04/01/2019.	Adjustment.....							375		375				0	0		12/01/2028.
74930E	BB	4	RBSSP 1012 7A2 - CMO/RMBS.....		11/01/2019.	Paydown.....		13,231,729	13,231,729	8,694,936	10,883,095		2,348,634		2,348,634		13,231,729		0	0	566,130	12/01/2035.
74930N	AQ	2	RBSSP 113 3A7 - CMO/RMBS.....		12/01/2019.	Paydown.....		1,890,030	2,048,317	1,743,347	1,574,434		315,596		315,596		1,890,030		0	0	97,552	07/28/2037.
74930X	BB	2	RBSSP RESECURITIZATION TRUST 2012-1 - MB.....		12/01/2019.	Paydown.....		1,768,974	1,768,974	1,689,371	1,740,202		28,772		28,772		1,768,974		0	0	65,921	01/01/2029.
74931T	AG	0	RBSSP 126 4A1 - CMO/RMBS.....		12/26/2019.	Paydown.....		371,969	371,969	346,861	364,429		7,541		7,541		371,969		0	0	6,533	02/26/2036.
74932H	AC	4	RBSSP 135 2A1 - CMO/RMBS.....		12/27/2019.	Paydown.....		559,842	559,842	492,661	543,544		16,298		16,298		559,842		0	0	9,653	07/26/2033.
749357	AA	7	RCKT 191 A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		1,409,868	1,409,868	1,431,677			(21,809)		(21,809)		1,409,868		0	0	5,858	09/27/2049.
74951P	DQ	8	RESIF 05A B3 - CMO/RMBS.....		12/10/2019.	Paydown.....		715,665	1,382,251	405,947	522,537		50,520	6,249	44,271		715,665		0	0	17,896	03/10/2037.
749574	AC	3	RFMSI 06SA2 2A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		149,919	169,930	88,314	87,245		3,786		3,786		149,919		0	0	4,930	08/25/2036.
74958T	AB	9	RFMSI 07SA3 2A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		206,317	228,319	201,282	186,103		314		314		206,317		0	0	5,195	07/27/2037.
74958W	AC	0	RFMSI 07SA1 2A2 - CMO/RMBS.....		12/01/2019.	Paydown.....		142,604	180,434	83,043	65,288		5,340		5,340		142,604		0	0	4,230	02/25/2037.
74968R	AA	3	RPIT 191 A - CMO/RMBS.....		12/25/2019.	Paydown.....		506,549	506,549	502,627			3,921		3,921		506,549		0	0	2,464	10/25/2063.
750222	ZZ	7	Revint Intermediate II, LLC (fka: Implem.....		03/01/2019.	Adjustment.....									0				0	0	71	12/13/2023.
750555	ZZ	0	Revint Intermediate II, LLC (fka: Implem.....		03/01/2019.	Adjustment.....									0				0	0	40	12/13/2023.
75086#	AA	3	RAINIER GSA PORTFOLIO I, LLC.....		12/15/2019.	Paydown.....		215,972	215,972	215,972	215,972		0		0		215,972		0	0	6,094	06/15/2036.
75114R	AD	7	RALI 06QA3 A1 - RMBS.....		12/26/2019.	Paydown.....		2,634,849	2,628,660	2,202,626	2,446,845		65,353		65,353		2,634,849		0	0	44,546	04/25/2036.
75115B	AC	3	RALI 06QA5B 2A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		362,299	442,758	383,496	354,757		351		351		362,299		0	0	9,883	07/25/2036.
75115L	AA	5	RALI 07QH7 1A1 - RMBS.....		12/26/2019.	Paydown.....		510,939	510,939	470,064	469,773		41,167		41,167		510,939		0	0	7,686	08/25/2037.
75156V	AD	7	RAMP 06RS3 A4 - RMBS.....		12/26/2019.	Paydown.....		795,275	799,053	628,632	645,754		10,505		10,505		795,275		0	0	11,223	05/25/2036.
75406E	AD	3	RASC 06KS4 A4 - RMBS.....		12/26/2019.	Paydown.....		1,505,242	1,505,242	745,082	1,354,098		151,145		151,145		1,505,242		0	0	25,900	06/25/2036.
754427	AA	0	RAVENSWOOD UNIT 04 TRST.....		01/15/2019.	Maturity @ 100.00.....		313,726	313,726	313,728	313,728		(2)		(2)		313,726		0	0	9,406	01/15/2019.

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
75574T AA 2	RCMT 17FL1 A - CMBS.....		..	03/01/2019.	Paydown.....	.....	742,753	742,753	742,753	743,253	.....	(500)	.....	(500)	.....	742,753	.....	.....	.....0	2,612	05/25/2034.
75574W AA 5	RCMT 18FL2 A - CDO.....		..	12/26/2019.	Paydown.....	.....	4,937,418	4,937,418	4,937,418	4,937,396	.....	21	.....	21	.....	4,937,418	.....	.....	.....0	90,177	06/25/2035.
75902X AA 6	REGDIV 041 A1 - CDO.....		C	02/01/2019.	Paydown.....	.....	4,923,625	4,923,625	4,142,000	4,258,532	.....	665,093	.....	665,093	.....	4,923,625	.....	.....	.....0	58,984	05/15/2034.
75903A AB 3	REGDIV 051 A1B - CDO.....		C	11/01/2019.	Paydown.....	.....	588,182	588,182	555,832	562,689	.....	25,493	.....	25,493	.....	588,182	.....	.....	.....0	20,329	01/25/2036.
759676 AF 6	RAMC 062 AF3 - RMBS.....		..	12/01/2019.	Paydown.....	.....	8,268	8,268	2,822	5,207	.....	(78)	.....	(78)	.....	8,268	.....	.....	.....0	307	08/25/2036.
75971F AY 9	RAMC 073 AF6 - RMBS.....		..	12/01/2019.	Paydown.....	.....	194,323	194,323	139,913	151,191	.....	43,132	.....	43,132	.....	194,323	.....	.....	.....0	3,912	09/25/2037.
759950 EM 6	RAMC 044 AF5 - RMBS.....		..	12/01/2019.	Paydown.....	.....	1,262,703	1,262,703	1,139,984	1,161,108	.....	101,594	.....	101,594	.....	1,262,703	.....	.....	.....0	26,849	02/25/2035.
759950 FX 1	RAMC 054 A3 - RMBS.....		..	08/01/2019.	Paydown.....	.....	1,347,784	1,347,785	1,247,777	1,347,785	.....	(0)	.....	(0)	.....	1,347,784	.....	.....	.....0	17,594	02/25/2036.
760985 S6 9	RFSC 04RP1 M3 - RMBS.....		..	12/26/2019.	Paydown.....	.....	92,328	92,328	91,866	.....	.....	462	.....	462	.....	92,328	.....	.....	.....0	1,057	11/25/2042.
76110H H8 5	RALI 04QA6 NB4 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	218,355	252,704	219,675	216,552	.....	2,276	.....	2,276	.....	218,355	.....	.....	.....0	7,314	12/26/2034.
76110H J6 7	RALI 04QS16 1A2 - CMO/RMBS.....		..	12/26/2019.	Paydown.....	.....	1,767,321	1,767,321	1,597,904	1,738,623	.....	28,698	.....	28,698	.....	1,767,321	.....	.....	.....0	62,824	12/25/2034.
76110H T9 0	RALI 05QA2 NB2 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	439,506	518,974	247,611	372,084	.....	13,876	.....	13,876	.....	439,506	.....	.....	.....0	12,182	02/25/2035.
76110V RX 8	RFMS2 05HS1A 1A4 - RMBS.....		..	12/01/2019.	Paydown.....	.....	395,041	395,041	9,015	114,109	.....	10,834	.....	10,834	.....	395,041	.....	.....	.....0	13,363	09/25/2035.
761118 BU 1	RALI 05QA8 NB2 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	523,048	600,047	507,768	494,567	.....	8,452	.....	8,452	.....	523,048	.....	.....	.....0	16,936	07/25/2035.
761118 FL 7	RALI 05QA9 CB3 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	830,391	937,370	908,778	891,140	.....	(2,326)	.....	(2,326)	.....	830,391	.....	.....	.....0	22,912	08/25/2035.
761118 FM 5	RALI 05QA9 N41 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	1,132,563	1,217,733	1,096,630	1,059,383	.....	8,540	.....	8,540	.....	1,132,563	.....	.....	.....0	34,070	08/25/2035.
761118 KH 0	RALI 05QS15 2A - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	103,675	138,744	49,528	100,392	.....	2,051	.....	2,051	.....	103,675	.....	.....	.....0	6,953	10/25/2035.
761118 UQ 9	RALI 06QS2 1A9 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	23,097	32,310	10,572	23,447	.....	333	.....	333	.....	23,097	.....	.....	.....0	965	02/25/2036.
76111X L7 6	RFMSI 06S2 A1 - CMO/RMBS.....		..	09/01/2019.	Paydown.....	.....	107,575	112,189	109,456	104,637	.....	2,939	.....	2,939	.....	107,575	.....	.....	.....0	4,027	02/25/2036.
76111X TE 3	RFMSI 05SA1 2A - CMO/RMBS.....		..	12/31/2019.	VARIOUS.....	.....	1,610,643	1,760,959	1,654,429	1,655,500	.....	13,130	.....	13,130	.....	1,668,630	.....	(57,987)	(57,987)	62,266	03/25/2035.
76111X TF 0	RFMSI 05SA1 3A - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	396,037	396,037	387,784	390,937	.....	5,100	.....	5,100	.....	396,037	.....	.....	.....0	12,448	03/25/2035.
76112B C5 7	RAMP 05EFC4 M2 - RMBS.....		..	04/01/2019.	Paydown.....	.....	297,591	297,591	176,323	297,591	.....	0	.....	0	.....	297,591	.....	.....	.....0	1,552	09/25/2035.
76112B NM 8	GMACM 05AA1 1A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	1,632,064	1,597,183	1,479,191	1,467,012	.....	5,518	.....	5,518	.....	1,632,064	.....	.....	.....0	36,858	05/18/2035.
76112B NN 6	GMACM 05AA1 2A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	10,068	10,068	10,081	.....	.....	(13)	.....	(13)	.....	10,068	.....	.....	.....0	73	05/18/2035.
771196 BE 1	ROCHE HOLDINGS INC.....		..	12/05/2019.	VARIOUS.....	.....	3,205,410	3,000,000	2,992,410	2,995,334	.....	785	.....	785	.....	2,996,118	.....	3,882	3,882	324,056	09/30/2024.
77356P AA 0	RCTF 041 TB - ABS.....		..	06/01/2019.	Paydown.....	.....	293,169	293,169	292,827	293,159	.....	10	.....	10	.....	293,169	.....	.....	.....0	5,751	05/17/2021.
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.
77879R AB 2	ROTOR 111 1A - ABS.....		D	06/15/2019.	Paydown.....	.....	7,982,898	7,982,898	7,823,240	7,844,164	.....	138,733	.....	138,733	.....	7,982,898	.....	.....	.....0	187,507	06/15/2046.
78249L AB 6	RUSSELL INVESTMENTS.....		..	01/01/2019.	Adjustment.....	.....	(3,507,946)	(3,503,571)	(3,293,357)	.....	.....	.....	.....	0	.....	(3,386,112)	.....	(121,834)	(121,834)	.....	06/01/2023.
78386N BC 2	SACO 193 1B1 - RMBS.....		..	12/01/2019.	Paydown.....	.....	140,342	140,342	136,636	139,006	.....	1,336	.....	1,336	.....	140,342	.....	.....	.....0	4,676	04/25/2039.
78396Y AA 1	SESAC 191 A2 - ABS.....		..	10/25/2019.	Paydown.....	.....	15,000	15,000	15,000	.....	.....	.....	.....	0	.....	15,000	.....	.....	.....0	165	07/25/2049.
78397A AA 2	SCFET 191 A1 - ABS.....		..	12/20/2019.	Paydown.....	.....	3,633,370	3,633,370	3,633,252	.....	.....	118	.....	118	.....	3,633,370	.....	.....	.....0	43,049	03/20/2023.
784012 AA 4	SCFET 172 A - ABS.....		..	12/20/2019.	Paydown.....	.....	2,210,640	2,210,639	2,202,724	2,203,495	.....	7,144	.....	7,144	.....	2,210,640	.....	.....	.....0	45,455	12/20/2023.
78410T AA 4	SCFET 171 A - ABS.....		..	12/20/2019.	Paydown.....	.....	3,086,663	3,086,663	3,086,011	3,086,271	.....	392	.....	392	.....	3,086,663	.....	.....	.....0	68,516	01/20/2023.
78411E AC 2	SCSG EA Acquisition Company, Inc./Initia.....		..	03/01/2019.	Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....0	64	09/01/2023.
78411K AB 0	SCFET 181 A2 - ABS.....		..	12/20/2019.	Paydown.....	.....	3,154,129	3,154,129	3,154,103	3,154,108	.....	21	.....	21	.....	3,154,129	.....	.....	.....0	47,765	10/21/2024.
78443C BN 3	SLMA 04B A3 - ABS.....		..	12/16/2019.	Paydown.....	.....	3,856,479	3,856,479	3,065,901	3,628,887	.....	227,592	.....	227,592	.....	3,856,479	.....	.....	.....0	82,203	03/15/2024.
78445M AB 6	SLMA 10A 2A - ABS.....		..	12/16/2019.	Paydown.....	.....	1,960,349	1,960,349	1,960,349	1,960,349	.....	0	.....	0	.....	1,960,349	.....	.....	.....0	57,416	05/16/2044.
78446T AB 0	SLMA 11C A2A - ABS.....		..	12/16/2019.	Paydown.....	.....	5,925,399	5,925,400	5,925,400	5,925,400	.....	(0)	.....	(0)	.....	5,925,399	.....	.....	.....0	185,860	10/17/2044.
78446V AB 5	SLMA 12A A2 - ABS.....		..	06/01/2019.	Paydown.....	.....	809,311	809,311	809,299	809,311	.....	0	.....	0	.....	809,311	.....	.....	.....0	7,181	01/17/2045.
78447R AB 3	SLMA 13A A2A - ABS.....		..	04/01/2019.	Paydown.....	.....	784,446	784,446	784,225	784,446	.....	(0)	.....	(0)	.....	784,446	.....	.....	.....0	2,324	05/17/2027.
78447R AD 9	SLMA 13A B - ABS.....		..	09/16/2019.	Paydown.....	.....	9,500,000	9,500,000	9,032,827	9,491,077	.....	8,923	.....	8,923	.....	9,500,000	.....	.....	.....0	149,063	03/15/2047.

SCHEDULE D - PART 4

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

E14.34

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
											11	12	13	14	15							
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
78447V AC 2	SLMA 13B A2B - ABS.....	11/01/2019.	Paydown.....	4,659,451	4,659,451	4,659,451	4,659,451	4,659,451	4,659,451	(0)	(0)	(0)	(0)	(0)	(0)	4,659,451	.....	.....	.....0	70,921	06/17/2030.	
78447V AD 0	SLMA 13B B - ABS.....	12/15/2019.	Paydown.....	1,857,863	1,857,863	1,761,065	1,842,839	1,842,839	1,842,839	15,025	15,025	15,025	15,025	15,025	15,025	1,857,863	.....	.....	.....0	52,135	05/16/2044.	
78448Q AB 4	SMB 15B A2A - ABS.....	12/15/2019.	Paydown.....	1,129,270	1,129,270	1,124,065	1,127,039	1,127,039	1,127,039	2,231	2,231	2,231	2,231	2,231	2,231	1,129,270	.....	.....	.....0	18,667	07/15/2027.	
78471D AA 5	SCLP 161 A - ABS.....	12/25/2019.	Paydown.....	2,249,606	2,249,606	2,249,361	2,249,448	2,249,448	2,249,448	159	159	159	159	159	159	2,249,606	.....	.....	.....0	41,073	08/25/2025.	
78471F AA 0	SCLP 163 A - ABS.....	12/25/2019.	Paydown.....	1,488,232	1,488,232	1,488,202	1,488,223	1,488,223	1,488,223	9	9	9	9	9	9	1,488,232	.....	.....	.....0	25,713	12/26/2025.	
78473T AJ 9	STARM 072 4A1 - CMO/RMBS.....	12/01/2019.	Paydown.....	322,783	409,225	359,736	357,382	357,382	357,382	1,888	18,148	(16,260)	(16,260)	(16,260)	(16,260)	322,783	.....	.....	.....0	10,823	04/25/2037.	
80282K AU 0	SANTANDER HOLDINGS USA INC.....	10/01/2019.	VARIOUS.....	5,229,900	5,000,000	4,991,150	4,991,350	4,991,350	4,991,350	2,246	2,246	2,246	2,246	2,246	2,246	4,993,596	.....	.....6,404	6,404	414,699	12/03/2021.	
80306A AA 8	SAPA 181 A - ABS.....	C 12/15/2019.	Paydown.....	1,163,398	1,176,528	1,181,647	973,398	973,398	973,398	(18,290)	(18,290)	(18,290)	(18,290)	(18,290)	(18,290)	1,163,398	.....	.....	.....0	26,265	12/15/2040.	
80511@ AC 6	SAVATREE INC TL L+5.25 06/01/2022 MD.....	03/01/2019.	Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	.....	.....	.....	.....0	196	06/01/2022.	
805564 EM 9	SAST 993 BFA - RMBS.....	12/01/2019.	Paydown.....	.....	.....70,557	10,671	44,469	44,469	44,469	(44,573)	(44,573)	(44,573)	(44,573)	(44,573)	(44,573)	.....	.....	.....	.....0	2,464	12/25/2032.	
805564 KR 1	SAST 021 AF6 - RMBS.....	12/01/2019.	Paydown.....	.....	.....4,127	4,127	4,137	4,049	4,049	78	78	78	78	78	78	4,127	.....	.....	.....0	149	10/25/2030.	
806851 AG 6	SCHLUMBERGER HOLDINGS CORP.....	08/01/2019.	Unknown.....	24,426,996	23,399,000	23,337,551	24,435,048	24,435,048	24,435,048	1,706	1,706	1,706	1,706	1,706	1,706	23,355,326	.....	.....1,071,670	1,071,670	553,661	12/21/2025.	
81180W AL 5	SEAGATE HDD CAYMAN.....	C 09/18/2019.	VARIOUS.....	3,317,016	3,193,000	3,193,000	3,193,000	3,193,000	3,193,000	0	0	0	0	0	0	3,193,000	.....	.....	.....0	184,107	01/01/2025.	
813084 A* 1	SEBRING SOFTWARE, INC.....	11/01/2019.	Call @ 100.00.....	59,420	59,420	29,330	26,403	26,403	26,403	0	0	0	0	0	0	26,403	.....	.....33,016	33,016	33,016	04/25/2018.	
81375F CM 3	SASI 937 TA6 - CMO/RMBS.....	12/01/2019.	Paydown.....	155	155	156	155	155	155	(0)	(0)	(0)	(0)	(0)	(0)	155	.....	.....	.....0	6	12/25/2023.	
81378E AA 1	SABR 07BR4 A2A - RMBS.....	12/26/2019.	Paydown.....	479,163	479,163	207,626	131,381	131,381	131,381	9,540	9,540	9,540	9,540	9,540	9,540	479,163	.....	.....	.....0	7,022	05/26/2037.	
81743A AA 7	SEMT 195 A1 - CMO/RMBS.....	12/01/2019.	Paydown.....	59,037	59,037	60,071	60,071	60,071	60,071	(1,033)	(1,033)	(1,033)	(1,033)	(1,033)	(1,033)	59,037	.....	.....	.....0	172	12/27/2049.	
81745A AB 3	SEMT 135 A2 - CMO/RMBS.....	12/01/2019.	Paydown.....	1,486,243	1,486,243	1,407,054	1,415,655	1,415,655	1,415,655	70,588	70,588	70,588	70,588	70,588	70,588	1,486,243	.....	.....	.....0	27,518	05/25/2043.	
81745C AA 1	SEMT 137 A1 - CMO/RMBS.....	12/01/2019.	Paydown.....	928,780	928,780	836,926	844,800	844,800	844,800	83,980	83,980	83,980	83,980	83,980	83,980	928,780	.....	.....	.....0	15,236	06/25/2043.	
81745J AA 6	SEMT 1311 A1 - CMO/RMBS.....	12/01/2019.	Paydown.....	983,269	983,269	970,056	971,496	971,496	971,496	11,773	11,773	11,773	11,773	11,773	11,773	983,269	.....	.....	.....0	23,533	09/25/2043.	
81745M AA 9	SEMT 132 A - CMO/RMBS.....	12/01/2019.	Paydown.....	1,813,668	1,813,668	1,624,687	1,636,407	1,636,407	1,636,407	177,261	177,261	177,261	177,261	177,261	177,261	1,813,668	.....	.....	.....0	23,669	02/25/2043.	
81745R AB 6	SEMT 133 A2 - CMO/RMBS.....	12/01/2019.	Paydown.....	1,523,831	1,523,831	1,408,909	1,407,516	1,407,516	1,407,516	116,315	116,315	116,315	116,315	116,315	116,315	1,523,831	.....	.....	.....0	26,153	03/25/2043.	
81748J AA 3	SEMT 194 A1 - CMO/RMBS.....	12/01/2019.	Paydown.....	371,547	371,547	379,326	379,326	379,326	379,326	(7,779)	(7,779)	(7,779)	(7,779)	(7,779)	(7,779)	371,547	.....	.....	.....0	1,776	11/25/2049.	
81788Y AA 1	767 LLC.....	12/05/2019.	Paydown.....	954,426	954,426	954,426	954,426	954,426	954,426	(0)	(0)	(0)	(0)	(0)	(0)	954,426	.....	.....	.....0	29,221	10/05/2022.	
822582 AJ 1	SHELL INTERNATIONAL FINANCE BV.....	C 09/22/2019.	Maturity @ 100.00.....	7,000,000	7,000,000	6,975,780	6,997,877	6,997,877	6,997,877	2,123	2,123	2,123	2,123	2,123	2,123	7,000,000	.....	.....	.....0	301,000	09/22/2019.	
82321U AA 1	SHENTON AIRCRAFT INVESTMENT I LTD - ABS.....	C 12/15/2019.	Paydown.....	992,564	992,564	983,035	985,689	985,689	985,689	6,875	6,875	6,875	6,875	6,875	6,875	992,564	.....	.....	.....0	26,990	10/15/2042.	
824348 AZ 9	SHERWIN-WILLIAMS CO.....	06/15/2019.	Maturity @ 100.00.....	4,000,000	4,000,000	3,982,960	3,998,023	3,998,023	3,998,023	1,977	1,977	1,977	1,977	1,977	1,977	4,000,000	.....	.....	.....0	145,000	06/15/2019.	
82671A AA 1	SIGNET UK FINANCE PLC.....	C 10/01/2019.	VARIOUS.....	19,640,625	21,450,000	20,676,645	20,728,844	20,728,844	20,728,844	84,032	84,032	84,032	84,032	84,032	84,032	20,812,876		(531,001)	(531,001)	(531,001)	112,238	06/15/2024.
82817* AA 9	SILVER SPRING METRO CENTER III LIMITED P.....	12/05/2019.	Paydown.....	256,724	256,724	256,724	256,724	256,724	256,724	(0)	(0)	(0)	(0)	(0)	(0)	256,724	.....	.....	.....0	5,850	01/05/2029.	
82817@ AA 7	SILVER SPRING METRO CENTER IV LIMITED PA.....	12/05/2019.	Paydown.....	44,771	44,771	44,771	44,771	44,771	44,771	1	1	1	1	1	1	44,771	.....	.....	.....0	1,123	01/05/2029.	
828807 CF 2	SIMON PROPERTY GROUP LP.....	10/07/2019.	VARIOUS.....	9,305,859	9,000,000	8,964,450	8,991,350	8,991,350	8,991,350	3,281	3,281	3,281	3,281	3,281	3,281	8,994,631	.....	.....5,369	5,369	738,984	03/01/2021.	
82922T AA 7	SINAI HEALTH SYSTEM.....	08/01/2019.	Call @ 100.00.....	175,000	175,000	175,000	175,000	175,000	175,000	0	0	0	0	0	0	175,000	.....	.....	.....0	5,385	01/20/2036.	
83149U AB 7	SLMA 11B A2 - ABS.....	08/01/2019.	Paydown.....	882,029	882,029	881,665	882,029	882,029	882,029	0	0	0	0	0	0	882,029	.....	.....	.....0	9,808	02/15/2029.	
83149U AC 5	SLMA 11B A3 - ABS.....	12/16/2019.	Paydown.....	1,110,431	1,110,431	1,038,947	1,108,615	1,108,615	1,108,615	1,816	1,816	1,816	1,816	1,816	1,816	1,110,431	.....	.....	.....0	41,197	06/16/2042.	
83402Q AA 0	SCLP 162 A - ABS.....	12/25/2019.	Paydown.....	2,703,234	2,703,234	2,702,810	2,703,024	2,703,024	2,703,024	210	210	210	210	210	210	2,703,234	.....	.....	.....0	46,218	10/27/2025.	
83404J AA 4	SCLP 173 A - ABS.....	12/25/2019.	Paydown.....	1,376,510	1,376,510	1,376,510	1,376,511	1,376,511	1,376,511	(1)	(1)	(1)	(1)	(1)	(1)	1,376,510	.....	.....	.....0	21,326	05/26/2026.	
83405A AA 2	SCLP 171 A - ABS.....	12/25/2019.	Paydown.....	3,189,950	3,189,950	3,189,678	3,189,779	3,189,779	3,189,779	172	172	172	172	172	172	3,189,950	.....	.....	.....0	59,832	01/26/	

SCHEDULE D - PART 4

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

E14.35

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
83405X	AA	2		12/25/2019.	Paydown.....		13,102,533	13,102,533	13,102,414	13,102,470		63		63		13,102,533			0	233,336	08/25/2027.
83416W	AA	1		12/30/2019.	Paydown.....		212,374	212,374	212,374	212,374				0		212,374			0	21,044	06/30/2035.
83416W	AB	9		12/30/2019.	Paydown.....		248,258	248,258	248,258	248,258		(0)		(0)		248,258			0	12,168	06/30/2035.
83417E	AA	0		12/20/2019.	Paydown.....		116,946	116,946	116,933	116,931		15		15		116,946			0	3,289	04/20/2044.
83417F	AA	7		08/01/2019.	Paydown.....		179,007	179,007	179,004	179,007				0		179,007			0	7,020	07/20/2044.
83417P	AA	5		09/01/2019.	Paydown.....		169,462	169,462	169,375	169,406		56		56		169,462			0	5,587	08/21/2045.
83438J	AA	4		11/01/2019.	Paydown.....		377,089	377,089	347,393	348,722		28,367		28,367		377,089			0	7,234	10/07/2037.
83546D	AD	0		12/20/2019.	Paydown.....		200,000	200,000	200,000	200,000		(0)		(0)		200,000			0	5,463	05/21/2046.
83546D	AF	5		12/20/2019.	Paydown.....		60,000	60,000	60,000	60,000		(0)		(0)		60,000			0	1,325	02/20/2048.
83611M	HM	3		12/01/2019.	Paydown.....		308,632	327,819		91,313		24,172		24,172		308,632			0	12,943	05/25/2035.
83611M	JX	7		12/26/2019.	Paydown.....		748,756	748,756	572,798	693,572		55,184		55,184		748,756			0	14,859	12/25/2035.
84474Y	AA	4		09/01/2019.	Paydown.....		865,745	865,745	868,014	866,301		(557)		(557)		865,745			0	52,159	02/01/2024.
84756#	AA	4		03/01/2019.	Adjustment.....									0					0	104	04/02/2024.
84858D	AA	6		11/01/2019.	Paydown.....		329,220	329,220	329,220	329,239		(19)		(19)		329,220			0	13,498	10/01/2029.
84858W	AA	4		09/01/2019.	Paydown.....		341,076	341,076	341,076	341,102		(26)		(26)		341,076			0	11,351	08/15/2031.
84861C	AA	3		09/20/2019.	Paydown.....		5,580,746	5,580,746	5,570,472	5,570,445		10,300		10,300		5,580,746			0	146,526	01/20/2045.
84861C	AA	1		10/01/2019.	Paydown.....		6,428,476	5,683,691	5,669,839	5,669,962		13,729		13,729		5,683,691			0	940,177	01/20/2045.
84861C	AC	9		10/01/2019.	Paydown.....		9,156,432	8,938,696	8,984,553	8,984,060		(45,364)		(45,364)		8,938,696			0	510,066	12/20/2047.
85022W	AA	2		07/01/2019.	Paydown.....		15,174,111	15,174,111	15,259,466	15,174,111		(0)		(0)		15,174,111			0	191,314	11/25/2023.
85022W	AB	0		06/18/2019.	Paydown.....		8,000,000	8,000,000	7,800,000	7,857,226		142,774		142,774		8,000,000			0	144,867	03/25/2024.
85172L	AA	4		07/01/2019.	Paydown.....		2,585,371	2,585,371	2,579,193	2,584,909		462		462		2,585,371			0	23,915	11/15/2024.
85208H	AA	1		12/15/2019.	Paydown.....		1,901,976	1,901,976	1,894,856	1,895,657		6,319		6,319		1,901,976			0	41,131	12/15/2037.
85208N	AA	8		12/20/2019.	Paydown.....		1,250,000	1,250,000	1,249,979	1,249,986		14		14		1,250,000			0	30,652	03/20/2023.
85235*	AA	6		12/15/2019.	Paydown.....		665,006	665,006	665,006	665,005		1		1		665,006			0	14,635	12/15/2036.
855541	AC	2		12/01/2019.	Paydown.....		774,882	837,547	783,282	782,465		4,022		4,022		774,882			0	25,365	01/25/2037.
85572R	AA	7		12/15/2019.	Paydown.....		2,778,519	2,778,519	2,758,913	2,197,440		18,545		18,545		2,778,519			0	34,694	05/15/2043.
85573L	AA	9		12/15/2019.	Paydown.....		428,571	428,571	428,552			19		19		428,571			0	5,858	03/15/2044.
86212V	AA	2		12/20/2019.	Paydown.....		201,620	201,620	201,513	201,532		88		88		201,620			0	4,619	10/22/2046.
86212V	AD	6		12/20/2019.	Paydown.....		206,614	206,614	206,560	206,562		52		52		206,614			0	4,486	10/20/2048.
86212V	AE	4		12/20/2019.	Paydown.....		273,763	273,763	273,660	273,662		102		102		273,763			0	6,439	10/20/2048.
86213B	AA	5		12/01/2019.	Paydown.....		3,419,792	3,419,792	3,419,617	3,419,726		66		66		3,419,792			0	128,907	04/20/2044.
86213C	AA	3		12/20/2019.	Paydown.....		41,500	41,500	41,557	41,529		(29)		(29)		41,500			0	908	04/20/2045.
86213C	AB	1		12/20/2019.	Paydown.....		107,500	107,500	106,956	107,108		392		392		107,500			0	2,614	04/20/2045.
863222	ZZ	1		12/20/2019.	VARIOUS.....		1,796,748	1,796,748	1,811,156	1,796,690		116		116		1,796,736		13	13	55,383	04/05/2023.
863572	LV	3		12/01/2019.	Paydown.....		27,119	27,118	25,424	25,771		1,347		1,347		27,119			0	1,156	09/25/2031.
863576	EQ	3		08/01/2019.	Paydown.....		606,796	606,796	402,833	591,788		15,008		15,008		606,796			0	6,182	12/25/2035.
863579	C3	0		12/01/2019.	Paydown.....		1,618,963	1,692,038	1,485,490	1,477,384		20,477		20,477		1,618,963			0	31,908	11/25/2035.
863579	J9	0		12/01/2019.	Paydown.....		273,995	293,781	241,540	265,187		1,647		1,647		273,995			0	6,384	12/25/2035.
863579	RP	5		12/01/2019.	Paydown.....		203,150	203,150	178,264	176,517		26,633		26,633		203,150			0	5,503	05/25/2035.
863579	SU	3		12/01/2019.	Paydown.....		223,162	223,162	171,404	173,923		7,152		7,152		223,162			0	7,789	06/25/2035.
863579	UL	0		12/01/2019.	Paydown.....		116,334	128,281	95,893	82,447		397		397		116,334			0	2,972	07/25/2035.
863579	UU	0		12/01/2019.	Paydown.....		668,178	724,483	638,662	608,043		8,573		8,573		668,178			0	17,810	07/25/2035.

SCHEDULE D - PART 4

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

E14.36

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
863579	VH	8		12/01/2019.	Paydown.....	.....	420,086	370,450	354,360	109,193	.....	2,428	.....	2,428	.....	420,086	.....	.....	.....0	11,715	08/25/2035.
863579	VW	5		12/25/2019.	Paydown.....	.....	628,886	541,814	253,881	345,711	.....	10,863	.....	10,863	.....	628,886	.....	.....	.....0	8,303	08/25/2035.
863579	XR	4		12/01/2019.	Paydown.....	.....	2,127,174	2,255,376	2,072,279	2,057,621	.....	22,840	.....	22,840	.....	2,127,174	.....	.....	.....0	63,346	09/25/2035.
863579	ZL	5		12/01/2019.	Paydown.....	.....	531,940	511,856	434,819	429,913	.....	9,486	.....	9,486	.....	531,940	.....	.....	.....0	17,918	10/25/2035.
86358R	DX	2		12/01/2019.	Paydown.....	.....	472,638	472,638	436,135	449,811	.....	27,645	4,818	22,827	.....	472,638	.....	.....	.....0	7,820	08/25/2031.
86358R	XY	8		12/01/2019.	Paydown.....	.....	779,481	779,481	613,955	666,935	.....	112,546	.....	112,546	.....	779,481	.....	.....	.....0	15,606	02/25/2032.
86358R	XZ	5		12/01/2019.	Paydown.....	.....	564,174	564,174	509,317	509,630	.....	54,544	.....	54,544	.....	564,174	.....	.....	.....0	11,270	02/25/2032.
86358R	YB	7		12/01/2019.	Paydown.....	.....	102,458	102,888	72,607	435,759	.....	3,447	.....	3,447	.....	102,458	.....	.....	.....0	.....	02/25/2032.
86359A	ME	0		12/01/2019.	Paydown.....	.....	202,264	202,264	176,375	180,799	.....	21,464	.....	21,464	.....	202,264	.....	.....	.....0	4,005	04/25/2031.
86359A	MG	5		12/01/2019.	Paydown.....	.....	67,492	67,492	47,537	259,683	.....	1,354	.....	1,354	.....	67,492	.....	.....	.....0	.....	04/25/2031.
86359A	WR	0		12/01/2019.	Paydown.....	.....	1,482,257	1,482,257	1,286,362	1,361,199	.....	121,057	.....	121,057	.....	1,482,257	.....	.....	.....0	27,681	01/25/2031.
86359A	WT	6		12/01/2019.	Paydown.....	.....	275,122	275,122	213,891	991,394	.....	3,111	.....	3,111	.....	275,122	.....	.....	.....0	.....	01/25/2031.
86359B	4U	2		12/01/2019.	Paydown.....	.....	823,256	823,256	769,744	810,457	.....	12,799	.....	12,799	.....	823,256	.....	.....	.....0	26,223	03/25/2035.
86359B	5N	7		10/01/2019.	VARIOUS.....	.....	.....	.....	1,209,484	63,590	.....	(63,590)	.....	(63,590)	.....	.....	.....	.....	.....0	29,598	03/25/2035.
86359B	LE	9		10/01/2019.	Paydown.....	.....	157,793	157,793	152,073	150,547	.....	7,247	.....	7,247	.....	157,793	.....	.....	.....0	3,054	03/25/2034.
86359B	YF	2		08/01/2019.	Paydown.....	.....	3,998,764	3,998,764	4,014,927	4,009,894	.....	(11,131)	.....	(11,131)	.....	3,998,764	.....	.....	.....0	102,908	08/25/2034.
86359F	AB	8		12/25/2019.	Paydown.....	.....	64,552	64,552	.....	7,646	.....	1,469	.....	1,469	.....	64,552	.....	.....	.....0	1,386	06/25/2036.
86359L	NA	3		12/26/2019.	Paydown.....	.....	666,286	666,286	451,737	504,399	.....	161,887	.....	161,887	.....	666,286	.....	.....	.....0	13,680	09/25/2045.
86360B	AG	3		12/01/2019.	Paydown.....	.....	778,507	778,627	623,809	613,771	.....	4,967	.....	4,967	.....	778,507	.....	.....	.....0	12,740	05/25/2036.
86360B	AJ	7		12/01/2019.	Paydown.....	.....	153,832	156,767	128,361	118,524	.....	1,375	.....	1,375	.....	153,832	.....	.....	.....0	3,653	05/25/2036.
866100	ZZ	6		03/01/2019.	Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	41	09/01/2022.
86803@	AA	4		03/01/2019.	Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	28	05/27/2024.
86909#	AA	5		12/23/2019.	Paydown.....	.....	423,999	423,999	423,999	424,460	.....	(0)	.....	(0)	.....	423,999	.....	.....	.....0	16,480	12/23/2036.
86934N	AA	7		12/01/2019.	Paydown.....	.....	6,813,648	6,813,648	6,813,353	6,839,064	.....	(25,416)	.....	(25,416)	.....	6,813,648	.....	.....	.....0	184,674	05/25/2039.
869507	AA	1		12/15/2019.	Paydown.....	.....	155,725	155,725	155,647	155,654	.....	70	.....	70	.....	155,725	.....	.....	.....0	4,169	01/15/2071.
87155M	AA	9		05/01/2019.	Paydown.....	.....	1,655,781	1,655,781	1,620,078	1,655,781	.....	0	.....	0	.....	1,655,781	.....	.....	.....0	15,012	01/15/2024.
87159Q	BE	7		12/01/2019.	Paydown.....	.....	7,772,466	7,772,466	7,772,466	7,771,691	.....	776	.....	776	.....	7,772,466	.....	.....	.....0	216,140	07/14/2026.
87159Q	BJ	6		10/15/2019.	Paydown.....	.....	5,600,000	5,600,000	5,600,000	5,598,873	.....	1,127	.....	1,127	.....	5,600,000	.....	.....	.....0	215,600	07/14/2026.
871829	AM	9		03/17/2019.	Maturity @ 100.00.....	.....	4,000,000	4,000,000	3,972,840	3,999,268	.....	732	.....	732	.....	4,000,000	.....	.....	.....0	107,500	03/17/2019.
87244B	AA	6		12/03/2019.	VARIOUS.....	.....	13,837,659	14,307,500	14,277,945	14,283,763	.....	1,850	.....	1,850	.....	14,285,613	.....	(447,954)	(447,954)	784,775	04/30/2047.
87266X	AA	1	C	09/01/2019.	Paydown.....	.....	9,719,416	9,719,416	9,719,416	9,721,441	.....	(2,025)	.....	(2,025)	.....	9,719,416	.....	.....	.....0	115,467	02/15/2035.
87266X	AC	7	C	08/16/2019.	Paydown.....	.....	4,750,000	4,750,000	4,750,000	4,751,304	.....	(1,304)	.....	(1,304)	.....	4,750,000	.....	.....	.....0	108,376	02/15/2035.
87266X	AE	3	C	08/16/2019.	Paydown.....	.....	2,000,000	2,000,000	2,000,000	2,000,675	.....	(675)	.....	(675)	.....	2,000,000	.....	.....	.....0	50,338	02/15/2035.
87267J	AA	1	C	12/30/2019.	Paydown.....	.....	9,354,869	9,354,869	9,354,869	9,354,584	.....	286	.....	286	.....	9,354,869	.....	.....	.....0	232,634	09/30/2039.
87296@	AA	6		03/01/2019.	Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	60	05/31/2024.
87305N	AV	0		08/01/2019.	Paydown.....	.....	543,413	543,413	543,413	543,413	.....	(1)	.....	(1)	.....	543,413	.....	.....	.....0	14,868	01/02/2022.
87305N	AW	8		01/01/2019.	Paydown.....	.....	92,708	92,708	92,708	92,708	.....	(0)	.....	(0)	.....	92,708	.....	.....	.....0	2,551	01/02/2022.
87342R	AB	0		11/25/2019.	Paydown.....	.....	120,000	120,000	120,000	120,000	.....	.....	.....	0	.....	120,000	.....	.....	.....0	3,283	05/25/2046.
87342R	AC	8		11/25/2019.	Paydown.....	.....	118,500	118,500	119,408	119,362	.....	(862)	.....	(862)	.....	118,500	.....	.....	.....0	3,681	05/25/2046.
87342R	AF	1		11/25/2019.	Paydown.....	.....	70,000	70,000	70,000	70,000	.....	(0)	.....	(0)	.....	70,000	.....	.....	.....0	1,981	11/25/2048.
874074	AA	5		12/20/2019.	Paydown.....	.....	847,146	847,146	857,423	855,710	.....	(8,564)	.....	(8,564)	.....	847,146	.....	.....	.....0	22,231	04/21/2042.
87407P	AA	8		12/20/2019.	Paydown.....	.....	2,620,000	2,620,000	2,595,297	2,604,109	.....	15,891	.....	15,891	.....	2,620,000	.....	.....	.....0	43,032	02/22/2038.

SCHEDULE D - PART 4

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

E14.37

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
87407P AE 0	TAL 132 A - ABS.....			12/20/2019.	Paydown.....		1,723,500	1,723,500	1,708,530	1,713,015		10,485		10,485		1,723,500			0	35,538	11/22/2038.
87407P AJ 9	TAL 141 A - ABS.....			12/20/2019.	Paydown.....		1,288,300	1,288,300	1,269,172	1,274,268		14,032		14,032		1,288,300			0	26,271	02/22/2039.
87407P AP 5	TAL 142 A2 - ABS.....			12/20/2019.	Paydown.....		962,500	962,500	958,663	960,507		1,993		1,993		962,500			0	18,580	05/20/2039.
87407P AR 1	TAL 143 A - ABS.....			12/20/2019.	Paydown.....		600,000	600,000	599,796	599,874		126		126		600,000			0	11,404	11/21/2039.
87422V AC 2	TALEN ENERGY SUPPLY LLC.....			03/01/2019.	CORPORATE ACTION.....		2,025,000	3,000,000	2,100,000	2,219,932		4,687		4,687		2,224,619		(199,619)	(199,619)	216,625	09/15/2024.
87612B AR 3	TARGA RESOURCES PARTNERS LP.....			03/01/2019.	Call @ 100.00.....		2,800,000	2,800,000	2,373,000	2,692,282		107,718		107,718		2,800,000			0	27,592	11/15/2019.
87819# AA 2	TD BANK MIAMI, FLORIDA.....			12/15/2019.	Paydown.....		128,425	128,595	128,595	128,595		(171)		(171)		128,425			0	2,851	01/15/2038.
88084@ AB 8	TerSera Therapeutics LLC/First Amendment.....			03/01/2019.	Adjustment.....									0					0	7	03/30/2023.
881561 CH 5	TMTS 036HE M1 - RMBS.....			11/01/2019.	Paydown.....		469,663	469,663	445,299	445,301		24,362		24,362		469,663			0	9,039	11/25/2033.
881561 LE 2	TMTS 0411HE A - RMBS.....			12/26/2019.	Paydown.....		83,270	83,270	66,720	74,187		9,083		9,083		83,270			0	1,484	10/25/2035.
881561 LR 3	TMTS 0419HE A1 - RMBS.....			09/01/2019.	Paydown.....		126,566	126,566	93,184	106,599		19,967		19,967		126,566			0	1,584	10/25/2034.
881561 LS 1	TMTS 0419HE M1 - RMBS.....			12/25/2019.	Paydown.....		2,163	2,163	1,714	1,861		301		301		2,163			0	74	10/25/2034.
881561 VY 7	TMTS 0512AL AF4 - RMBS.....			12/01/2019.	Paydown.....		941,504	941,504	909,054	903,552		37,952		37,952		941,504			0	24,509	07/25/2036.
88156E AB 2	TMTS 0617HE AB1 - RMBS.....			12/26/2019.	Paydown.....		1,380,033	1,379,784	1,190,558	1,258,473		29,063		29,063		1,380,033			0	22,220	01/25/2038.
88157V AB 3	TMTS 076 A2 - RMBS.....			12/26/2019.	Paydown.....		492,093	492,093	255,888	320,156		8,042		8,042		492,093			0	4,755	08/25/2038.
88159D AA 3	TES 171 A - ABS.....			10/20/2019.	Paydown.....		165,256	165,256	164,480	164,524		732		732		165,256			0	5,313	10/21/2047.
88159T AA 8	TES 172 A - ABS.....			10/01/2019.	Paydown.....		101,068	101,068	101,061	101,058		10		10		101,068			0	2,082	02/20/2048.
882587 AY 4	TEXAS-NEW MEXICO POWER CO.....			04/01/2019.	Maturity @ 100.00.....		9,000,000	9,000,000	8,787,870	8,991,961		8,039		8,039		9,000,000			0	427,500	04/01/2019.
88315F AA 9	TMCL 171 A - ABS.....		C	12/20/2019.	Paydown.....		273,793	273,793	274,905	274,766		(973)		(973)		273,793			0	5,830	05/20/2042.
88315L AC 2	TMCL 191 A - ABS.....		C	12/20/2019.	Paydown.....		640,000	640,000	639,790			210		210		640,000			0	8,967	04/20/2044.
883556 AT 9	THERMO FISHER SCIENTIFIC INC.....			10/01/2019.	VARIOUS.....		3,046,740	3,000,000	2,998,800	2,999,809		187		187		2,999,996		4	4	174,423	05/01/2020.
883556 AX 0	THERMO FISHER SCIENTIFIC INC.....			10/15/2019.	VARIOUS.....		5,186,100	5,000,000	4,967,650	4,991,736		3,098		3,098		4,994,834		5,166	5,166	438,600	03/01/2021.
883556 AZ 5	THERMO FISHER SCIENTIFIC INC.....			10/15/2019.	VARIOUS.....		3,101,100	3,000,000	2,994,270	2,998,293		560		560		2,998,853		1,147	1,147	227,100	08/15/2021.
88432M AC 8	WINDR 171 B - CDO.....		C	06/18/2019.	CREDIT SUISSE SECURITIES (USA).....		8,756,000	8,800,000	8,800,000	8,799,259		(2,868)		(2,868)		8,796,392		(40,392)	(40,392)	258,007	04/18/2029.
885220 DX 8	TMST 034 M1 - RMBS.....			12/25/2019.	Paydown.....		189,396	189,396	160,040	164,320		25,076		25,076		189,396			0	3,588	09/25/2043.
885220 GB 3	TMST 044 1A - CMO/RMBS.....			12/25/2019.	Paydown.....		56,870	56,870	54,240			2,630		2,630		56,870			0	1,134	12/25/2044.
885220 GK 3	TMST 044 5A - CMO/RMBS.....			12/01/2019.	Paydown.....		316,166	316,166	300,753	284,325		31,842		31,842		316,166			0	5,885	12/25/2044.
885220 HM 8	TMST 052 A1 - CMO/RMBS.....			12/25/2019.	Paydown.....		1,267,424	1,267,424	1,268,216			(792)		(792)		1,267,424			0	24,647	07/25/2045.
885220 KW 2	TMST 062 A2B - CMO/RMBS.....			12/25/2019.	Paydown.....		1,671,945	1,671,946	1,634,849	1,887,331		37,339		37,339		1,671,945			0	40,760	04/25/2036.
88522R AB 0	TMST 065 A2 - CMO/RMBS.....			12/25/2019.	Paydown.....		32,846	149,014	27,839	20,668	120,957	4,734	99,155	26,536		32,846			0	4,811	08/25/2036.
886065 AA 9	TBOLT 18A A - ABS.....		C	12/15/2019.	Paydown.....		857,143	857,143	857,124	857,143		0		0		857,143			0	20,341	09/15/2038.
88606W AA 0	TBOLT 171 A - ABS.....		C	12/15/2019.	Paydown.....		1,418,401	1,418,401	1,418,341	1,418,355		46		46		1,418,401			0	38,635	05/17/2032.
88607A AA 7	TBOLT 2019 A - ABS.....		C	12/15/2019.	Paydown.....		47,619	47,619	47,617			2		2		47,619			0	180	11/15/2039.
887317 AG 0	TIME WARNER INC.....			03/27/2019.	VARIOUS.....		3,102,168	3,000,000	2,992,860	2,998,328		238		238		2,998,567		1,433	1,433	200,868	01/15/2021.
887317 AK 1	TIME WARNER INC.....			03/27/2019.	VARIOUS.....		4,159,047	4,000,000	3,957,720	3,988,661		1,400		1,400		3,990,061		9,939	9,939	252,991	03/29/2021.
887317 AN 5	TIME WARNER INC.....			06/05/2019.	Unknown.....		994,949	1,000,000	982,970	994,154		795		795		994,949			0	36,556	01/15/2022.
887317 AZ 8	TIME WARNER INC.....			06/06/2019.	Unknown.....		14,995,846	15,000,000	14,992,650	14,995,409		437		437		14,995,846			0	533,281	01/15/2026.
887317 BB 0	TIME WARNER INC.....			06/07/2019.	Unknown.....		9,970,640	10,000,000	9,961,500	9,968,895		1,745		1,745		9,970,640			0	318,222	02/15/2027.
88732J AP 3	SPECTRUM MANAGEMENT HOLDING COMPANY.....			02/14/2019.	Maturity @ 100.00.....		17,339,000	17,339,000	20,764,512	17,421,458		(82,458)		(82,458)		17,339,000			0	758,581	02/14/2019.
88732J AS 7	SPECTRUM MANAGEMENT HOLDING COMPANY.....			04/01/2019.	Maturity @ 100.00.....		6,500,000	6,500,000	7,594,960	6,554,228		(54,228)		(54,228)		6,500,000			0	268,125	04/01/2019.
89054X AB 1	TOPAZ SOLAR FARMS LLC.....			03/01/2019.	VARIOUS.....		3,901,069	4,139,065	4,139,065	4,139,065				0		4,139,065		(237,996)	(237,996)	77,909	09/30/2039.

SCHEDULE D - PART 4

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

E14.38

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
89289U AQ 1		TRAL 2R AR - CDO.....	C	03/28/2019.	CANTOR FITZGERALD + CO.....		12,967,500	13,000,000	13,000,000	12,985,747		142		142		12,985,889		(18,389)	(18,389)	227,564	07/20/2029.
893526 8Y 2		TRANSCANADA PIPELINES LTD.....	C	01/15/2019.	Maturity @ 100.00.....		10,000,000	10,000,000	10,047,050	10,000,250		(250)		(250)		10,000,000			356,250	01/15/2019.	
894126 AB 7		TRAP 4 A1B - CDO.....		12/01/2019.	Paydown.....		52,359	52,359	42,513	40,943		11,416		11,416		52,359			6,837	05/24/2034.	
894127 AE 9		TRAP 1 B1 - CDO.....		01/01/2019.	Paydown.....									0					79,150	11/30/2032.	
89412M AC 0		TRAP 3 A1B - CDO.....		08/01/2019.	Paydown.....		47,893	47,893	44,301	47,893				0		47,893			2,496	01/20/2034.	
89412R AB 1		TRAP 5 A1B - CDO.....		08/01/2019.	Paydown.....		5,685,542	5,685,542	4,730,845	4,320,461		1,365,081		1,365,081		5,685,542			324,569	07/15/2034.	
89412U AH 1		TRAP 6 A2 - CDO.....		12/01/2019.	Paydown.....		2,645,293	2,645,293	2,634,447	2,633,653		11,640		11,640		2,645,293			126,038	11/16/2034.	
89412W AA 2		TRAP 7 A1 - CDO.....		11/01/2019.	Paydown.....		2,561,833	2,561,833	2,225,993	2,209,248		352,585		352,585		2,561,833			61,321	01/25/2035.	
89413A AA 9		TRAP 9 A1 - CDO.....		11/01/2019.	Paydown.....		43,941	43,941	39,107	39,486		4,454		4,454		43,941			1,007	01/27/2040.	
89413G AA 6		TRAP 12 A1 - CDO.....		11/01/2019.	Paydown.....		1,129,780	1,129,780	939,129	922,347		207,433		207,433		1,129,780			12,353	04/06/2042.	
89441# AA 4		TRAVERSE CITY CONTROL TRUST -2018 - ABS.....		12/15/2019.	Paydown.....		17,185	17,185	17,357	17,353		(168)		(168)		17,185			859	11/15/2039.	
89641A AN 5		TRNTS 5 B2 - CDO.....		04/25/2019.	Paydown.....		5,500,000	5,500,000	5,500,000	5,500,078		(78)		(78)		5,500,000			99,275	10/25/2028.	
89655Y AA 4		TRL 091 A - ABS.....		12/16/2019.	Paydown.....		799,959	799,959	817,458	811,385		(11,425)		(11,425)		799,959			30,001	11/16/2039.	
89656C AA 1		TRL 101 NTS - ABS.....		12/16/2019.	Paydown.....		579,490	579,490	607,090	307,813		(23,638)		(23,638)		579,490			16,951	10/16/2040.	
89656F AA 4		TRL 121 A1 - ABS.....		12/15/2019.	Paydown.....		2,165,735	2,165,735	2,149,766	357,701		11,634		11,634		2,165,735			15,500	01/15/2043.	
89656F AC 0		TRL 131 A1 - ABS.....		02/01/2019.	Paydown.....		148,508	148,508	151,033	150,494		(1,986)		(1,986)		148,508			1,200	07/15/2043.	
89657B AA 2		TRL 191 A1 - ABS.....		12/17/2019.	Paydown.....		252,023	252,023	251,897			126		126		252,023			4,111	04/17/2049.	
89657B AB 0		TRL 192 A1 - ABS.....		12/17/2019.	Paydown.....		168,725	168,725	168,685			40		40		168,725			672	10/18/2049.	
89678F A* 1		TRISTATE CAPITAL HOLDINGS, INC.....		07/01/2019.	Maturity @ 100.00.....		11,000,000	11,000,000	11,000,000	11,000,000				0		11,000,000			632,500	07/01/2019.	
89679H AA 3		TCF 171 A - ABS.....		12/20/2019.	Paydown.....		250,855	250,855	250,630	250,650		206		206		250,855			5,127	06/20/2042.	
89690E AC 1		TRMF 111 A2 - ABS.....		01/01/2019.	Paydown.....									0					5	07/15/2041.	
89707Y AA 2		TROP C 4B A1L - CDO.....	C	11/01/2019.	Paydown.....		1,060,210	1,060,210	823,132	675,383		384,827		384,827		1,060,210			35,290	04/15/2035.	
89708B AA 1		TROP C 5 AL1 - CDO.....	C	11/01/2019.	Paydown.....		697,200	697,200	627,953	1,044,040		83,959		83,959		697,200			122,845	07/15/2036.	
898203 AA 2		TFINS 172 A1 - CDO.....	C	12/20/2019.	Paydown.....		3,281,250	3,281,250	3,215,625	3,225,087		56,163		56,163		3,281,250			89,815	09/20/2039.	
898203 AB 0		TFINS 172 A2 - CDO.....	C	12/20/2019.	Paydown.....		1,500,000	1,500,000	1,470,000	1,470,812		29,188		29,188		1,500,000			35,125	09/20/2039.	
898205 AA 7		TFINS 171 A1 - CDO.....	C	05/01/2019.	Paydown.....		8,677,215	8,677,215	8,416,899	8,455,106		222,109		222,109		8,677,215			191,925	04/20/2038.	
898205 AB 5		TFINS 171 A2 - CDO.....	C	05/01/2019.	Paydown.....		12,148,101	12,148,101	12,148,101	12,104,820		43,281		43,281		12,148,101			253,663	04/20/2038.	
89820U AB 0		TFINS 181 A2 - CDO.....	C	12/30/2019.	Paydown.....		403,131	403,131	399,100	399,520		3,611		3,611		403,131			14,395	03/30/2039.	
89821J AA 6		TFINS 191 A1 - CDO.....	C	11/04/2019.	Paydown.....		8,927,280	8,927,280	8,927,280			(0)		(0)		8,927,280			237,017	02/02/2039.	
90131H BM 6		21ST CENTURY FOX AMERICA INC.....		04/01/2019.	Unknown.....		6,864,350	5,000,000	5,268,750	5,218,379		(1,196)		(1,196)		5,217,182		1,647,168	1,647,168	306,875	01/09/2038.
90131H BW 4		21ST CENTURY FOX AMERICA INC.....		04/01/2019.	Unknown.....		4,098,640	4,000,000	3,990,440	3,993,110		315		315		3,993,425		105,215	105,215	131,444	10/15/2025.
90253@ AA 1		UA PASS THROUGH TRUST, SERIES A1.....		12/15/2019.	Paydown.....		546,587	546,587	552,053	551,364		(4,778)		(4,778)		546,587			15,511	02/15/2032.	
90272* AA 0		UHC (SENIOR NOTE) CONTROL PASS-THROUGH T.....		12/15/2019.	Paydown.....		177,307	177,307	177,307	177,307				0		177,307			3,650	05/15/2033.	
902752 AA 2		PVTP L UIRC-GSA V LLC.....		12/05/2019.	Paydown.....		424,950	424,950	424,950	424,950		(1)		(1)		424,950			11,733	12/05/2035.	
902753 AA 0		UIRC-GSA IV LLC.....		11/01/2019.	VARIOUS.....		8,240,414	6,848,790	6,848,790	6,848,790		6		6		6,848,797		1,391,618	1,391,618	303,776	12/05/2034.
903329 AC 4		USCAP 1 A2 - CDO.....		01/01/2019.	Paydown.....									0					529	05/01/2034.	
90332U AE 3		US AIRWAYS PASS THROUGH TRUSTS - ABS.....		01/20/2019.	Maturity @ 100.00.....		178,988	178,988	183,016	178,989		(1)		(1)		178,988			7,482	07/20/2020.	
90342B AA 1		USCAP 3 A1 - CDO.....		07/01/2019.	Paydown.....		987,466	987,466	854,719	858,640		128,827		128,827		987,466			15,777	12/01/2035.	
90342W AA 5		USCAP 5 A1 - CDO.....		11/01/2019.	Paydown.....		570,903	570,903	473,849	479,896		91,007		91,007		570,903			13,948	10/10/2040.	
903436 AA 1		US AIRWAYS GROUP INC - ABS.....		11/01/2019.	Paydown.....		128,629	128,629	128,629	128,629				0		128,629			9,227	04/22/2025.	
90345W AA 2		US AIRWAYS GROUP INC - ABS.....		11/01/2019.	Paydown.....		350,016	350,016	350,016	350,016		0		0		350,016			20,780	04/01/2026.	
90346W AA 1		US AIRWAYS INC - ABS.....		12/01/2019.	Paydown.....		263,953	263,953	263,293	263,524		429		429		263,953			9,974	05/15/2027.	

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
90352W	AA	2		12/25/2019.	Paydown.....		783,253	783,253	783,252	789,794		2		2		783,253			0	17,165	04/27/2048.
90390K	AB	0		12/01/2019.	Paydown.....		262,499	262,499	258,970	246,655		3,465		3,465		262,499			0	8,985	08/01/2034.
906548	CG	5		02/01/2019.	Maturity @ 100.00.....		5,000,000	5,000,000	5,276,089	5,003,833		(3,833)		(3,833)		5,000,000			0	167,500	02/01/2019.
907833	AE	7		03/01/2019.	VARIOUS.....		25,555	25,555	24,596	25,511		44		44		25,555			0	856	02/23/2019.
90783T	AA	8		01/02/2019.	Paydown.....		849,684	849,684	849,685	849,685		(1)		(1)		849,684			0	22,958	07/02/2025.
90783X	AA	9		12/01/2019.	Paydown.....		661,747	661,747	661,747	661,683		65		65		661,747			0	24,479	01/02/2031.
908594	AC	8		03/29/2019.	VARIOUS.....		1,654,657	1,636,364	1,636,357			42		42		1,636,399		(35)	(35)	46,982	05/15/2020.
90919W	AA	8		04/15/2019.	Paydown.....		5,500,000	5,500,000	5,500,000	5,500,000				0		5,500,000			0	54,652	03/16/2043.
90919W	AC	4		04/15/2019.	Paydown.....		2,600,000	2,600,000	2,600,000	2,600,000				0		2,600,000			0	32,249	03/16/2043.
909287	AA	2		08/01/2019.	Paydown.....		168,563	168,563	161,365	165,618		2,945		2,945		168,563			0	9,035	01/02/2024.
909319	AA	3		09/01/2019.	Paydown.....		348,874	348,874	348,874	348,874		(0)		(0)		348,874			0	15,001	02/15/2027.
90932L	AA	5		12/01/2019.	Paydown.....		580,238	580,238	580,238	580,244		(6)		(6)		580,238			0	19,877	06/01/2029.
90932P	AA	6		11/01/2019.	Paydown.....		327,368	327,368	327,368	327,368		(0)		(0)		327,368			0	13,100	10/11/2027.
90932Q	AA	4		10/01/2019.	Paydown.....		222,960	222,960	222,960	222,960		(0)		(0)		222,960			0	8,365	03/03/2028.
91412N	AG	5		11/01/2019.	Call @ 100.00.....		395,000	395,000	394,980	395,000				0		395,000			0	17,900	10/01/2024.
91845#	AA	2		12/15/2019.	Paydown.....		289,970	289,970	289,970	289,970		0		0		289,970			0	6,513	05/15/2035.
91854*	AA	4		12/15/2019.	Paydown.....		268,466	268,466	268,466	268,466		0		0		268,466			0	5,596	08/15/2036.
91911T	AM	5		01/30/2019.	HSBC SECURITIES.....		2,234,770	2,246,000	2,070,565	2,174,290		1,923		1,923		2,176,213		58,557	58,557	54,590	01/11/2022.
91913Y	AR	1		06/01/2019.	VARIOUS.....		3,074,370	3,000,000	2,981,070	2,997,339		895		895		2,998,234		1,766	1,766	209,120	02/01/2020.
92211M	AC	7		12/15/2019.	Paydown.....		100,000	100,000	100,000	100,000		(0)		(0)		100,000			0	2,375	02/16/2043.
92212K	AA	4		12/15/2019.	Paydown.....		30,000	30,000	30,000			0		0		30,000			0	203	07/15/2044.
92257C	AA	8		09/01/2019.	Paydown.....		255,055	255,055	254,997			59		59		255,055			0	3,814	03/25/2049.
92257C	AA	8		12/01/2019.	Paydown.....		303,429	303,429	303,360			70		70		303,429			0	8,527	03/25/2049.
92257L	AB	6		12/01/2019.	Paydown.....		1,840,115	1,840,115	1,839,623	1,814,167		25,948		25,948		1,840,115			0	31,750	05/25/2047.
92258N	AB	1		12/01/2019.	Paydown.....		1,288,348	1,288,348	1,288,348	1,286,912		1,437		1,437		1,288,348			0	19,227	04/25/2046.
92276M	AX	3		09/01/2019.	Not Available.....		5,272,900	5,000,000	5,036,677	5,013,812		(2,924)		(2,924)		5,010,887		(10,887)	(10,887)	479,497	03/01/2022.
92330W	AE	7		09/09/2019.	Call @ 100.00.....		7,000,000	7,000,000	7,000,000	7,000,296		(0)		(0)		7,000,296		(296)	(296)	167,909	10/20/2028.
92343V	CR	3		11/01/2019.	Unknown.....		5,108,919	5,000,000	4,967,000	4,979,363		595		595		4,979,958		128,961	128,961	113,750	11/01/2024.
92343V	ET	7		12/01/2019.	Adjustment.....							1,733		1,733					0	54,080	12/03/2029.
92535V	AA	0		12/15/2019.	Paydown.....		90,011	90,011	90,008	90,010		1		1		90,011			0	2,726	10/15/2046.
92765Y	AA	5		08/01/2019.	Paydown.....		3,768,684	3,607,296	3,607,297	3,607,297		(0)		(0)		3,607,296			0	287,321	04/23/2025.
92769X	AF	2		08/01/2019.	VARIOUS.....		6,284,340	6,000,000	5,998,420	5,999,473		238		238		5,999,712		288	288	591,465	01/15/2021.
928432	A*	4		03/01/2019.	Adjustment.....									0					0	33	08/31/2022.
928432	A@	2		03/01/2019.	Adjustment.....									0					0	4	08/31/2022.
92857W	BC	3		06/17/2019.	CORPORATE ACTION.....		20,305,200	20,000,000	19,406,870	19,720,198		29,996		29,996		19,750,194		555,007	555,007	493,306	02/19/2023.
929043	AG	2		04/01/2019.	VARIOUS.....		10,551,444	10,000,000	10,051,177	10,019,223		(1,569)		(1,569)		10,017,654		(17,654)	(17,654)	907,000	01/15/2022.
92916M	AB	7		06/18/2019.	Bank of America Merrill Lynch.....		7,160,760	7,200,000	7,076,250	7,078,714		8,007		8,007		7,086,721		74,039	74,039	206,826	04/17/2030.
929227	4T	0		12/01/2019.	Paydown.....		240,027	240,027	241,002	240,339		(312)		(312)		240,027			0	8,763	06/25/2033.
92922F	3N	6		12/01/2019.	Paydown.....		860,758	860,758	812,878	817,905		3,932		3,932		860,758			0	19,020	10/25/2035.
92922F	3Q	9		12/01/2019.	Paydown.....		142,735	142,735	138,899			3,836		3,836		142,735			0	2,838	10/25/2035.
92922F	7C	6		12/01/2019.	Paydown.....		321,524	387,890	327,565	318,775		1,278		1,278		321,524			0	4,043	12/25/2035.
92922F	8T	8		12/01/2019.	Paydown.....		537,022	526,607	510,151			26,871		26,871		537,022			0	15,535	01/25/2036.

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign 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
											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.						
CUSIP Identification	Description																				
92922F GY 8	WAMU 03S11 3A3 - CMO/RMBS.....			12/25/2019.	Paydown.....		118,688	118,688	118,948	119,179		(491)		(491)		118,688			0	3,406	11/25/2033.
92922F J5 8	WAMU 05AR6 2AC - CMO/RMBS.....			12/25/2019.	Paydown.....		1,770,029	1,770,029	1,471,890	1,509,113		260,917		260,917		1,770,029			0	33,418	04/25/2045.
92925C CC 4	WAMU 06AR1 1AA - CMO/RMBS.....			12/01/2019.	Paydown.....		124,566	124,566	83,469	88,398		1,954		1,954		124,566			0	2,740	01/25/2046.
92925G AD 5	WAMU 06AR16 2A2 - CMO/RMBS.....			12/01/2019.	Paydown.....		250,132	294,196	276,820		(26,687)		(26,687)		250,132			0	3,344	12/25/2036.	
92925V AF 7	WAMU 07HY1 2A3 - CMO/RMBS.....			12/01/2019.	Paydown.....		1,091,085	1,070,750	958,514	980,209		4,538		4,538		1,091,085			0	19,999	02/25/2037.
92935J BC 8	WFRBS 11C2 A4 - CMBS.....			12/01/2019.	Paydown.....		1,184,272	1,184,272	1,237,939	1,195,858		(11,586)		(11,586)		1,184,272			0	33,693	02/15/2044.
92936M AB 3	WPP GROUP FINANCE 2010.....		C	12/27/2019.	VARIOUS.....		5,252,500	5,000,000	4,974,306	4,991,276		3,016		3,016		4,994,292		5,708	5,708	513,750	11/21/2021.
92937W AA 2	WCPTOW 131 A - ABS.....			05/01/2019.	VARIOUS.....		7,527,910	7,504,842	7,504,842	7,504,845		16		16		7,504,861		(18)	(18)	118,267	08/15/2043.
92938E AM 5	WFRBS 13C16 A4 - CMBS.....			12/01/2019.	Paydown.....		242,049	242,049	244,456	243,101		(1,052)		(1,052)		242,049			0	10,511	09/17/2046.
92977Y BW 0	WMLT 05B 2A4 - CMO/RMBS.....			12/01/2019.	Paydown.....		91,306	91,306	85,948	84,360		6,947		6,947		91,306			0	2,348	10/20/2035.
92990G AG 8	WAMU 07HY5 2A5 - CMO/RMBS.....			12/01/2019.	Paydown.....		1,993,120	1,967,382	1,523,949	1,455,665		34,405		34,405		1,993,120			0	61,639	05/25/2037.
92990G AJ 2	WAMU 07HY5 3A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		357,195	347,516	316,002	311,140		2,106		2,106		357,195			0	7,932	05/26/2037.
93147# AA 3	WALGREENS (MARICOPA AZ) CONTROL PASS THR.....			12/15/2019.	Paydown.....		139,737	139,737	139,737	139,737		0		0		139,737			0	3,688	10/31/2034.
933636 AA 0	WAMU 07HY4 1A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		412,811	513,657	456,883	458,226		2,322		2,322		412,811			0	8,659	04/25/2037.
933636 AG 7	WAMU 07HY4 3A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		1,176,281	1,181,550	1,118,842	1,128,493		2,743		2,743		1,176,281			0	29,010	04/25/2037.
933636 AL 6	WAMU 07HY4 5A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		771,973	817,102	728,097	735,407		8,701		8,701		771,973			0	20,973	11/25/2036.
93363E AB 1	WAMU 06AR10 1A2 - CMO/RMBS.....			12/01/2019.	Paydown.....		244,304	263,980	253,035	252,563		209		209		244,304			0	5,784	09/25/2036.
93363N AB 1	WAMU 06AR12 1A2 - CMO/RMBS.....			12/01/2019.	Paydown.....		271,692	288,807	273,012	275,405		742		742		271,692			0	7,075	10/25/2036.
93363P AA 8	WAMU 06AR14 1A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		331,384	338,562	315,071	316,949		1,938		1,938		331,384			0	6,355	11/25/2036.
93363P AC 4	WAMU 06AR14 1A3 - CMO/RMBS.....			12/01/2019.	Paydown.....		3,653,520	3,732,659	3,505,494	3,519,767		15,989		15,989		3,653,520			0	70,062	11/25/2036.
93363P AD 2	WAMU 06AR14 1A4 - CMO/RMBS.....			12/01/2019.	Paydown.....		56,396	57,618	52,727	52,976		352		352		56,396			0	1,081	11/25/2036.
939336 TX 1	WAMMS 03MS7 P - CMO/RMBS.....			12/01/2019.	Paydown.....		1,041	1,041	666	0		1,041		1,041		1,041			0		03/25/2033.
939336 X9 9	WAMU 05AR1 A2B - CMO/RMBS.....			12/25/2019.	Paydown.....		967,661	967,660	853,960	846,454		121,206		121,206		967,661			0	19,677	01/25/2045.
93934N AR 6	WMALT 065A 2C2 - CMO/RMBS.....			12/25/2019.	Paydown.....		31,345	46,112		16,769		1,170		1,170		31,345			0	806	07/25/2036.
94132Q AB 2	WVMT 11SBC2 M1 - CMBS.....			10/25/2019.	Paydown.....		4,000,000	4,000,000	4,210,000	4,000,000		(0)		(0)		4,000,000			0	109,560	04/25/2039.
94353W AA 3	WAAV 171 A - ABS.....			12/15/2019.	Paydown.....		926,620	926,620	926,617	926,617		3		3		926,620			0	16,785	11/15/2042.
94354K AA 8	WAAV 191 A - ABS.....			12/15/2019.	Paydown.....		98,450	98,450	98,446			4		4		98,450			0	344	09/15/2044.
94707V AC 4	WEATHERFORD INTERNATIONAL LTD (BERMUDA).....		C	07/26/2019.	WELLS FARGO SECURITIES LLC.....		930,000	2,000,000	1,190,088	1,190,000				0		1,190,000		(260,000)	(260,000)	45,000	04/15/2022.
94945P AA 3	WLKRG 17A A - ABS.....			12/15/2019.	Paydown.....		2,601,971	2,601,971	2,601,708	2,601,747		225		225		2,601,971			0	40,280	06/15/2033.
949496 AE 3	WELF 151 A2 - CDO.....			06/05/2019.	Paydown.....		6,500,000	6,500,000	6,500,000	6,500,000				0		6,500,000			0	160,388	10/20/2027.
94974B FN 5	WELLS FARGO & CO.....			09/25/2019.	WELLS FARGO SECURITIES LLC.....		5,292,900	5,000,000	4,982,950	4,991,245		1,460		1,460		4,992,705		300,195	300,195	230,313	08/15/2023.
949772 AP 2	WFMBS 0518 211 - CMO/RMBS.....			11/25/2019.	Paydown.....		2,300,000	2,300,000	2,314,375	2,300,000				0		2,300,000			0	115,960	01/25/2036.
949773 AF 2	WFMBS 076 A6 - CMO/RMBS.....			11/01/2019.	Paydown.....		3,132,690	3,216,392	3,359,476	3,256,508		(123,818)		(123,818)		3,132,690			0	129,901	05/25/2037.
94980G AR 2	WFHET 042 M4 - RMBS.....			01/01/2019.	Paydown.....									0					0	56	12/25/2033.
94980M AE 8	WFMBS 04P B1 - CMO/RMBS.....			11/01/2019.	Paydown.....		2,711,526	2,711,526	2,609,844	2,711,900		(375)		(375)		2,711,526			0	92,516	09/25/2034.
94981S AN 4	WFMBS 0516 A10 - CMO/RMBS.....			12/01/2019.	Paydown.....		722,770	735,963	508,954	664,592		58,177		58,177		722,770			0	35,442	11/26/2035.
94982A AA 0	WFMBS 04Y 1A1 - CMO/RMBS.....			11/01/2019.	Paydown.....		2,697,759	2,697,759	2,728,052	2,732,392		(34,633)		(34,633)		2,697,759			0	99,543	11/25/2034.
949837 BQ 0	WFMBS 0710 139 - CMO/RMBS.....			12/01/2019.	Paydown.....		435,338	471,797	144,876	82,084		336,314		336,314		418,398		16,940	16,940	93,471	07/25/2037.
94983K AE 9	WFMBS 06AR2 2A3 - CMO/RMBS.....			12/01/2019.	Paydown.....		689,434	689,434	527,417	565,641		123,793		123,793		689,434			0	26,388	03/25/2036.
94983Q AN 6	WFMBS 063 APO - CMO/RMBS.....			12/01/2019.	Paydown.....		38,960	39,849	22,792	9,648		29,312		29,312		38,960			0		03/25/2036.
94983T AJ 9	WFMBS 06AR6 5A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		811,324	811,324	719,036	727,962		83,361		83,361		811,324			0	30,195	03/25/2036.
94983Y AH 2	WFMBS 06AR10 4A1 - CMO/RMBS.....			10/04/2019.	Paydown.....		29,164	29,728	29,484	29,558		(394)		(394)		29,164			0	1,007	07/25/2036.

SCHEDULE D - PART 4

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

E14.41

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
94984D AC 8	WFMBS 06AR13 A3 - CMO/RMBS.....	12/01/2019.	Paydown.....	600,441	605,141	563,312	568,305	5,151	5,151	5,151	5,151	5,151	5,151	5,151	5,151	600,441	.....	.....	.....0	16,005	09/25/2036.
94984F AH 2	WFMBS 0611 A8 - CMO/RMBS.....	10/01/2019.	Paydown.....	91,303	97,065	92,940	90,356	947	947	947	947	947	947	947	947	91,303	.....	.....	.....0	4,048	09/25/2036.
94984L AA 4	WFMBS 06AR17 A1 - CMO/RMBS.....	11/01/2019.	Paydown.....	2,991,886	3,578,013	3,409,914	3,389,665	36,369	36,369	36,369	36,369	36,369	36,369	36,369	36,369	3,426,035	.....	.....(434,149)	(434,149)	119,506	10/25/2036.
94985A AA 7	WFMBS 06AR15 A1 - CMO/RMBS.....	12/01/2019.	Paydown.....	284,027	297,023	289,435	286,717	827	827	827	827	827	827	827	827	284,027	.....	.....	.....0	8,037	10/25/2036.
94985T AD 0	WFMBS 073 IA4 - CMO/RMBS.....	11/01/2019.	Paydown.....	1,372,039	1,397,768	1,390,780	1,387,139	(15,100)	(15,100)	(15,100)	(15,100)	(15,100)	(15,100)	(15,100)	(15,100)	1,372,039	.....	.....	.....0	60,746	04/25/2037.
94986L AJ 3	WFMBS 0716 IPO - CMO/RMBS.....	12/01/2019.	Paydown.....	112,255	113,727	91,337	79,651	32,604	32,604	32,604	32,604	32,604	32,604	32,604	32,604	112,255	.....	.....	.....0	.....	12/28/2037.
94986M AA 0	WFMBS 07AR10 1A1 - CMO/RMBS.....	12/01/2019.	Paydown.....	280,517	280,517	282,095	279,446	1,071	1,071	1,071	1,071	1,071	1,071	1,071	1,071	280,517	.....	.....	.....0	8,927	01/25/2038.
94989D AV 1	WFCM 15C27 A4 - CMBS.....	12/01/2019.	VARIOUS.....	328,717	328,717	321,975	323,874	4,843	4,843	4,843	4,843	4,843	4,843	4,843	4,843	328,717	.....	.....	.....0	5,280	02/18/2048.
94989N BD 8	WFCM 15C30 A3 - CMBS.....	12/01/2019.	Paydown.....	7,857	7,857	7,824	7,830	27	27	27	27	27	27	27	27	7,857	.....	.....	.....0	268	09/17/2058.
95002F AA 2	WFMBS 194 A1 - CMO/RMBS.....	12/01/2019.	Paydown.....	96,146	96,146	97,859	97,859	(1,713)	(1,713)	(1,713)	(1,713)	(1,713)	(1,713)	(1,713)	(1,713)	96,146	.....	.....	.....0	280	09/27/2049.
95058X AB 4	WEN 151 A22 - ABS.....	07/01/2019.	Paydown.....	16,447,500	16,447,500	16,447,500	16,447,500	0	0	0	0	0	0	0	0	16,447,500	.....	.....	.....0	355,494	06/15/2045.
95058X AC 2	WEN 151 A23 - ABS.....	12/15/2019.	Paydown.....	217,500	217,500	215,667	216,036	1,464	1,464	1,464	1,464	1,464	1,464	1,464	1,464	217,500	.....	.....	.....0	7,331	06/15/2045.
95058X AE 8	WEN 181 A22 - ABS.....	12/15/2019.	Paydown.....	80,000	80,000	76,491	76,588	3,412	3,412	3,412	3,412	3,412	3,412	3,412	3,412	80,000	.....	.....	.....0	1,942	03/16/2048.
95058X AG 3	WEN 191 A21 - ABS.....	12/15/2019.	Paydown.....	125,000	125,000	125,000	125,000	0	0	0	0	0	0	0	0	125,000	.....	.....	.....0	1,038	06/15/2049.
95168Q AR 1	WSTC 131R 2BR - CDO.....	11/07/2019.	Paydown.....	6,439,503	6,439,503	6,439,503	6,432,271	7,232	7,232	7,232	7,232	7,232	7,232	7,232	7,232	6,439,503	.....	.....	.....0	199,652	11/07/2025.
95168W AR 8	WSTC 142R ABR - CDO.....	10/16/2019.	Paydown.....	2,748,671	2,748,671	2,748,671	2,748,662	8	8	8	8	8	8	8	8	2,748,671	.....	.....	.....0	57,374	01/16/2027.
96032X AA 5	WESTR 141 A - ABS.....	03/01/2019.	Paydown.....	1,532,348	1,532,348	1,526,482	1,516,357	15,992	15,992	15,992	15,992	15,992	15,992	15,992	15,992	1,532,348	.....	.....	.....0	6,874	12/20/2026.
96033C AA 0	WESTR 161 A - ABS.....	12/01/2019.	Paydown.....	2,275,727	2,275,727	2,267,549	2,269,878	5,848	5,848	5,848	5,848	5,848	5,848	5,848	5,848	2,275,727	.....	.....	.....0	44,522	12/20/2028.
96033C AB 8	WESTR 161 B - ABS/MBS.....	12/01/2019.	Paydown.....	1,400,447	1,400,447	1,391,530	1,394,788	5,659	5,659	5,659	5,659	5,659	5,659	5,659	5,659	1,400,447	.....	.....	.....0	35,227	12/20/2028.
96033D AA 8	WESTR 171 A - ABS.....	12/01/2019.	Paydown.....	2,077,858	2,077,858	2,075,342	2,074,954	2,904	2,904	2,904	2,904	2,904	2,904	2,904	2,904	2,077,858	.....	.....	.....0	35,725	12/20/2030.
96033D AB 6	WESTR 171 B - ABS.....	12/01/2019.	Paydown.....	623,357	623,357	622,432	622,271	1,086	1,086	1,086	1,086	1,086	1,086	1,086	1,086	623,357	.....	.....	.....0	14,071	12/20/2030.
96033L AA 0	WESTR 152 A - ABS.....	12/01/2019.	Paydown.....	2,118,573	2,118,573	2,115,760	2,118,580	(7)	(7)	(7)	(7)	(7)	(7)	(7)	(7)	2,118,573	.....	.....	.....0	45,105	07/20/2028.
96033W AA 6	WESTR 181 A - ABS.....	12/01/2019.	Paydown.....	1,235,325	1,235,325	1,233,153	1,233,143	2,182	2,182	2,182	2,182	2,182	2,182	2,182	2,182	1,235,325	.....	.....	.....0	23,205	12/20/2031.
96033W AB 4	WESTR 181 B - ABS.....	12/01/2019.	Paydown.....	1,729,455	1,729,455	1,720,807	1,721,766	7,688	7,688	7,688	7,688	7,688	7,688	7,688	7,688	1,729,455	.....	.....	.....0	34,822	12/20/2031.
96038# AA 8	WESTIN ST LOUIS CTL 4.453 07/15/2047.....	12/15/2019.	Paydown.....	48,516	48,516	48,516	48,516	0	0	0	0	0	0	0	0	48,516	.....	.....	.....0	1,278	07/15/2047.
96042@ AA 4	WESTKIN PORTFOLIO (LAS & FLP) LEASE-BACK.....	12/15/2019.	Paydown.....	266,802	266,802	269,470	269,463	(2,661)	(2,661)	(2,661)	(2,661)	(2,661)	(2,661)	(2,661)	(2,661)	266,802	.....	.....	.....0	9,260	11/15/2038.
96928* CQ 8	WILLIAM BLAIR & CO. CTL PASS THROUGH TRU.....	12/15/2019.	Paydown.....	124,999	124,999	124,999	124,999	(0)	(0)	(0)	(0)	(0)	(0)	(0)	(0)	124,999	.....	.....	.....0	4,881	06/15/2033.
96928* CR 6	WILLIAM BLAIR & CO. CTL PASS THROUGH TRU.....	12/15/2019.	Paydown.....	153,043	153,043	153,043	153,043	0	0	0	0	0	0	0	0	153,043	.....	.....	.....0	6,826	05/15/2034.
96928* CX 3	WILLIAM BLAIR & CO. CTL PASS THROUGH TRU.....	12/15/2019.	Paydown.....	240,175	240,175	242,595	241,889	(1,713)	(1,713)	(1,713)	(1,713)	(1,713)	(1,713)	(1,713)	(1,713)	240,175	.....	.....	.....0	8,716	01/15/2035.
96928* DA 2	WILLIAM BLAIR & CO. CTL PASS THROUGH TRU.....	12/15/2019.	Paydown.....	658,191	658,191	665,282	662,645	(4,454)	(4,454)	(4,454)	(4,454)	(4,454)	(4,454)	(4,454)	(4,454)	658,191	.....	.....	.....0	20,693	08/15/2031.
96928* DE 4	WILLIAM BLAIR & CO. CTL PASS THROUGH TRU.....	12/25/2019.	Paydown.....	933,275	933,275	941,953	938,422	(5,147)	(5,147)	(5,147)	(5,147)	(5,147)	(5,147)	(5,147)	(5,147)	933,275	.....	.....	.....0	31,693	01/25/2029.
96928* DJ 3	WILLIAM BLAIR & CO. CTL PASS THROUGH TRU.....	12/15/2019.	Paydown.....	464,853	464,853	464,853	464,853	(0)	(0)	(0)	(0)	(0)	(0)	(0)	(0)	464,853	.....	.....	.....0	14,287	09/15/2031.
96928* DZ 7	WILLIAM BLAIR & CO. CTL PASS THROUGH TRU.....	12/15/2019.	Paydown.....	535,016	535,016	539,933	538,016	(3,000)	(3,000)	(3,000)	(3,000)	(3,000)	(3,000)	(3,000)	(3,000)	535,016	.....	.....	.....0	17,594	10/15/2029.
96928* EN 3	WILLIAM BLAIR & CO. CTL PASS THROUGH TRU.....	12/15/2019.	Paydown.....	394,090	394,090	398,334	396,979	(2,889)	(2,889)	(2,889)	(2,889)	(2,889)	(2,889)	(2,889)	(2,889)	394,090	.....	.....	.....0	9,589	02/15/2034.
96928* EZ 6	WILLIAM BLAIR & COMPANY CONTROL PASS - T.....	12/15/2019.	Paydown.....	333,085	333,085	333,085	333,085	(0)	(0)	(0)	(0)	(0)	(0)	(0)	(0)	333,085	.....	.....	.....0	9,920	09/15/2033.
96928* FH 5	WILLIAM BLAIR & CO. CTL PASS THROUGH TRU.....	12/15/2019.	Paydown.....	971,893	971,893	971,893	971,893	0	0	0	0	0	0	0	0	971,893	.....	.....	.....0	35,317	04/15/2025.
96928* FK 8	WILLIAM BLAIR & CO. CONTROL PASS - THROU.....	12/15/2019.	Paydown.....	327,701	327,701	327,701	327,701	0	0	0	0	0	0	0	0	327,701	.....	.....	.....0	11,225	11/15/2032.
96928* FQ 5	WILLIAM BLAIR & CO. CONTROL PASS - THROU.....	12/15/2019.	Paydown.....	459,902	459,902	459,902	459,902	(0)	(0)	(0)	(0)	(0)	(0)	(0)	(0)	459,902	.....	.....	.....0	10,747	09/15/2033.
96928* FV 4	WILLIAM BLAIR & COMPANY CONTROL PASS - T.....	12/15/2019.	Paydown.....	206,221	206,222	206,223	206,223	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	206,221	.....	.....	.....0	4,936	09/15/2044.
96928* FX 0	WILLIAM BLAIR & CO. CTL PASS THROUGH TRU.....	12/15/2019.	Paydown.....	758,177	758,177	758,177	758,177	(0)	(0)	(0)	(0)	(0)	(0)	(0)	(0)	758,177	.....	.....	.....0	17,785	02/15/2036.
96928* FY 8	WILLIAM BLAIR & COMPANY CONTROL PASS - T.....	12/15/2019.	Paydown.....	283,788	283,788	283,788	283,788	0	0	0	0	0	0	0	0	283,788	.....	.....	.....0	7,490	01/15/2035.
96928@ AA 3	WILLIAM BLAIR CONTROL SERIES 2004 PASS T.....	12/15/2019.	Paydown.....	808,070	808,070	808,070	808,070	0	0	0	0	0	0	0	0	808,070	.....	.....	.....0	18,963	06/15/2023.

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
96930@ AA 9	WILLIAM BLAIR & CO, WALGREEN CO (FRANKLI.....			12/15/2019.	Paydown.....		221,188	221,188	221,188	221,188				0		221,188			0	5,656	08/15/2035.
97063Q AA 0	WESTF 17A A - ABS.....			12/15/2019.	Paydown.....		560,124	560,124	559,648	559,700		425		425		560,124			0	19,785	08/15/2042.
97064E AA 6	WESTF 18A A - ABS.....			12/15/2019.	Paydown.....		442,365	442,365	442,343	442,349		17		17		442,365			0	13,974	09/15/2043.
974153 AA 6	WING 18A A2 - RMBS.....			12/05/2019.	Paydown.....		52,500	52,500	52,500	52,500		(0)		(0)		52,500			0	2,109	12/05/2048.
97652P AL 5	WIN 141 A11 - CMO/RMBS.....			12/01/2019.	Paydown.....		964,124	964,124	958,098	958,307		5,817		5,817		964,124			0	22,612	06/20/2044.
976826 BG 1	WISCONSIN POWER AND LIGHT CO.....			07/15/2019.	Maturity @ 100.00.....		3,000,000	3,000,000	2,981,550	2,998,757		1,243		1,243		3,000,000			0	150,000	07/15/2019.
98158# AB 6	Worldwide Facilities LLC/Term Loan 4/18.....			03/01/2019.	Adjustment.....									0					0	134	04/26/2024.
98158# AC 4	Worldwide Facilities LLC/Delayed Draw Te.....			03/01/2019.	Adjustment.....									0					0	41	04/26/2024.
981811 AD 4	WORTHINGTON INDUSTRIES INC.....			08/30/2019.	VARIOUS.....		4,104,680	4,000,000	3,995,600	3,999,268		621		621		3,999,889		111	111	332,180	04/15/2020.
98215# AA 9	Wrench Group LLC/Term Loan 03/16.....			04/30/2019.	Adjustment.....							8,235		8,235					0	38	12/15/2024.
98215# AB 7	Wrench Group LLC/Delayed Draw Tranche A.....			05/01/2019.	Adjustment.....							1,728		1,728					0	(10)	12/15/2024.
984851 AC 9	YARA INTERNATIONAL ASA.....		C	06/11/2019.	Maturity @ 100.00.....		3,000,000	3,000,000	2,984,670	2,999,038		962		962		3,000,000			0	118,125	06/11/2019.
98886Y AR 9	ZAIS2 2R ABR - CDO.....			10/25/2019.	Paydown.....		10,698,039	10,698,040	10,698,040	10,698,071		(31)		(31)		10,698,039			0	204,786	07/27/2026.
98944P AB 3	ZCAP 181 A - ABS.....			12/15/2019.	Paydown.....		728,544	728,544	717,751	718,100		10,444		10,444		728,544			0	18,320	10/15/2038.
98954R AH 3	ZIGG 1R AR - CDO.....			03/14/2019.	CANTOR FITZGERALD + CO.....		2,992,500	3,000,000	3,000,000	3,000,120		281		281		3,000,401		(7,901)	(7,901)	49,108	04/17/2029.
98954R AJ 9	ZIGG 1R B1R - CDO.....			04/17/2019.	Paydown.....		6,980,000	6,980,000	6,980,000	6,979,896		104		104		6,980,000			0	159,125	04/17/2029.
98954R AK 6	ZIGG 1R B2R - CDO.....			04/17/2019.	Paydown.....		16,000,000	16,000,000	16,000,000	15,999,689		311		311		16,000,000			0	308,000	04/17/2029.
BL2625 18 6	ENERGIZER HOLDINGS TL B L 225 06/21/2025.....			03/01/2019.	Adjustment.....							87		87		87		(87)	(87)	(33,232)	06/21/2025.
G0620B AB 4	ATLSS 2014-1 A - ABS.....			12/15/2019.	Paydown.....		640,603	640,603	640,603	640,603		0		0		640,603			0	15,642	12/15/2039.
G3600K AB 2	FLOATEL INTERNATIONAL LTD.....		D	01/01/2019.	Adjustment.....									0					0	178	06/27/2020.
G4301U AF 1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A.....			12/16/2019.	Paydown.....		2,227,542	2,227,542	2,213,314	2,213,082		14,422		14,422		2,227,542			0	53,377	11/15/2037.
G7256K AB 0	PROP 2017-1 LTD - ABS.....			12/01/2019.	Paydown.....		2,101,980	2,101,980	2,100,726	2,097,662		4,319		4,319		2,101,980			0	40,265	03/01/2042.
G9011Q AA 1	TRAP 10 A1 - CDO.....			10/06/2019.	Paydown.....		4,334,433	4,334,432	4,036,440			297,993		297,993		4,334,433			0	32,087	07/08/2041.
G9011Y AA 4	TRAP 11 A1 - CDO.....			10/10/2019.	Paydown.....		1,545,129	1,545,130	1,462,079			83,050		83,050		1,545,129			0	23,253	10/10/2041.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						3,204,548,657	3,201,821,510	3,116,757,660	3,197,523,114	119,409	42,261,923	142,447	42,238,885	0	3,192,589,575	0	3,313,629	3,313,629	101,177,586	XXX
Bonds - Unaffiliated Bank Loans																					
00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19.....			11/01/2019.	Direct.....		2,152	2,152	2,109			3		3		2,152			0	94	04/15/2025.
00448F AG 1	Achilles Acquisition LLC/Delayed Draw Te.....			12/31/2019.	Direct.....		1,312	1,312	1,312	1,312		0		0		1,312			0	67	10/13/2025.
00448F AH 9	Achilles Acquisition LLC/Closing date Te.....			12/31/2019.	Direct.....		527	527	526	526		0		0		527			0	25	10/13/2025.
00452# AA 7	Accommodations Plus Technologies LLC/Ter.....			12/09/2019.	VARIOUS.....		2,568,821	2,568,821	2,517,445	2,520,976		8,659		8,659		2,529,635		39,186	39,186	162,060	05/11/2024.
00452# AA 7	Accommodations Plus Technologies LLC/Ter.....			12/31/2019.	Direct.....		6,454	6,454	6,454					0		6,454			0	.....	05/11/2024.
01310T AT 6	Term Loan B : Albertson's.....			11/01/2019.	Direct.....		9,850,000	9,850,000	9,527,413	9,593,646		256,354		256,354		9,850,000			0	355,042	12/27/2022.
01370# AA 4	Alcami Corporation/First Lien Term Loan.....			12/31/2019.	Direct.....		14,063	14,063	13,676	13,688		37		37		14,063			0	612	07/14/2025.
02368* AE 2	American Academy Holdings, LLC/Term Loan.....			11/01/2019.	VARIOUS.....		3,560,660	3,560,660	3,471,522	3,486,298		74,362		74,362		3,560,660			0	150,973	12/15/2022.
02376C AT 2	AMERICAN AIRLINES B L+200 04/28/2023.....			11/29/2019.	VARIOUS.....		1,600,000	1,600,000	1,582,000	1,583,443		3,503		3,503		1,586,946		13,054	13,054	59,874	04/28/2023.
02376C AX 3	American Airlines Inc Term Loan B.....			12/01/2019.	VARIOUS.....		5,582,283	5,579,381	5,488,433	5,491,483		28,192		28,192		5,519,675		62,608	62,608	214,883	10/10/2021.
03765V AH 3	Term Loan B : Protection One.....			11/01/2019.	VARIOUS.....		7,941,194	7,955,017	7,774,827	7,847,565		21,764		21,764		7,833,497		107,697	107,697	153,539	04/21/2022.
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan.....			12/31/2019.	Direct.....		17,286	17,286	16,940			30		30		17,286			0	952	02/06/2026.
050222 ZZ 4	Avetta, LLC/Term Loan 4/18.....			12/31/2019.	VARIOUS.....		1,616,731	1,647,579	1,614,353	1,601,940		2,383		2,383		1,618,933		(2,202)	(2,202)	52,241	04/10/2024.
05365@ AA 4	Avetta, LLC/Second Amendment Tranche B T.....			12/31/2019.	Direct.....		12,199	12,199	11,968			16		16		12,199			0	335	04/10/2024.
05400K AE 0	Term Loan B : Avolon Ltd.....			11/20/2019.	VARIOUS.....		6,100,551	6,091,773	6,021,626	6,022,875		45,990		45,990		6,068,865		31,686	31,686	130,557	01/20/2025.

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
055444	ZZ	9		12/31/2019.	Direct.....		7,032	7,032	6,778			22		22		7,032			0	225	04/08/2026.
05942#	AA	4		12/31/2019.	Direct.....		49,594	49,594	48,377	48,509	123	104		226		49,594			0	1,969	10/17/2023.
07384D	AB	8		12/01/2019.	Direct.....		6,467,457	8,886,095	7,290,427	7,548,815		290,559		290,559		7,839,374		(1,371,917)	(1,371,917)	590,155	12/10/2022.
07384D	AC	6		12/13/2019.	Direct.....		317,802	317,802	228,459			1,825		1,825		317,802			0	437	07/31/2025.
07386*	AA	7		12/31/2019.	Direct.....		5,336	5,336	5,191			10		10		5,336			0	167	07/09/2026.
07386*	AB	5		12/31/2019.	Direct.....		350	350	350					0		350			0	7	07/09/2026.
07386*	AD	1		12/31/2019.	Direct.....		880	880	861			1		1		880			0	17	07/09/2026.
09523C	AC	6		12/30/2019.	Ares Capital Management.....			35,577						0					0	274	01/02/2025.
09523C	AC	6		12/31/2019.	Direct.....		21	21	21					0		21			0	0	01/02/2025.
09523C	AD	4		12/30/2019.	Direct.....		2,360	2,360	2,319			5		5		2,360			0	119	01/02/2025.
10483*	AA	3		12/23/2019.	Direct.....		603,155	603,155	583,936			3,000		3,000		603,155			0	27,917	03/11/2024.
121575	AJ	3		11/01/2019.	JP Morgan.....		3,208,000	3,200,000	3,184,000	3,186,215		1,387		1,387		3,187,601		20,399	20,399	89,958	11/17/2024.
12702#	AA	0		12/31/2019.	Direct.....		24,506	24,506	23,770	23,838		91		91		24,506			0	1,214	08/14/2023.
12713@	AA	9		12/31/2019.	Direct.....		938	938	938					0		938			0	36	10/03/2025.
13119D	AF	9		11/01/2019.	Direct.....		135,000	135,000	132,300	132,300		228		228		135,000			0	4,623	01/04/2026.
144444	ZA	7		12/31/2019.	Direct.....		4,842	4,842	4,737			6		6		4,842			0	81	08/20/2025.
14886M	AM	3		12/23/2019.	Direct.....		1,773	1,773	1,737	(83,392)		4		4		1,773			0	83	02/15/2023.
14886M	AN	1		04/01/2019.	Adjustment.....							(0)		(0)					0	2,944	08/15/2023.
16117L	BS	7		11/01/2019.	Direct.....		4,011,703	3,989,924	3,949,028	3,949,065		5,540		5,540		3,954,604		57,098	57,098	145,373	04/14/2025.
16117L	BW	8		12/12/2019.	Bank of America Merrill Lynch.....		2,387,627	2,375,819	2,388,886			(260)		(260)		2,388,626		(999)	(999)	7,392	04/30/2025.
16282F	AC	5		11/01/2019.	AFG Private Placement.....		275,221	1,500,000	192,377	275,625	(404)			(404)		275,221			0		04/09/2021.
16282F	AG	6		11/01/2019.	Direct.....		83,384	85,086	83,384	166,784		465		465		83,857		(473)	(473)	1,358	06/14/2019.
16282F	AH	4		11/01/2019.	Direct.....		183,815	214,088	857,520			0		0		183,815			0		08/15/2023.
16384Y	AF	4		12/31/2019.	Term Loan B : Chemours.....		68,342	68,342	67,253	6,299,936		(5,527)		(5,527)		68,342			0	(6,146)	03/27/2025.
165555	ZZ	9		11/01/2019.	Direct.....		3,647,494	3,647,494	3,607,289	3,615,876		31,618		31,618		3,647,494			0	160,755	11/07/2023.
184222	ZZ	3		12/31/2019.	Direct.....		286	286	286					0		286			0	6	12/03/2025.
184444	ZA	8		12/31/2019.	Direct.....		3,224	3,224	3,144			10		10		3,224			0	38	09/01/2022.
190333	ZZ	0		12/31/2019.	Direct.....		362	362	362					0		362			0	9	10/17/2023.
20049#	AA	5		12/31/2019.	Direct.....		37,500	37,500	36,983	37,000		62		62		37,500			0	1,806	09/01/2023.
213333	ZA	8		12/31/2019.	Direct.....		4,034	4,034	4,034					0		4,034			0	166	09/04/2026.
22526@	AA	5		12/31/2019.	Direct.....		2,023	2,023	1,973			3		3		2,023			0	46	08/15/2025.
23361*	AA	3		12/31/2019.	Direct.....		37,500	37,500	36,560	36,754		99		99		37,500			0	2,218	10/06/2023.
23582L	AK	7		12/17/2019.	VARIOUS.....		2,612,317	2,609,469	2,596,407			1,914		1,914		2,606,998		5,319	5,319	66,571	11/16/2025.
23918Y	AC	2		01/01/2019.	Adjustment.....				3,990	3,985,502		(107)		(107)					0	(5,208)	06/24/2021.
23918Y	AC	2		11/01/2019.	VARIOUS.....		789,556	789,556	787,582			1,995		1,995		789,577		(21)	(21)	23,002	06/24/2021.
24360@	AA	0		11/01/2019.	Direct.....		105,000	105,000	102,878	103,103		110		110		105,000			0	1,992	09/30/2024.
24702N	AX	8		11/01/2019.	Direct.....		1,558,974	1,558,974	1,553,128	1,553,668		5,306		5,306		1,558,974			0	29,319	09/07/2021.
24702N	AZ	3		11/01/2019.	Direct.....		3,967,486	3,960,000	3,964,950	3,964,019		(751)		(751)		3,963,268		4,218	4,218	127,040	09/07/2023.
25374L	A*	9		12/31/2019.	Direct.....		65,625	65,625	62,814	62,871		429		429		65,625			0	4,204	10/30/2023.
254777	ZA	6		12/31/2019.	Direct.....		521	521	521					0		521			0	21	03/30/2024.
254777	ZB	4		12/31/2019.	Direct.....		3,329	3,329	3,329					0		3,329			0	185	03/30/2024.
255333	ZZ	2		12/31/2019.	Direct.....		1,667	1,667	1,613			6		6		1,667			0	76	03/30/2024.

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
255777 ZZ 0		Saldon Holdings, Inc./Term Loan 3/19.....		12/31/2019.	Direct.....		10,852	10,852	10,580			25		25		10,852			.0	441	03/13/2025.
26928B AJ 8		EW SCRIPPS TL B L+200 10/02/2024.....		11/29/2019.	VARIOUS.....		1,568,240	1,580,000	1,586,920	1,593,843		(2,093)		(2,093)		1,591,750		(23,510)	(23,510)	58,309	10/02/2024.
285555 ZA 9		Elemica Parent, Inc./Term Loan 9/19.....		12/31/2019.	Direct.....		3,060	3,060	2,984			4		4		3,060			.0	.0	09/18/2025.
29267Y AK 8		EDGEWELL PERSONAL CARE COMPANY.....		11/01/2019.	Direct.....		2,381,538	2,381,538	2,393,446	2,395,958		(14,419)		(14,419)		2,381,538			.0	9,310	06/01/2022.
293444 ZZ 1		Entertainment Partners Canada ULC/Canadi.....	A	12/31/2019.	Direct.....		4,966	4,966	4,817			11		11		4,966			.0	210	05/11/2026.
295111 ZZ 4		Goldcup 17308 AB/USD Term Loan 10/18.....		12/31/2019.	Direct.....		14,687	14,687	14,357	14,364		36		36		14,687			.0	750	10/09/2024.
30282# AA 0		FWR Holding Corporation/Initial Term Loa.....		12/27/2019.	Direct.....		20,106	20,106	19,603	19,687		57		57		20,106			.0	992	08/21/2023.
30282# AB 8		FWR Holding Corporation/Initial Delayed.....		12/27/2019.	Direct.....		2,666	2,666	2,666	2,664		0		0		2,666			.0	150	08/21/2023.
31528# AA 2		Ferraro Fine Foods Corp./Term Loan 05/18.....		12/31/2019.	Direct.....		16,165	16,165	15,842	15,856	40	26		66		16,165			.0	594	05/09/2024.
31528# AC 8		Ferraro Fine Foods Corp./Incremental Ter.....		12/31/2019.	Direct.....		1,226	1,226	1,208	1,208	3	1		5		1,226			.0	46	05/09/2024.
31528# AD 6		Ferraro Fine Foods Corp./Second Amendmen.....		12/31/2019.	Direct.....		3,010	3,010	2,965			4		4		3,010			.0	61	05/09/2024.
32007U BW 8		FDC TL 1L USD.....		01/01/2019.	Adjustment.....				(4,651)	4,304,614		(595)		(595)					.0	(6,931)	07/10/2022.
32007U BW 8		FDC TL 1L USD.....		11/01/2019.	Direct.....		1,521,353	1,521,353	1,460,499			66,067		66,067		1,521,353			.0	34,313	07/10/2022.
32007U BX 6		First Data.....		11/01/2019.	WELLS FARGO SECURITIES LLC.....		1,600,000	1,600,000	1,604,000	1,610,892		(746)		(746)		1,610,146		(10,146)	(10,146)	28,183	04/26/2024.
34407J AE 6		FLYING FORTRESS TL B 1L L 175 10/30/2022.....		12/31/2019.	VARIOUS.....		4,007,000	4,000,000	3,944,000	3,944,000		36,972		36,972		3,980,972		26,028	26,028	134,754	10/30/2022.
345999 ZZ 2		Foundation Risk Partners, Corp./Second A.....		12/31/2019.	Direct.....		11,202	11,202	10,917			27		27		11,202			.0	284	11/10/2023.
35041@ AA 3		Foundation Risk Partners, Corp./Term Loa.....		12/31/2019.	Direct.....		10,258	10,258	9,998	10,030		30		30		10,258			.0	505	11/10/2023.
35041@ AB 1		Foundation Risk Partners, Corp./First Am.....		12/31/2019.	Direct.....		5,492	5,492	5,382	5,386		14		14		5,492			.0	304	11/10/2023.
35041@ AC 9		Foundation Risk Partners, Corp./First Am.....		12/31/2019.	Direct.....		7,607	7,607	7,561	4,560		6		6		7,607			.0	331	11/10/2023.
35843# AA 1		FRIEDRICH HOLDINGS L+700 02/07/2023 MD.....		11/01/2019.	Direct.....		7,126,011	7,126,011	7,126,011	7,114,362		1,412		1,412		7,115,774		10,237	10,237	327,787	02/07/2023.
35921# AA 6		Frontline Technologies Intermediate Hold.....		12/31/2019.	Direct.....		38,365	38,365	36,718	37,051		185		185		38,365			.0	1,976	09/18/2023.
35921@ AC 4		Frontline Technologies Intermediate Hold.....		12/31/2019.	Direct.....		2,219	2,219	2,219			0		0		2,219			.0	89	09/18/2023.
360444 ZZ 4		FWR Holding Corporation/Delayed Draw Ter.....		12/27/2019.	Direct.....		825	825	825			0		0		825			.0	49	08/21/2023.
360660 ZY 0		FWR Holding Corporation/Delayed Draw Ter.....		12/27/2019.	Direct.....		1,238	1,238	1,238			0		0		1,238			.0	65	08/21/2023.
360666 ZZ 7		FWR Holding Corporation/Initial Delayed.....		11/01/2019.	Adjustment.....		416,875	416,961	416,961	416,932		1		1		416,933		(58)	(58)	2,679	08/21/2023.
360888 ZZ 7		FWR Holding Corporation/Delayed Draw Ter.....		12/27/2019.	Direct.....		3,127	3,127	3,127			0		0		3,127			.0	207	08/21/2023.
36198M AD 9		Term Loan A : Gaming & Leisure.....		11/01/2019.	Direct.....		1,094,926	1,094,926	1,084,346			3,690		3,690		1,094,926			.0	20,674	04/28/2021.
36850@ AB 9		Gehl Foods, LLC/Term Loan 1/18.....		12/01/2019.	Direct.....		656,057	656,057	637,467	625,009		2,696		2,696		656,057			.0	53,739	01/25/2024.
391555 ZA 0		Green Street Parent, LLC and Green Stree.....		12/31/2019.	Direct.....		15,000	15,000	14,700			15		15		15,000			.0	377	08/27/2026.
40406# AD 4		HAI Acquisition Corporation/Term Loan 10.....		12/31/2019.	Direct.....		225,000	225,000	219,346	219,873		389		389		225,000			.0	9,998	11/01/2024.
41781@ AA 5		Harvey Tool Company, LLC/Term Loan 10/17.....		12/31/2019.	Direct.....		29,600	29,600	29,007	29,074		58		58		29,600			.0	1,504	10/11/2024.
41781@ AB 3		Harvey Tool Company, LLC/Delayed Term Lo.....		12/31/2019.	Direct.....		7,374	7,374	7,374			0		0		7,374			.0	348	10/11/2024.
41902@ AA 9		Sigma Electric Manufacturing Corporation.....		11/01/2019.	Direct.....		44,625	44,625	43,729	43,827		52		52		44,625			.0	1,076	10/31/2023.
41902@ AA 9		Sigma Electric Manufacturing Corporation.....		12/31/2019.	Direct.....		10,001	10,001	9,901			7		7		10,001			.0	565	10/31/2023.
43289D AE 3		HILTON WORLDWIDE FINANCE TL B2 **A&E**.....		11/01/2019.	Direct.....		1,463,008	1,459,620	1,414,007			7,761		7,761		1,421,429		41,579	41,579	31,180	10/25/2023.
44903L AD 1		Hygiena Borrower LLC/First Amendment Inc.....		11/01/2019.	Direct.....		3,867	3,867	3,805	3,808		6		6		3,867			.0	148	08/26/2022.
45259# AA 7		IMPACT SALES TL L+650 06/27/2023 MD.....		12/31/2019.	Direct.....		347,479	347,479	353,601	337,960		(395)		(395)		347,479			.0	7,907	06/27/2023.
455111 ZZ 0		Implus Footcare, LLC/Initial Term Loan 0.....		12/31/2019.	Direct.....		6,613	6,613	6,596			4		4		6,613			.0	361	04/30/2024.
455333 ZZ 0		Implus Footcare, LLC/Spenco Incremental.....		12/31/2019.	Direct.....		1,029	1,029	1,026			1		1		1,029			.0	55	04/30/2024.
45763F AN 8		Inmar, Inc./Initial Term Loan (First Lie.....		12/31/2019.	Direct.....		26,970	26,970	25,622			130		130		26,970			.0	850	05/01/2024.
46126# AA 6		IntraPac International LLC/U.S. Term Loa.....		12/31/2019.	VARIOUS.....		96,313	97,173	94,987			101		101		95,311		1,002	1,002	1,247	01/11/2026.
461444 ZZ 7		IntraPac Canada Corporation/Canadian Ter.....		12/31/2019.	VARIOUS.....		49,077	49,515	48,401			45		45		48,562		515	515	636	01/11/2026.

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46184#	AA	5		11/01/2019.	Direct.....		6,336,774	6,336,774	6,291,223			45,551		45,551		6,336,774			0	100,783	06/30/2020.
463555	ZZ	8		12/31/2019.	Direct.....		18,750	18,750	18,563			18		18		18,750			0	743	12/01/2025.
46611V	AT	2		01/01/2019.	Adjustment.....					3,848,000		(325)		(325)					0		10/30/2022.
46611V	AT	2		11/01/2019.	VARIOUS.....		1,591,959	1,595,939	1,540,081			4,082		4,082		1,544,163		47,796	47,796	15,804	10/30/2022.
480150	ZZ	7		12/31/2019.	Direct.....		4,253	4,253	4,175	4,176		11		11		4,253			0	198	06/01/2023.
482666	ZA	5		12/31/2019.	Direct.....		24,167	24,167	23,528			49		49		24,167			0	663	07/01/2024.
488333	ZZ	1		12/31/2019.	Direct.....		147	147	147					0		147			0	3	08/10/2026.
488555	ZA	4		12/31/2019.	Direct.....		6,162	6,162	6,007			6		6		6,162			0	78	08/10/2026.
493288	ZA	5		12/31/2019.	Direct.....		960	960	931			2		2		960			0	9	06/01/2023.
51783Q	AP	3		11/01/2019.	Direct.....		3,989,950	3,989,950	3,884,216	3,898,049		91,900		91,900		3,989,950			0	99,659	03/27/2025.
55418#	AA	4		12/31/2019.	Direct.....		12,598	12,598	12,463	16,606		15		15		12,598			0	694	12/22/2025.
55418#	AB	2		12/31/2019.	Direct.....		586	586	586					0		586			0	28	12/22/2025.
57810J	AC	2		12/31/2019.	Direct.....		9,463	9,463	9,463			0		0		9,463			0	405	02/28/2025.
59511F	AB	0		01/01/2019.	Adjustment.....				30	6,465,178		(336)		(336)					0	(2,943)	04/26/2022.
59511F	AB	0		11/01/2019.	Direct.....		638,148	638,148	636,565			1,633		1,633		638,148			0	17,160	04/26/2022.
600343	ZZ	3		12/31/2019.	Direct.....		481	481	481	4,321				0		481			0	121	12/02/2022.
60367*	AA	9		12/31/2019.	Direct.....		24,276	24,276	24,276	24,020		41		41		24,276			0	920	12/02/2022.
60367*	AB	7		12/31/2019.	Direct.....		2,724	2,724	2,696	2,699		4		4		2,724			0	99	12/02/2022.
61506U	AB	0		12/30/2019.	Direct.....		98,722	98,722	87,465	57,180		1,261		1,261		98,722			0	4,789	01/24/2023.
62929#	AA	2		12/31/2019.	Direct.....		28,912	28,912	28,080	28,182		97		97		28,912			0	1,715	02/09/2024.
62929#	AB	0		12/31/2019.	Direct.....		8,015	8,015	7,915	7,922		56		56		8,015			0	476	02/09/2024.
62931*	AA	2		12/31/2019.	Direct.....		5,851	5,851	5,714	5,716		15		15		5,851			0	262	10/31/2024.
62931*	AC	8		12/31/2019.	Direct.....		304	304	304					0		304			0	15	10/31/2024.
62937N	AW	7		01/01/2019.	Adjustment.....		(10,147)	(10,147)	(10,184)	7,879,085		(2,374)		(2,374)		(10,147)			0	(49,609)	06/30/2023.
62937N	AW	7		11/01/2019.	VARIOUS.....		1,585,761	1,585,761	1,549,816			35,908		35,908		1,585,805		(44)	(44)	27,969	06/30/2023.
62976#	AA	4		12/31/2019.	Direct.....		18,360	18,360	17,993	18,023		40		40		18,360			0	898	05/11/2024.
62976#	AB	2		12/31/2019.	Direct.....		9,412	9,412	9,317	9,334		9		9		9,412			0	460	05/11/2024.
62976#	AC	0		12/31/2019.	Direct.....		3,301	3,301	3,235	3,235		8		8		3,301			0	152	05/11/2024.
639777	ZA	2		12/31/2019.	Direct.....		6,291	6,291	6,165			7		7		6,291			0	157	07/02/2026.
660999	ZZ	9		12/31/2019.	Direct.....		2,298	2,298	2,252			6		6		2,298			0	101	05/11/2024.
661000	ZZ	5		12/31/2019.	Direct.....		1,453	1,453	1,424			3		3		1,453			0	50	05/11/2024.
661222	ZZ	5		12/01/2019.	Direct.....		46,381	46,381	46,381	46,369		12		12		46,381			0	3,526	10/03/2022.
661555	ZZ	8		12/01/2019.	Direct.....		345,612	345,612	340,196	340,686		4,925		4,925		345,612			0	23,170	10/03/2022.
67096@	AA	0		12/31/2019.	Direct.....		859	859	859					0		859			0	31	10/24/2025.
681111	ZA	1		12/31/2019.	Direct.....		1,362	1,362	1,362					0		1,362			0	61	09/24/2026.
69323*	AA	3		12/31/2019.	Direct.....		13,284	13,284	13,024	13,050		32		32		13,284			0	658	08/14/2023.
69345Y	AB	0		12/31/2019.	Direct.....		41,263	41,263	40,389			46		46		41,263			0	1,621	02/07/2026.
69398*	AA	3		11/01/2019.	Ares Capital Management.....		4,175,007	4,175,007	4,162,520	4,164,138		493		493		4,164,631		10,376	10,376	137,570	08/25/2023.
69398*	AB	1		11/01/2019.	Ares Capital Management.....		741,364	741,364	735,804	736,095		239		239		736,334		5,030	5,030	23,963	08/25/2023.
69398*	AD	7		11/01/2019.	Direct.....		28,000	28,000	27,969			2		2		28,000			0	757	10/24/2024.
69406*	AA	3		12/31/2019.	Direct.....		1,323	1,323	1,323					0		1,323			0	32	01/27/2023.

SCHEDULE D - PART 4

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

E14.46

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
69406*	AB	1		12/31/2019.	Direct.....		10,924	10,924	10,815	10,850		32		32		10,924			0	541	01/27/2023.
695222	ZA	0		12/31/2019.	Direct.....		938	938	919			1		1		938			0	11	07/02/2026.
702666	ZZ	4		12/31/2019.	Direct.....		6,166	6,166	6,150			1		1		6,166			0	142	12/20/2024.
702888	ZZ	4		12/31/2019.	Direct.....		1,862	1,862	1,862					0		1,862			0	29	12/20/2024.
70323#	AA	7		12/31/2019.	Direct.....		33,290	33,290	32,703	32,703		63		63		33,290			0	1,528	12/20/2024.
70437Y	AG	6		12/30/2019.	AFG Private Placement.....		297,263	2,123,304	786,136	785,623				0		785,623		(488,360)	(488,360)		08/10/2022.
70470@	AA	0		12/31/2019.	VARIOUS.....		2,894,303	2,894,303	2,894,303	2,892,947		496		496		2,893,454		849	849	242,833	07/31/2022.
70559@	AA	4		12/31/2019.	Direct.....		8,278	8,278	8,065			17		17		8,278			0	310	05/29/2025.
71639#	AA	4		11/01/2019.	Direct.....		14,102	14,102	13,819	13,855		16		16		14,102			0	387	07/08/2025.
71681#	AN	3		12/31/2019.	Direct.....		938	938	938					0		938			0	23	02/14/2025.
745777	ZZ	8		12/30/2019.	VARIOUS.....		127,660	127,660	127,660	127,625		14		14		127,639		21	21	9,756	07/15/2021.
745777	ZZ	8		12/31/2019.	Direct.....		320	320	320					0		320			0	2	07/15/2023.
74719#	AA	1		12/30/2019.	VARIOUS.....		1,482,901	1,482,901	1,482,901	1,481,913		392		392		1,482,305		597	597	124,881	07/15/2021.
74719#	AA	1		12/31/2019.	Direct.....		3,735	3,735	3,735					0		3,735			0	28	07/15/2023.
748111	ZZ	7	D	12/31/2019.	Direct.....		1,017	1,017	1,017					0		1,017			0	25	03/29/2025.
74966U	AP	5		01/01/2019.	Adjustment.....				(0)	3,939,097		(624)		(624)					0	(261)	03/16/2023.
74966U	AP	5		12/31/2019.	Direct.....		220,101	220,101	217,430			(6,181)		(6,181)		220,101			0	8,398	04/17/2023.
750222	ZZ	7		12/31/2019.	VARIOUS.....		196,523	196,523	194,308	192,621		280		280		196,523			0	7,178	12/13/2023.
75046T	AB	0		12/30/2019.	Direct.....		4,810	4,810	4,726			7		7		4,810			0	167	03/29/2025.
750555	ZZ	0		12/31/2019.	Direct.....		8,643	8,643	8,442	10,716		9		9		8,643			0	423	12/13/2023.
75734@	AB	9		12/31/2019.	Direct.....		23,686	23,686	22,930			49		49		23,686			0	474	07/01/2025.
76009W	AT	7		12/31/2019.	Direct.....		10,000	10,000	9,900			5		5		10,000			0	212	08/02/2026.
76150#	AA	2		12/31/2019.	Direct.....		3,540	3,540	3,451			7		7		3,540			0	93	12/12/2023.
76252@	AA	1		12/31/2019.	Direct.....		109,545	109,545	108,450	108,441		119		119		109,545			0	4,522	12/02/2024.
78249L	AB	6		01/01/2019.	Adjustment.....				0	3,153,429		(338)		(338)					0	(6,761)	06/01/2023.
78249L	AB	6		12/31/2019.	VARIOUS.....		6,791,842	6,783,467	6,551,499			4,382		4,382		6,649,721		142,121	142,121	156,330	04/14/2023.
78411E	AC	2		11/01/2019.	Direct.....		18,752	18,752	18,283	18,362		33		33		18,752			0	771	09/01/2023.
79400@	AA	6		12/31/2019.	Direct.....		875	875	866			1		1		875			0	23	03/13/2025.
80511@	AB	8		11/01/2019.	Adjustment.....		282,444	282,454	282,454	282,444				0		282,444			0		06/01/2022.
80511@	AC	6		12/26/2019.	Direct.....		45,491	45,491	45,491	50,590		(29)		(29)		45,491			0	2,567	06/01/2022.
81389#	AA	5		12/31/2019.	Direct.....		7,778	7,778	7,533	7,533		31		31		7,778			0	457	12/21/2023.
81389#	AB	3		12/31/2019.	Direct.....		486	486	486					0		486			0	17	12/21/2023.
81389#	AC	1		12/31/2019.	Direct.....		261	261	258			0		0		261			0	13	12/21/2023.
81683U	AN	7		01/01/2019.	Adjustment.....					5,537,934		(406)		(406)					0	(10,009)	07/08/2024.
81683U	AN	7		12/31/2019.	VARIOUS.....		788,822	785,859	764,031			(141)		(141)		767,789		21,033	21,033	26,348	07/08/2024.
817555	ZZ	1		12/31/2019.	Direct.....		3,750	3,750	3,675	3,678		8		8		3,750			0	174	07/31/2024.
84650H	AC	3		11/01/2019.	Direct.....		4,865	4,865	4,792	4,797		8		8		4,865			0	119	04/13/2024.
84650H	AD	1		11/01/2019.	Direct.....		925	925	911	912		1		1		925			0	83	04/13/2024.
84650H	AF	6		11/01/2019.	Direct.....		222	222	219			0		0		222			0	3	04/13/2024.
84650H	AG	4		11/01/2019.	Direct.....		445	445	438			0		0		445			0	6	04/13/2024.
84756#	AA	4		12/31/2019.	Direct.....		24,178	24,178	23,693	23,750		55		55		24,178			0	1,037	04/02/2024.
866100	ZZ	6		12/13/2019.	Direct.....		5,062,852	5,071,111	5,070,643	5,059,879		2,972		2,972		5,062,852			0	338,384	09/01/2022.

SCHEDULE D - PART 4

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

E14.47

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
866105	ZZ	5	SUMMIT COMPANIES DD L+625 09/01/2022 MD.....		12/13/2019.	Direct.....		310,748	310,800	310,800	310,730		18		18		310,748			0	25,846	09/01/2022.
86738*	AA	6	Sunk Rock Foundry Partners LP/Term Loan.....		11/01/2019.	Direct.....		22,057	22,057	21,614	21,663		19		19		22,057			0	444	10/31/2023.
86803@	AA	4	Sunshine Sub, LLC/Term Loan 5/18.....		12/31/2019.	Direct.....		16,766	16,766	16,431	16,456		45		45		16,766			0	781	05/27/2024.
86803@	AB	2	Sunshine Sub, LLC/Delayed Draw Term Loan.....		12/31/2019.	Direct.....		7,385	7,385	7,385					0		7,385			0	293	05/27/2024.
870999	ZZ	5	TerSera Therapeutics LLC/Third Amendment.....		12/31/2019.	Direct.....		461	461	446			2		2		461			0	18	03/30/2023.
87239P	AD	6	VISTRA OPERATIONS CO LLC TL B STRIP*A&E*.....		11/15/2019.	Direct.....		3,989,822	3,989,822	3,920,000	3,920,341		69,481		69,481		3,989,822			0	127,028	08/04/2023.
87296@	AA	6	TDG Group Holding Company/Term Loan 5/18.....		12/31/2019.	Direct.....		12,067	12,067	11,795	11,814		30		30		12,067			0	674	05/31/2024.
87296@	AB	4	TDG Group Holding Company/Delayed Draw T.....		12/31/2019.	Direct.....		4,139	4,139	4,092	4,093		5		5		4,139			0	231	05/31/2024.
87296@	AE	8	TDG Group Holding Company/Delayed Draw T.....		12/31/2019.	Direct.....		1,541	1,541	1,541					0		1,541			0	74	05/31/2024.
87298@	AB	2	TPG VIII Elf Purchaser, LLC/U.S. Term Lo.....		12/31/2019.	Direct.....		25,034	25,034	24,283			56		56		25,034			0	1,061	05/11/2026.
88084@	AB	8	TerSera Therapeutics LLC/First Amendment.....		12/31/2019.	Direct.....		1,645	1,645	1,624	1,625		2		2		1,645			0	97	03/30/2023.
88084@	AC	6	TerSera Therapeutics LLC/Second Amendmen.....		12/31/2019.	Direct.....		1,566	1,566	1,547	1,547		3		3		1,566			0	77	03/30/2023.
88084@	AD	4	TerSera Therapeutics LLC/First Amendment.....		12/31/2019.	Direct.....		1,645	1,645	1,645	1,645				0		1,645			0	82	03/30/2023.
88233F	AK	6	VST TL B3 1L USD.....		12/31/2019.	VARIOUS.....		4,001,422	3,989,975	3,940,100	3,945,839		8,474		8,474		3,954,313		47,109	47,109	159,374	12/01/2025.
88732#	AC	0	TimeClock Plus, LLC/Term Loan 8/19.....		12/31/2019.	Direct.....		2,007	2,007	1,967			2		2		2,007			0	52	08/28/2026.
89158*	AC	7	Touchstone Acquisition, Inc./Term Loan 1.....		12/31/2019.	Direct.....		14,932	14,932	14,559	14,564		34		34		14,932			0	669	11/17/2025.
89705D	AD	4	Term Loan B : Tronox.....		11/01/2019.	VARIOUS.....		1,113,467	1,113,467	1,105,116	1,105,089		920		920		1,106,009		7,459	7,459	15,941	09/22/2024.
89705D	AE	2	TRONOX FINANCE LLC.....		11/01/2019.	VARIOUS.....		482,502	482,502	478,884	478,872		168		168		479,040		3,462	3,462	6,908	09/22/2024.
899444	ZZ	9	TU BidCo, Inc./Term Loan 9/18.....		11/01/2019.	Direct.....		1,152,010	1,152,010	1,128,969	1,129,546		22,464		22,464		1,152,010			0	55,903	10/02/2023.
90343K	AR	3	US Silica Company - Term Loan - Assignme.....		12/31/2019.	Direct.....		3,838	3,838	3,264			10		10		3,838			0	13	05/01/2025.
90385P	AC	4	The Ultimus Group Midco, LLC/First Lien.....		11/01/2019.	Direct.....		4,062	4,062	3,980			4		4		4,062			0	76	02/01/2026.
90932R	AE	4	Term Loan B : United Air Lines.....		12/30/2019.	VARIOUS.....		4,867,667	4,852,667	4,792,195	3,171,000		11,122		11,122		4,803,669		63,998	63,998	173,560	03/29/2024.
91136E	AJ	4	United Rentals (North America) 10/18.....		11/29/2019.	VARIOUS.....		2,160,776	2,152,761	2,096,947	3,671,912		48,539		48,539		2,146,025		14,752	14,752	63,216	10/31/2025.
91359H	AP	3	UNIVERSAL HEALTH SERVICES 1L TLB.....		11/01/2019.	VARIOUS.....		1,605,955	1,600,000	1,600,000	1,599,872		16		16		1,599,888		6,067	6,067	54,511	10/26/2025.
91727#	AA	5	Urology Management Associates, LLC/First.....		12/31/2019.	Direct.....		6,960	6,960	6,784	6,791		19		19		6,960			0	340	08/31/2024.
91830@	AD	5	VLS Recovery Services, LLC/Term Loan 10/.....		12/02/2019.	Direct.....		84,513	84,513	82,371	82,683		292		292		84,513			0	5,160	10/17/2023.
91830@	AF	0	VLS Recovery Services, LLC/Delayed Draw.....		11/01/2019.	Direct.....		4,784	4,784	4,724	4,728		5		5		4,784			0	266	10/17/2023.
91839*	AA	4	VPROP Operating, LLC/New Loan 11/17.....		11/01/2019.	Direct.....		197,479	197,479	192,644	192,885		642		642		197,479			0	12,047	08/01/2021.
92334#	AA	8	Production Resource Group, LLC/Term Loan.....		12/31/2019.	Direct.....		6	6	6	6		0		0		6			0	1	08/21/2024.
92565E	AB	9	VICI PROPERTIES TL L+225 12/15/2024.....		11/22/2019.	Bank of America.....		2,223,727	2,218,182	2,213,415	2,213,415		(1,418)		(1,418)		2,211,997		11,730	11,730	83,132	12/15/2024.
92840@	AC	3	VistaPharm, Inc./Term B-1 Loans 10/17.....		12/31/2019.	Direct.....		20,829	20,829	20,412	20,507		68		68		20,829			0	1,040	12/21/2021.
928432	A*	4	Visual Edge Technology, Inc./Term Loan 0.....		12/31/2019.	Direct.....		27,083	27,083	26,535	33,111		63		63		27,083			0	1,405	08/31/2022.
928432	A@	2	Visual Edge Technology, Inc./Delayed Dra.....		12/31/2019.	Direct.....		29,949	29,949	29,456	36,733		57		57		29,949			0	1,630	08/31/2022.
935999	ZZ	8	WSHP FC Acquisition LLC/Third Amendment.....		12/31/2019.	Direct.....		996	996	996					0		996			0	33	03/30/2024.
940333	ZA	8	VLS Recovery Services, LLC/Second Amendm.....		11/01/2019.	Direct.....		1,034	1,034	998			2		2		1,034			0	22	10/17/2023.
95810D	AR	2	WESTERN DIGITAL TL B4 L+175 04/29/2023.....		11/29/2019.	VARIOUS.....		2,750,408	2,750,408	2,726,267	1,647,935		5,772		5,772		2,737,298		13,110	13,110	91,490	04/29/2023.
98158#	AB	6	Worldwide Facilities LLC/Term Loan 4/18.....		11/01/2019.	Direct.....		553,184	553,184	547,653	547,938		5,246		5,246		553,184			0	35,348	04/26/2024.
98158#	AC	4	Worldwide Facilities LLC/Delayed Draw Te.....		11/01/2019.	Direct.....		195,557	195,557	195,557	195,476		80		80		195,557			0	12,690	04/26/2024.
98215#	AA	9	Wrench Group LLC/Term Loan 03/16.....		11/01/2019.	Direct.....		626,946	626,946	617,525	618,213		499		499		626,946			0	14,699	12/15/2024.
98215#	AB	7	Wrench Group LLC/Delayed Draw Tranche A.....		11/01/2019.	Direct.....		271,516	271,516	269,479	269,480		308		308		271,516			0	6,757	12/15/2024.
983666	ZZ	4	XEBEC GLOBAL L+550 02/09/2024 MD.....		11/01/2019.	Direct.....		5,269,125	5,269,125	5,269,125	5,268,687		438		438		5,269,125			0	330,967	02/09/2024.
BL2379	38	8	HILTON WORLDWIDE FINANCE TL B2 **A&E**.....		01/01/2019.	Adjustment.....		(561,524)	(561,521)	(555,818)	7,329,387		(6,246)		(6,246)		(561,524)			0	(5,905)	10/25/2023.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
BL2967 88 5			SpareFoot, LLC/Incremental Term Loan 2/1.....	..	11/01/2019.	Direct.....		340	340	335			0		0		340			0	8	04/13/2024.
G3600K AB 2			FLOATTEL INTERNATIONAL LTD.....	D	01/01/2019.	Adjustment.....									0						(178)	06/27/2020.
L2324E AE 1			Term Loan B : Delos Finance SaRL.....	D	12/11/2019.	VARIOUS.....		2,550,720	2,544,000	2,490,760			18,455		18,455		2,522,595		28,124	28,124	76,740	10/01/2023.
L2968E AB 8			ENDO INTL B 1L L+425 04/12/2024.....	C	12/31/2019.	Direct.....		28,000	28,000	27,860	27,871		15		15		28,000			0	1,170	04/12/2024.
N1603L AD 9			BRIGBI TL B 1L USD.....	..	12/31/2019.	Direct.....		8,152	8,152	5,014			132		132		8,152			0	92	06/30/2024.
8299999.			Total - Bonds - Unaffiliated Bank Loans.....					164,807,509	170,276,629	164,439,671	191,354,662	(239)	1,251,591	0	1,251,352	0	165,860,975	0	(1,053,467)	(1,053,467)	5,968,225	XXX
8399997.			Total - Bonds - Part 4.....					3,569,341,169	3,566,268,151	3,485,310,701	3,595,607,873	119,171	42,938,772	142,447	42,915,496	0	3,557,047,062	0	2,304,138	2,304,138	116,343,141	XXX
8399998.			Total - Bonds - Summary Item from Part 5.....					220,969,051	218,222,548	218,378,506			368,250		368,250		218,779,274		(388,425)	(388,425)	6,353,286	XXX
8399999.			Total - Bonds.....					3,790,310,220	3,784,490,699	3,703,689,207	3,595,607,873	119,171	43,307,023	142,447	43,283,746	0	3,775,826,336	0	1,915,714	1,915,714	122,696,428	XXX

Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred

045488 ZZ 9			ASSURERX HEALTH INC 8.00% D.....	..	12/23/2019.	Adjustment.....		491,233							0				491,233	491,233		XXX
08888# 12 2			BIDTELLECT, INC.....	..	11/01/2019.	Adjustment.....									0		(3)		3	3		XXX
29402T 2# 5			ENVEN ENERGY CORPORATION.....		11/01/2019.	Unknown.....					6,989,196				0						760,239	XXX
61686Z ZZ 1			MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%.....		11/01/2019.	Unknown.....					23,449				0					0	1,172	XXX
722470 ZZ 7			PINE BROOK.....	..	12/18/2019.	VARIOUS.....	18,927,765	1,892,777		1,892,777	1,892,777				0		1,892,777			0	87,681	XXX
8499999.			Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....					2,384,010	XXX	1,892,777	8,905,422	0	0	0	0	0	1,892,773	0	491,236	491,236	849,093	XXX

Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred

55368@ 12 4			MSI LIGHTING INC SERIES B.....	..	09/30/2019.	Unknown.....	57,638,216.000								0					0		XXX
902973 AZ 9			U.S. BANCORP.....	..	10/08/2019.	UBS SECURITIES.....	14,990,000.000	16,020,563		16,108,423	16,108,423		(70,471)		(70,471)		16,037,952		(17,390)	(17,390)	950,053	XXX
8599999.			Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....					16,020,563	XXX	16,108,423	16,108,423	0	(70,471)	0	(70,471)	0	16,037,952	0	(17,390)	(17,390)	950,053	XXX
8999997.			Total - Preferred Stocks - Part 4.....					18,404,572	XXX	18,001,199	25,013,845	0	(70,471)	0	(70,471)	0	17,930,725	0	473,847	473,847	1,799,146	XXX
8999999.			Total - Preferred Stocks.....					18,404,572	XXX	18,001,199	25,013,845	0	(70,471)	0	(70,471)	0	17,930,725	0	473,847	473,847	1,799,146	XXX

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

02005N 10 0			ALLY FINANCIAL ORD.....	..	02/25/2019.	VARIOUS.....	395,000.000	10,334,017	XXX	6,716,540	8,950,700	(2,234,160)			(2,234,160)		6,716,540		3,617,477	3,617,477	41,650	XXX
001743 AE 3			AMMC 18 SN.....		12/31/2019.	Distribution of Funds.....		204,830	XXX						0		204,830			0		XXX
001747 AE 4			AMMC CLO 2012-11A SUB 0 10/30/23.....		12/31/2019.	Distribution of Funds.....		50,343	XXX						0		50,343			0		XXX
00175N AC 2			AMMC 15 SN.....		12/31/2019.	Distribution of Funds.....		283,114	XXX						0		283,114			0		XXX
00176K AC 7			AMMC CLO 2014-15A SUB 0 12/09/26.....		12/31/2019.	Distribution of Funds.....		53,770	XXX						0		53,770			0		XXX
00176N AG 2			AMMC 22 SUB.....		12/31/2019.	Distribution of Funds.....		284,141	XXX						0		284,141			0		XXX
00177C AC 4			AMMC 20 SN.....		12/31/2019.	Distribution of Funds.....		70,678	XXX						0		70,678			0		XXX
02376R 10 2			AMERICAN AIRLINES GROUP ORD.....		01/25/2019.	ISI GROUP INC.....	199,000	6,972	XXX	6,818	6,390	428			428		6,818		154	154		XXX
030506 10 9			AMERICAN WOODMARK ORD.....		03/01/2019.	WOLFE TRAHAN SECURITIES.....	62,015.000	5,366,639	XXX	3,743,463	3,452,995	290,467			290,467		3,743,463		1,623,176	1,623,176		XXX
03673L 10 3			ANTERO RESOURCES MIDSTREAM UNT.....		03/13/2019.	CORPORATE ACTION.....	2,000.000	47,836	XXX	58,170	42,780	15,390			15,390		58,170		(10,334)	(10,334)	940	XXX
037833 10 0			APPLE ORD.....		12/06/2019.	CORNERSTONE MACRO.....	20,000.000	5,404,168	XXX	1,156,580	20,656,053	(13,430,909)			(13,430,909)		1,156,580		4,247,588	4,247,588	60,800	XXX
03938L 20 3			ARCELORMITTAL ADR.....	C	02/25/2019.	Strategas Securities LLC.....	133,333.000	3,165,378	XXX	1,569,524	2,755,993	(1,186,469)			(1,186,469)		1,569,524		1,595,853	1,595,853		XXX
09253U 10 8			BLACKSTONE GROUP UNT.....		07/01/2019.	ISI GROUP INC.....	170,000.000	7,499,446	XXX	5,409,626	5,067,700	341,926			341,926		5,409,626		2,089,820	2,089,820	161,500	XXX
09260D 10 7			BLACKSTONE GROUP UNT.....		07/10/2019.	VARIOUS.....	177,600.000	8,253,505	XXX	5,005,322	5,294,256	(288,934)			(288,934)		5,005,322		3,248,182	3,248,182	168,720	XXX
12008R 10 7			BUILDERS FIRSTSOURCE ORD.....		11/01/2019.	VARIOUS.....	75,000.000	1,731,473	XXX	1,008,330	818,250	190,080			190,080		1,008,330		723,143	723,143		XXX
14309L 10 2			CARLYLE GROUP UNT.....		11/01/2019.	VARIOUS.....	810,777.000	20,746,199	XXX	12,577,120	12,769,738	(192,617)			(192,617)		12,577,120		8,169,079	8,169,079	642,033	XXX
151020 10 4			CELGENE ORD.....		01/25/2019.	ISI GROUP INC.....	40,000.000	3,516,550	XXX	2,768,314	2,563,600	204,714			204,714		2,768,314		748,236	748,236		XXX
172967 42 4			CITIGROUP ORD.....		01/25/2019.	SANDLER O'NEILL & PARTNERS, LP.....	100,000.000	6,403,717	XXX	5,647,007	5,206,000	441,007			441,007		5,647,007		756,710	756,710		XXX
174610 10 5			CITIZENS FINANCIAL GROUP ORD.....		02/28/2019.	SANDLER O'NEILL & PARTNERS, LP.....	200,000.000	7,391,179	XXX	6,004,179	5,946,000	58,179			58,179		6,004,179		1,387,000	1,387,000	64,000	XXX

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
18885T 30 6		CLIPPER REALTY ORD.....		03/01/2019.	B.RILEY & CO., LLC.....	108,600.000	1,434,587	XXX	927,444	1,419,402	(491,958)			(491,958)		927,444		507,143	507,143		XXX
288522 30 3		ELLINGTON FINANCIAL ORD.....		06/01/2019.	Adjustment.....	1,317,309.000	20,244,429	XXX	20,244,429	18,933,408	12,245			12,245		20,244,429					XXX
28852N 10 9		ELLINGTON FINANCIAL ORD.....		06/01/2019.	VARIOUS.....	176,517.000	3,154,824	XXX	2,787,203	1,260,938	37,836			37,836		2,787,203		367,620	367,620	548,631	XXX
30034T 10 3		EVERI HOLDINGS ORD.....		05/21/2019.	VARIOUS.....	100,000.000	965,368	XXX	521,185	515,000	6,185			6,185		521,185		444,183	444,183		XXX
30605H 20 7		FAIRWAY ENERGY ACCD INV UNT.....		08/01/2019.	CORPORATE ACTION.....	165,000.000		XXX	1,650	1,650				0		1,650		(1,650)	(1,650)		XXX
359678 10 9		FULL HOUSE RESORTS ORD.....		01/25/2019.	ISI GROUP INC.....	12,548.000	28,863	XXX	14,430	25,347	(10,917)			(10,917)		14,430		14,432	14,432		XXX
389375 10 6		GRAY TELEVISION ORD.....		04/10/2019.	VARIOUS.....	110,000.000	2,498,555	XXX	1,846,534	1,621,400	225,134			225,134		1,846,534		652,021	652,021		XXX
38983D 30 0		GREAT AJAX ORD.....		11/04/2019.	VARIOUS.....	785,571.000	12,211,281	XXX	9,521,121	9,466,131	54,990			54,990		9,521,121		2,690,160	2,690,160	793,427	XXX
410345 10 2		HANESBRANDS ORD.....		02/07/2019.	CORNERSTONE MACRO.....	150,000.000	2,768,349	XXX	1,838,305	1,879,500	(41,195)			(41,195)		1,838,305		930,044	930,044		XXX
46187W 10 7		INVITATION HOMES ORD.....		12/18/2019.	KEEFE BRUYETTE & WOODS.....	4,842.000	139,200	XXX	112,286	97,227	15,059			15,059		112,286		26,914	26,914	2,518	XXX
462260 10 0		IOVANCE BIOTHERAPEUTICS ORD.....		12/05/2019.	RAYMOND JAMES & ASSOCIATES.....	10,000.000	241,220	XXX	143,548	88,500	55,048			55,048		143,548		97,672	97,672		XXX
48251W 10 4		KKR AND CO CL A ORD.....		07/12/2019.	VARIOUS.....	271,685.000	6,861,338	XXX	3,833,844	5,333,177	(1,499,333)			(1,499,333)		3,833,844		3,027,494	3,027,494	55,421	XXX
500754 10 6		KRAFT HEINZ ORD.....		02/05/2019.	Strategas Securities LLC.....	110,000.000	5,259,780	XXX	4,798,180	4,734,400	63,780			63,780		4,798,180		461,600	461,600		XXX
52472M 10 1		LEGACY HOUSING ORD.....		12/31/2019.	VARIOUS.....	70,718.000	1,202,503	XXX	848,616	843,666	4,950			4,950		848,616		353,887	353,887		XXX
524901 10 5		LEGG MASON ORD.....		08/02/2019.	VARIOUS.....	111,400.000	4,204,920	XXX	3,282,424	2,841,814	440,610			440,610		3,282,424		922,496	922,496	102,312	XXX
526057 10 4		LENNAR CL A ORD.....		02/12/2019.	ISI GROUP INC.....	25,000.000	1,211,672	XXX	998,948	978,750	20,198			20,198		998,948		212,724	212,724	1,000	XXX
59100U 10 8		META FINANCIAL GROUP ORD.....		11/22/2019.	SANDLER O'NEILL & PARTNERS, LP.....	199,048.000	6,909,656	XXX	4,022,620	3,859,541	163,079			163,079		4,022,620		2,887,037	2,887,037	33,793	XXX
60871R 20 9		MOLSON COORS BREWING NONVTG CL B ORD.....		01/25/2019.	Strategas Securities LLC.....	25,000.000	1,607,654	XXX	1,531,225	1,404,000	127,225			127,225		1,531,225		76,429	76,429		XXX
629377 50 8		NRG ENERGY ORD.....		01/25/2019.	ISI GROUP INC.....	3,769.000	155,667	XXX	55,970	149,252	(93,283)			(93,283)		55,970		99,697	99,697		XXX
674001 20 1		OAKTREE CAPITAL GROUP CL A UNT.....		03/13/2019.	ISI GROUP INC.....	25,000.000	1,223,767	XXX	1,086,991	993,750	93,241			93,241		1,086,991		136,776	136,776	18,750	XXX
69290R 10 4		PDVWIRELESS ORD.....		08/07/2019.	VARIOUS.....	76,845.000	3,661,845	XXX	1,710,280	2,873,235	(1,162,955)			(1,162,955)		1,710,280		1,951,565	1,951,565		XXX
76009N 10 0		RENT-A-CENTER ORD.....		02/01/2019.	VARIOUS.....	160,000.000	2,760,638	XXX	2,493,924	2,590,400	(96,476)			(96,476)		2,493,924		266,714	266,714		XXX
811054 40 2		EW SCRIPPS CL A ORD.....		03/19/2019.	VARIOUS.....	59,715.000	1,370,194	XXX	949,632	939,317	10,315			10,315		949,632		420,562	420,562	1,156	XXX
816120 30 7		SELECT INTERIOR CONCEPTS CL A ORD.....		03/19/2019.	FRIEDMAN BILLINGS & RAMSEY.....	231,814.000	3,139,976	XXX	2,781,768	1,743,241	1,038,527			1,038,527		2,781,768		358,208	358,208		XXX
829226 10 9		SINCLAIR BROADCAST GROUP CL A ORD.....		05/06/2019.	VARIOUS.....	176,212.000	7,754,850	XXX	6,044,930	4,641,424	1,403,505			1,403,505		6,044,930		1,709,921	1,709,921	35,242	XXX
84790A 10 5		SPECTRUM BRANDS HOLDINGS ORD.....		12/17/2019.	VARIOUS.....	260,366.000	15,544,756	XXX	12,919,985	11,000,464	1,919,522			1,919,522		12,919,985		2,624,771	2,624,771	187,215	XXX
86765K 10 9		SUNOCO UNT.....		02/07/2019.	VE CAPITAL.....	3,000.000	86,999	XXX	76,826	81,570	(4,744)			(4,744)		76,826		10,173	10,173	2,477	XXX
88606X 10 0		TBOLT 2018-A G ABS SUB 0 07/15/2038.....		12/31/2019.	Distribution of Funds.....		384,684	XXX			0			0		384,684			0		XXX
89376V 10 0		TRANSMONTAIGNE UNT.....		02/26/2019.	CORPORATE ACTION.....	3,000.000	123,000	XXX	110,774	121,740	(10,966)			(10,966)		110,774		12,226	12,226	2,415	XXX
90130A 10 1		TWENTY FIRST CENTURY FOX CL A ORD.....		01/25/2019.	Strategas Securities LLC.....	50,000.000	2,448,753	XXX	1,189,275	2,406,000	(1,216,725)			(1,216,725)		1,189,275		1,259,478	1,259,478		XXX
911363 10 9		UNITED RENTAL ORD.....		11/05/2019.	CORNERSTONE MACRO.....	40,000.000	5,757,994	XXX	4,062,884	4,101,200	(38,316)			(38,316)		4,062,884		1,695,110	1,695,110		XXX
92343V 10 4		VERIZON COMMUNICATIONS ORD.....		01/25/2019.	ISI GROUP INC.....	52,994.000	3,024,270	XXX	2,526,745	2,979,323	(452,578)			(452,578)		2,526,745		497,525	497,525	31,929	XXX
92556H 20 6		CBS CL B ORD.....		12/06/2019.	Unknown.....	0.750	37	XXX	37		0			0		37		0	0		XXX
958254 10 4		WESTERN GAS PARTNERS UNT.....		03/01/2019.	VE CAPITAL.....	6,000.000	297,300	XXX	272,301	253,380	18,921			18,921		272,301		24,999	24,999	5,880	XXX
983555 ZZ		XCEL BRANDS WTS \$0.01 09/28/2018.....		01/01/2019.	Expired Option.....	255,100.000		XXX	686,219	285,712	400,507			400,507		686,219		(686,219)	(32,477)		XXX
G0177J 10 8		ALLERGAN ORD.....	C	11/08/2019.	ISI GROUP INC.....	5,000.000	905,789	XXX	938,266	668,300	269,966			269,966		938,266		(32,477)	(32,477)	11,100	XXX
G491BT 10 8		INVESCO ORD.....		04/12/2019.	VARIOUS.....	125,000.000	2,536,430	XXX	2,670,325	2,092,500	577,825			577,825		2,670,325		(133,895)	(133,895)	37,500	XXX
G81276 10 0		SIGNET JEWELERS ORD.....	C	01/01/2019.	Adjustment.....			XXX			0			0				0	0	5,550	XXX
9099999.		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					202,935,102	XXX	149,522,116	166,755,113	(13,951,673)			(13,951,673)	0	150,853,677	0	52,081,426	52,081,426	3,015,959	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
00173N 20 9		AMMC 4 PS - CDO.....		06/10/2019.	REDEMPTION.....	4,500.000		XXX	742,540	2,340	(2,340)			(2,340)		0		(0)	(0)		XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00173V 30 0	AMMC 3 PRE - CDO.....		..	06/10/2019.	REDEMPTION.....	2,500.000	.....	XXX	159,148	9,325	(9,325)	.....	.....	.....(9,325)	.....	.....0	.....	.....(0)	(0)	3,885	XXX
30605H 10 8	FAIRWAY ENERGY 144A UNT.....		..	08/01/2019.	CORPORATE ACTION.....	...3,436,931.000	.....	XXX	34,369	34,369	.....	.....	.....	.....0	.....	.....34,369	.....	.....(34,369)	(34,369)	.....	XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....						0	XXX	936,057	46,034	(11,665)	0	0	(11,665)	0	34,369	0	(34,369)	(34,369)	3,885	XXX
9799997.	Total - Common Stocks - Part 4.....						...202,935,102	XXX	...150,458,174	...166,801,148	(13,963,338)	0	0	...(13,963,338)	0	...150,888,046	0	52,047,057	...52,047,057	...3,019,844	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....						...17,547,581	XXX	...14,946,473					0		...14,946,473	.....	..2,601,109	...2,601,109	65,961	XXX
9799999.	Total - Common Stocks.....						...220,482,684	XXX	...165,404,646	...166,801,148	(13,963,338)	0	0	...(13,963,338)	0	...165,834,518	0	54,648,165	...54,648,165	...3,085,805	XXX
9899999.	Total - Preferred and Common Stocks.....						...238,887,256	XXX	...183,405,846	...191,814,992	(13,963,338)	(70,471)	0	...(14,033,808)	0	...183,765,244	.....	55,122,012	...55,122,012	...4,884,951	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						..4,029,197,476	XXX	..3,887,095,053	3,787,422,865	(13,844,167)	...43,236,552	142,447	29,249,938	0	3,959,591,580	0	57,037,726	...57,037,726	127,581,378	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
												12	13	14	15	16						
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - Industrial and Miscellaneous																						
05949A	W9	7		03/01/2019	BREAN CAPITAL, LLC.....	06/26/2019	Paydown.....	253,890	244,368	245,399	245,399	.....	.....1,031	.....	.....1,031	.....	.....	.....	.....0	3,916	332	
096311	ZA	6		07/31/2019	AFG Private Placement.....	09/25/2019	Direct.....	10,800,000	10,800,000	10,800,000	10,800,000	.....	.....	.....	.....0	.....	.....	.....0	121,858	.....	.....	
12433P	AE	6		05/10/2019	Amherst Securities Group LLC.....	10/15/2019	Paydown.....	6,792,322	6,792,322	6,792,322	6,792,322	.....	.....(0)	.....	.....(0)	.....	.....	.....0	110,132	18,344	.....	
233046	AL	5		03/20/2019	GUGGENHEIM.....	05/08/2019	Unknown.....	13,000,000	13,000,000	13,000,000	13,000,000	.....	.....	.....	.....0	.....	.....	.....0	12,572	.....	.....	
254687	EJ	1		04/01/2019	CANTOR FITZGERALD & CO.....	09/24/2019	VARIOUS.....	5,000,000	6,864,350	7,417,950	6,829,096	.....	.....(35,254)	.....	.....(35,254)	.....	.....(1,829,096)	(1,829,096)	2,584,825	66,563	.....	
60902Y	AA	6		06/27/2019	BARCLAYS CAPITAL INC FIXED INC.....	12/16/2019	Paydown.....	6,000,000	5,988,750	6,000,000	6,000,000	.....	.....11,250	.....	.....11,250	.....	.....	.....0	92,253	8,838	.....	
629400	AA	0		03/21/2019	CREDIT SUISSE SECURITIES (USA).....	11/19/2019	Paydown.....	2,980,635	2,950,829	2,980,635	2,980,635	.....	.....29,806	.....	.....29,806	.....	.....	.....0	48,417	1,345	.....	
629400	AB	8		09/27/2019	VARIOUS.....	11/19/2019	VARIOUS.....	16,800,000	16,796,250	16,853,392	16,800,000	.....	.....3,750	.....	.....3,750	.....	.....	.....0	254,152	28,202	.....	
629400	AD	4		03/19/2019	CANTOR FITZGERALD + CO.....	11/19/2019	Paydown.....	3,549,944	3,576,846	3,549,944	3,549,944	.....	.....(26,902)	.....	.....(26,902)	.....	.....	.....0	87,350	783	.....	
629400	AE	2		08/20/2019	CANTOR FITZGERALD + CO.....	11/19/2019	VARIOUS.....	7,500,000	7,612,500	7,567,960	7,500,000	.....	.....(112,500)	.....	.....(112,500)	.....	.....	.....0	162,591	3,154	.....	
82671A	AA	1	C	01/28/2019	WELLS FARGO SECURITIES LLC.....	10/01/2019	VARIOUS.....	3,000,000	2,583,750	2,850,000	2,626,339	.....	.....42,589	.....	.....42,589	.....	.....373,661	373,661	...(39,550)	17,625	.....	
84861C	AA	3		05/23/2019	CANTOR FITZGERALD + CO.....	09/20/2019	Paydown.....	9,965,618	9,960,168	9,965,618	9,965,618	.....	.....5,450	.....	.....5,450	.....	.....	.....0	116,264	26,170	.....	
84861C	AB	1		01/25/2019	CANTOR FITZGERALD + CO.....	10/01/2019	Paydown.....	943,376	943,376	1,067,507	943,376	.....	.....0	.....	.....0	.....	.....	.....0	153,042	3,397	.....	
90342B	AA	1		04/01/2019	Bank of America Merrill Lynch.....	06/04/2019	Paydown.....	252,838	248,729	252,838	252,838	.....	.....4,109	.....	.....4,109	.....	.....	.....0	4,040	1,311	.....	
91529Y	AN	6		06/10/2019	HSBC SECURITIES.....	09/30/2019	GOLDMAN.....	9,000,000	8,966,970	9,348,075	8,967,796	.....	.....826	.....	.....826	.....	.....380,279	380,279	108,000	.....	.....	
94983T	AE	0		04/04/2019	CANTOR FITZGERALD + CO.....	11/25/2019	Paydown.....	1,545,584	1,523,173	1,482,555	1,482,555	.....	.....(40,618)	.....	.....(40,618)	.....	.....	.....0	41,688	1,491	.....	
95058X	AB	4		05/21/2019	BARCLAYS CAPITAL INC FIXED INC.....	06/26/2019	Paydown.....	2,895,000	2,907,213	2,895,000	2,895,000	.....	.....(12,213)	.....	.....(12,213)	.....	.....	.....0	33,129	22,311	.....	
963320	AW	6		02/20/2019	JP Morgan.....	03/12/2019	MORGAN STANLEY CO.....	13,000,000	12,845,300	13,084,840	12,845,812	.....	.....512	.....	.....512	.....	.....239,028	239,028	29,556	.....	.....	
3899999.	Total - Bonds - Industrial and Miscellaneous.....							113,279,206	114,604,893	116,154,034	114,476,730	0	(128,164)	0	(128,164)	0	0	(836,129)	(836,129)	3,924,235	199,865	
Bonds - Unaffiliated Bank Loans																						
360777	ZZ	2		11/01/2019	Ares Capital Management.....	11/01/2019	Direct.....	330,174	330,174	330,174	330,174	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
749333	ZZ	6		11/07/2019	Ares Capital Management.....	11/11/2019	Ares Capital Management.....	44,583	44,583	44,583	44,583	.....	.....	.....	.....0	.....	.....	.....	.....0	892	.....	
00216C	AB	9		11/01/2019	Ares Capital Management.....	11/05/2019	Ares Capital Management.....	184,721	184,721	182,109	184,721	.....	.....	.....	.....0	.....	.....	.....(2,612)	(2,612)	.....	.....	
02376C	AX	3		11/01/2019	AMERICAN AIRLINES INC TERM LOAN B.....	12/06/2019	DEUTSCHE BANK SECURITIES.....	1,600,000	1,558,000	1,605,204	1,571,803	.....	.....13,803	.....	.....13,803	.....	.....33,401	33,401	60,301	.....	.....	
05400K	AE	0		11/01/2019	MORGAN STANLEY CO.....	11/01/2019	VARIOUS.....	4,800,000	4,794,000	4,809,222	4,797,151	.....	.....3,151	.....	.....3,151	.....	.....12,070	12,070	40,662	.....	.....	
07384D	AB	8		11/01/2019	WELLS FARGO SECURITIES LLC.....	11/01/2019	Adjustment.....	1,600,000	1,256,000	1,160,000	1,260,181	.....	.....4,181	.....	.....4,181	.....	.....(100,181)	(100,181)	8,787	.....	.....	
11283H	AF	4		11/01/2019	WELLS FARGO SECURITIES LLC.....	12/06/2019	WELLS FARGO SECURITIES LLC.....	1,600,000	1,556,000	1,590,000	1,561,215	.....	.....5,215	.....	.....5,215	.....	.....28,785	28,785	34,957	.....	.....	
15670B	AD	4		11/01/2019	CITIGROUP.....	12/31/2019	VARIOUS.....	3,588,968	3,584,481	3,604,304	3,585,318	.....	.....836	.....	.....836	.....	.....18,987	18,987	87,280	.....	.....	
16117L	BS	7		11/01/2019	BANK OF AMERICA MERRILL LYNCH.....	11/01/2019	Direct.....	800,000	770,000	804,367	773,666	.....	.....3,666	.....	.....3,666	.....	.....30,701	30,701	25,792	.....	.....	
16117L	BW	8		11/01/2019	VARIOUS.....	12/31/2019	VARIOUS.....	2,377,818	2,390,896	2,388,689	2,390,649	.....	.....(247)	.....	.....(247)	.....	.....(1,960)	(1,960)	11,426	.....	.....	
16282F	AJ	0		11/01/2019	VARIOUS.....	11/01/2019	Adjustment.....	90,334	90,334	90,529	90,529	.....	.....194	.....	.....194	.....	.....(194)	(194)	769	.....	.....	
165333	ZZ	1		11/01/2019	Ares Capital Management.....	11/01/2019	Direct.....	467,682	459,498	467,682	467,682	.....	.....8,184	.....	.....8,184	.....	.....	.....0	14,130	.....	.....	
23582L	AK	7		11/01/2019	CITIGROUP.....	12/17/2019	VARIOUS.....	1,600,000	1,598,000	1,604,652	1,598,614	.....	.....614	.....	.....614	.....	.....6,038	6,038	48,422	.....	.....	
23918Y	AC	2		11/01/2019	JP MORGAN.....	11/01/2019	VARIOUS.....	7,010,000	7,010,953	7,010,000	7,009,981	.....	.....(4,702)	.....	.....(4,702)	.....	.....19	19	148,858	.....	.....	
24702N	BE	9		11/01/2019	Direct.....	11/01/2019	DEUTSCHE BANK SECURITIES, INC.....	3,800,000	3,807,486	3,819,000	3,807,339	.....	.....(147)	.....	.....(147)	.....	.....11,661	11,661	22,658	.....	.....	
255777	ZZ	0		11/01/2019	Ares Capital Management.....	11/01/2019	Ares Capital Management.....	350,051	346,550	346,550	346,554	.....	.....3	.....	.....3	.....	.....(3)	(3)	.....	.....	.....	
32007U	BW	8		01/01/2019	VARIOUS.....	11/01/2019	Direct.....	2,846,031	2,773,232	2,846,031	2,846,031	.....	.....72,799	.....	.....72,799	.....	.....	.....0	75,540	.....	.....	
43289D	AE	3		01/01/2019	VARIOUS.....	11/01/2019	Direct.....	6,400,000	6,335,000	6,414,857	6,345,966	.....	.....10,966	.....	.....10,966	.....	.....68,890	68,890	149,454	.....	.....	
43289D	AH	6		11/01/2019	Direct.....	12/27/2019	VARIOUS.....	7,298,099	7,316,344	7,332,590	7,315,289	.....	.....(1,055)	.....	.....(1,055)	.....	.....17,300	17,300	111,500	.....	.....	
46611V	AT	2		01/01/2019	JBS USA, LLC.....	11/01/2019	VARIOUS.....	2,393,909	2,298,152	2,387,939	2,305,150	.....	.....7,323	.....	.....7,323	.....	.....82,789	82,789	29,381	.....	.....	
51783Q	AP	3		11/01/2019	UBS SECURITIES.....	11/01/2019	Direct.....	782,307	749,059	782,307	782,307	.....	.....33,248	.....	.....33,248	.....	.....	.....0	16,495	.....	.....	

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
												12	13	14	15	16						
CUSIP Identification		Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
52729K AN 6		Term Loan B : Level 3 Financin.....	..	11/01/2019	VARIOUS.....	11/29/2019	Direct.....	9,583,557	9,526,639	9,583,557	9,583,557	.....	.....56,918	.....	.....56,918	.....	.....	.....	.....0	253,980	.....	
59511F AB 0		MICRON TECHNOLOGY INC TL B.....	..	11/01/2019	VARIOUS.....	11/01/2019	Direct.....	7,571,772	7,534,401	7,571,772	7,571,772	.....	.....6,676	.....	.....6,676	.....	.....	.....	.....0	194,290	.....	
62937N AW 7		NRG ENERGY INC TL B.....	..	01/01/2019	VARIOUS.....	11/01/2019	VARIOUS.....	6,371,542	6,328,466	6,371,542	6,371,501	.....	.....44,617	.....	.....44,617	.....	.....	.....42	42	159,104	451	
62974@ AG 5		NSM Sub Holdings Corp./2019 Incremental.....	..	11/01/2019	Ares Capital Management.....	11/14/2019	Direct.....	1,827,454	1,788,343	1,827,454	1,827,454	.....	.....39,111	.....	.....39,111	.....	.....	.....	.....0	79,973	.....	
661222 ZZ 5		NSM Sub Holdings Corp./Delayed Draw Term.....	..	11/01/2019	Ares Capital Management.....	11/14/2019	Direct.....	27,324	27,324	27,324	27,324	.....	.....	.....	.....0	.....	.....	.....	.....0	2,078	.....	
745777 ZZ 8		Pyramid Management Advisors, LLC/Delayed.....	..	12/30/2019	Ares Capital Management.....	12/30/2019	Ares Capital Management.....	126,700	126,700	126,700	126,700	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
74719# AA 1		Pyramid Management Advisors, LLC/Term.....	..	12/30/2019	Ares Capital Management.....	12/30/2019	Ares Capital Management.....	1,471,696	1,471,696	1,471,696	1,471,696	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
749111 ZZ 6		RSC Acquisition, Inc./Initial Delayed Dr.....	..	12/06/2019	Ares Capital Management.....	12/11/2019	Ares Capital Management.....	3,242	3,242	3,242	3,242	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
78485@ AB 4		SOS Security Holdings, LLC/Term Loan 4/1.....	..	11/01/2019	Ares Capital Management.....	12/31/2019	VARIOUS.....	2,956,437	2,862,432	3,015,418	2,956,437	.....	.....94,005	.....	.....94,005	.....	.....	.....	.....0	235,490	.....	
78485@ AC 2		SOS Security Holdings, LLC/Delayed Draw.....	..	11/01/2019	Ares Capital Management.....	12/31/2019	VARIOUS.....	290,117	289,011	295,905	290,117	.....	.....1,106	.....	.....1,106	.....	.....	.....	.....0	19,307	.....	
80511@ AB 8		SAVATREE DD L+525 06/01/2022 MD.....	..	11/01/2019	MEDLEY.....	11/01/2019	Direct.....	222,444	222,444	222,444	222,444	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
81683U AN 7		SEMINOLE TRIBE OF FLORIDA Term B.....	..	01/01/2019	VARIOUS.....	12/31/2019	VARIOUS.....	4,800,000	4,768,000	4,821,094	4,773,588	.....	.....5,588	.....	.....5,588	.....	.....	.....47,506	47,506	181,049	.....	
866105 ZZ 5		SUMMIT COMPANIES DD L+625 09/01/2022.....	..	11/01/2019	MEDLEY.....	12/13/2019	Direct.....	155,556	155,556	155,556	155,556	.....	.....0	.....	.....0	.....	.....	.....	.....0	12,936	.....	
87239P AD 6		VISTRA OPERATIONS CO LLC TL B STRIP.....	..	11/01/2019	CREDIT SUISSE SECURITIES (USA).....	11/15/2019	Direct.....	3,995,918	3,967,959	3,995,918	3,995,918	.....	.....27,959	.....	.....27,959	.....	.....	.....	.....0	82,538	.....	
90385P AD 2		The Ultimus Group Midco, LLC/First Lien.....	..	11/01/2019	Ares Capital Management.....	11/01/2019	Direct.....	469,239	459,855	460,709	460,709	.....	.....855	.....	.....855	.....	.....	.....	.....0	20,743	.....	
91136E AJ 4		United Rentals (North America) 10/18.....	..	01/01/2019	Bank of America Merrill Lynch.....	11/29/2019	VARIOUS.....	1,596,000	1,564,080	1,601,942	1,590,198	.....	.....26,118	.....	.....26,118	.....	.....	.....11,744	11,744	55,047	.....	
92645D AE 9		VICTORY CAPITAL HOLDINGS, INC.....	..	11/01/2019	BARCLAYS CAPITAL INC FIXED.....	12/27/2019	VARIOUS.....	3,600,000	3,564,000	3,619,689	3,570,361	.....	.....6,361	.....	.....6,361	.....	.....	.....49,328	49,328	42,567	.....	
95810D AQ 4		Western Digital.....	..	11/01/2019	JP Morgan.....	12/12/2019	VARIOUS.....	3,200,000	3,120,000	3,203,873	3,137,242	.....	.....17,242	.....	.....17,242	.....	.....	.....66,631	66,631	83,104	.....	
95810D AR 2		WESTERN DIGITAL TL B4 L+175 04/29/2023.....	..	11/01/2019	JP Morgan.....	11/26/2019	VARIOUS.....	2,000,000	1,960,000	2,000,000	1,970,933	.....	.....10,933	.....	.....10,933	.....	.....	.....29,067	29,067	60,120	.....	
BL2870 02 2		NEXSTAR BROADCASTING INC TL B 1L.....	..	11/01/2019	Bank of America Merrill Lynch.....	12/01/2019	Bank of America Merrill Lynch.....	3,200,000	3,184,000	3,213,000	3,184,382	.....	.....382	.....	.....382	.....	.....	.....28,618	28,618	28,635	.....	
C9413P AZ 6		BAUSCH HEALTH TL B 1L L 300 06/01/2025.....	..	11/01/2019	BARCLAYS CAPITAL INC FIXED.....	11/01/2019	VARIOUS.....	1,600,000	1,596,000	1,596,587	1,596,511	.....	.....511	.....	.....511	.....	.....	.....9,076	9,076	30,786	.....	
8299999		Total - Bonds - Unaffiliated Bank Loans.....						..104,943,342	..103,773,613	..104,815,017	..104,302,544	0	496,414	0	496,414	0	0	447,704	447,704	..2,429,051	451	
8399998		Total - Bonds.....						..218,222,548	..218,378,506	..220,969,051	..218,779,274	0	368,250	0	368,250	0	0	...(388,425)	...(388,425)	..6,353,286	...200,316	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
00163U 10 6		AMAG PHARMACEUTICALS ORD.....	..	06/17/2019	RAYMOND JAMES & ASSOCIATES.....	10/11/2019	RAYMOND JAMES & ASSOCIATES INC.....	15,000,000	136,611	165,889	136,611	.....	.....	.....	.....0	.....	.....	.....29,278	29,278	.....	.....	
03673L 10 3		ANTERO RESOURCES MIDSTREAM UNT.....	..	01/24/2019	VE CAPITAL.....	03/13/2019	CORPORATE ACTION.....	4,000,000	96,186	95,672	96,186	.....	.....	.....	.....0	.....	.....	.....(515)	(515)	1,880	.....	
03676B 10 2		ANTERO MIDSTREAM ORD.....	..	03/27/2019	VARIOUS.....	04/08/2019	VE CAPITAL.....	11,000,000	138,701	156,357	138,701	.....	.....	.....	.....0	.....	.....	.....17,656	17,656	.....	.....	
124857 20 2		CBS CL B ORD.....	..	12/06/2019	CORNERSTONE MACRO.....	12/06/2019	CORPORATE ACTION.....	0.750	37	33	37	.....	.....	.....	.....0	.....	.....	.....(4)	(4)	.....	.....	
25470M 11 7		DISH NETWORK SUBS RTS.....	..	11/21/2019	Unknown.....	12/02/2019	KEEFE BRUYETTE & WOODS.....	1,623,000	.....	....520	.....	.....	.....	.....	.....0	.....	.....	.....520	520	.....	.....	
28852N 10 9		ELLINGTON FINANCIAL ORD.....	..	06/01/2019	VARIOUS.....	06/01/2019	Adjustment.....	82,253,000	1,298,775	1,461,122	1,298,775	.....	.....	.....	.....0	.....	.....	.....162,347	162,347	.....	.....	
30034T 10 3		EVERI HOLDINGS ORD.....	..	01/03/2019	VARIOUS.....	05/21/2019	VARIOUS.....	75,000,000	382,393	737,122	382,393	.....	.....	.....	.....0	.....	.....	.....354,730	354,730	.....	.....	
655664 10 0		NORDSTROM ORD.....	..	08/20/2019	ISI GROUP INC.....	12/18/2019	VARIOUS.....	50,000,000	1,290,210	1,944,087	1,290,210	.....	.....	.....	.....0	.....	.....	.....653,877	653,877	27,750	.....	
693656 10 0		PVH ORD.....	..	08/14/2019	VARIOUS.....	11/08/2019	VARIOUS.....	67,500,000	5,393,204	6,451,054	5,393,204	.....	.....	.....	.....0	.....	.....	.....1,057,850	1,057,850	2,531	.....	
84790A 10 5		SPECTRUM BRANDS HOLDINGS ORD.....	..	10/10/2019	VARIOUS.....	11/13/2019	ISI GROUP INC.....	25,208,000	1,181,682	1,507,052	1,181,682	.....	.....	.....	.....0	.....	.....	.....325,369	325,369	.....	.....	
92553P 20 1		VIACOM CL B ORD.....	..	10/02/2019	VARIOUS.....	12/04/2019	Unknown.....	199,000,000	5,028,674	5,028,674	5,028,674	.....	.....	.....	.....0	.....	.....	.....	....0	33,800	.....	
9099999		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						14,946,473	..17,547,581	14,946,473	14,946,473	0	0	0	0	0	0	..2,601,109	..2,601,109	65,961	0	
9799998		Total - Common Stocks.....						14,946,473	..17,547,581	14,946,473	14,946,473	0	0	0	0	0	0	..2,601,109	..2,601,109	65,961	0	
9899999		Total - Preferred and Common Stocks.....						14,946,473	..17,547,581	14,946,473	14,946,473	0	0	0	0	0	0	..2,601,109	..2,601,109	65,961	0	
9999999		Total - Bonds, Preferred and Common Stocks.....						..233,324,979	..238,516,632	..233,725,747	..233,725,747	0	368,250	0	368,250	0	0	..2,212,684	..2,212,684	..6,419,247	...200,316	

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1				2	3	4	5	6	7	8	9	10	Stock of Such Company	
													Owned by Insurer on Statement Date	
CUSIP Identification				Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	11	12
													Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer														
03612*	10	4	ANNUITY INVESTORS LIFE INSURANCE CO.....	.....	93661.....	31-1021738.....	8bi	NO	.....	.....349,311,929	.....	.....20,000.000	100.0	
56313@	10	2	MANHATTAN NATIONAL HOLDING CORP.....	.....	.....	.....	.....8bii	NO	.....	.....9,860,317	.....	.....100.000	100.0	
1299999. Total - Common Stocks - U.S. Life Insurer.....										0	359,172,246	0	XXX	XXX
Common Stocks - Investment Subsidiary														
36352@	10	6	GALIC BROTHERS, INC.....	.....	.....	.....	.....8biii	NO	.....	.....	.....	.....100.000	100.0	
1699999. Total - Common Stocks - Investment Subsidiary.....										0	0	0	XXX	XXX
Common Stocks - Other Affiliates														
83070#	10	7	SKIPJACK MARINA CORPORATION.....	.....	.....	.....	.....8biii	NO	.....	.....	.....	.....1,000.000	100.0	
1799999. Total - Common Stocks - Other Affiliates.....										0	0	0	XXX	XXX
1899999. Total - Common Stocks.....										0	359,172,246	0	XXX	XXX
1999999. Total - Preferred and Common Stock.....										0	359,172,246	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....2,691,913,744.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Common Stocks					
563116 10 2	MANHATTAN NATIONAL LIFE INSURANCE CO.....	MANHATTAN NATIONAL HOLDING CORP.....	.....	.....200.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code	n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
MIDCAP XXXI A LIB+250 063020.....				12/30/2019.	VARIOUS.....	07/30/2020.	75,966,501	.....	.....11,466	.....	.....	.....75,968,449	75,968,449	144,015	.....	.....4.27	4.28	MON..	...2,448,592	.....
RDS II (BRIDGE INV FREMF) L+235 03/29/19.....				12/27/2019.	VARIOUS.....	03/31/2020.	40,275,828	.....	.....9,666	.....	.....	.....40,275,828	40,275,828	131,318	.....	.....4.35	4.35	MON..	951,384	.....
DTV AMERICA CORPORATION.....				12/31/2019.	VARIOUS.....	06/19/2020.	353,873	.....	.....	.....	.....	.....353,873	353,873	266	.....	.....14.00	13.97	MON..	21,655	.....
ELIZON 2018-1/ELLINGTON L+225 10/25/2019.....				10/15/2019.	VARIOUS.....	06/30/2020.	143,166,083	.....	.....41,932	.....	.....	.....143,166,474	143,166,474	18,473	.....	.....4.65	4.62	MON..	...4,684,780	.....
NRZ MORTGAGE L 225 3/14/2020.....				01/31/2019.	VARIOUS.....	03/14/2020.	125,879,521	.....	.....23,752	.....	.....	.....125,879,521	125,879,521	16,542	.....	.....4.25	4.27	MON..	...5,590,395	.....
MIDCAP XXXI B LIB+375 063020.....				11/04/2019.	VARIOUS.....	07/30/2020.	21,933,337	.....	.....1,255	.....	.....	.....21,933,337	21,933,337	53,765	.....	.....5.52	5.52	MON..	...1,136,121	.....
EOS Energy Storage 3.00 06/30/2019.....				04/30/2019.	AFG Private Placement.....	10/31/2019.	257,969	.....	.....	.....	.....	.....257,969	257,969	4,453	.....	.....3.00	3.00	MAT...	.....	.....
MIDCAP XXXVII L+300 063020.....				02/23/2018.	Unknown.....	03/31/2020.	70,003,097	.....	.....(11,597)	.....	.....	.....70,000,000	70,000,000	148,256	.....	.....4.77	4.76	MON..	...3,742,170	.....
Hildene Warehouse RUPS 2019-3.....				08/19/2019.	AFG Private Placement.....	08/17/2020.	100,000,000	.....	.....	.....	.....	.....100,000,000	100,000,000	128,213	.....	.....3.85	3.91	MON..	...1,338,656	.....
Conrex 2013-2 Libor 175 08/10/2020.....				08/12/2019.	AFG Private Placement.....	08/10/2020.	43,000,000	.....	.....	.....	.....	.....43,000,000	43,000,000	104,060	.....	.....3.96	4.02	MON..	535,393	.....
HC2 Station Group 10.50 10/22/2020.....				01/22/2019.	VARIOUS.....	10/22/2020.	24,463,529	.....	.....242,429	.....	.....	.....25,500,000	25,056,146	2,959,397	.....	.....10.50	14.35	MAT...	.....	.....
EOS ENERGY STORAGE LLC 3.00 2020.....				12/27/2019.	AFG Private Placement.....	10/31/2020.	416,667	.....	.....	.....	.....	.....416,667	416,667	1,678	.....	.....3.00	3.00	MAT...	.....	.....
Amherst Libor + 185 11/13/2020.....			C	11/15/2019.	AFG Private Placement.....	11/13/2020.	75,000,000	.....	.....	.....	.....	.....75,000,000	75,000,000	.....	.....	.....3.58	3.65	MJSD.	231,418	.....
Irwin Heller.....				12/23/2019.	AFG Private Placement.....	12/15/2020.	500,000	.....	.....	.....	.....	.....500,000	500,000	2,833	.....	.....12.00	12.20	MJSD.	.....	.....
BDS III BRIDGE DEBT 3.72 12/28/2020.....				12/30/2019.	AFG Private Placement.....	12/28/2020.	51,328,000	.....	.....	.....	.....	.....51,328,000	51,328,000	10,266	.....	.....3.72	3.77	MON..	.....	.....
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							772,544,405	0	318,904	0	0	773,580,117	773,136,263	3,723,536	0	XXX	XXX	XXX	..20,680,566	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....							772,544,405	0	318,904	0	0	773,580,117	773,136,263	3,723,536	0	XXX	XXX	XXX	..20,680,566	0
Total Bonds																				
7699999. Subtotals - Issuer Obligations.....							772,544,405	0	318,904	0	0	773,580,117	773,136,263	3,723,536	0	XXX	XXX	XXX	..20,680,566	0
8399999. Subtotals - Bonds.....							772,544,405	0	318,904	0	0	773,580,117	773,136,263	3,723,536	0	XXX	XXX	XXX	..20,680,566	0
9199999. Total - Short-Term Investments.....							772,544,405	0	318,904	0	0	XXX.....	773,136,263	3,723,536	0	XXX	XXX	XXX	..20,680,566	0

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness s at Inception and at Year- end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	01/11/2019.....	01/11/2020.....	.....	..1,065,635	2,584.96 ...	.....	.....48,632	.....	.....153,758	.....	.....153,758	105,126	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	02/15/2019.....	02/14/2020.....	.....	..1,591,038	2,750.69 ...	.....	.....64,701	.....	.....143,455	.....	.....143,455	78,754	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	03/15/2019.....	03/14/2020.....	.....	..1,647,097	2,809.64 ...	.....	.....59,995	.....	.....131,213	.....	.....131,213	71,219	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	04/12/2019.....	04/11/2020.....	.....	..1,725,220	2,887.87 ...	.....	.....63,623	.....	.....106,406	.....	.....106,406	42,783	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SOCIETE GENERALE.....	05/10/2019.....	05/08/2020.....	.....	..1,522,486	2,879.73 ...	.....	.....51,172	.....	.....108,867	.....	.....108,867	57,695	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	06/14/2019.....	06/11/2020.....	.....	..1,419,545	2,825.29 ...	.....	.....74,804	.....	.....149,002	.....	.....149,002	74,198	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	07/12/2019.....	07/10/2020.....	.....	..1,597,651	2,880.98 ...	.....	.....104,893	.....	.....142,158	.....	.....142,158	37,265	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	08/09/2019.....	08/08/2020.....	.....	..1,550,818	2,991.51 ...	.....	.....34,977	.....	.....92,780	.....	.....92,780	57,803	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	ROYAL BANK OF CANADA.....	09/13/2019.....	09/12/2020.....	.....	..1,196,166	2,991.40 ...	.....	.....49,200	.....	.....85,089	.....	.....85,089	35,889	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	10/11/2019.....	10/11/2020.....	.....	..1,746,752	2,920.07 ...	.....	.....93,551	.....	.....178,654	.....	.....178,654	85,103	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	11/15/2019.....	11/15/2020.....	.....	..1,464,852	3,088.75 ...	.....	.....59,314	.....	.....86,823	.....	.....86,823	27,509	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CREDIT SUISSE.....	12/13/2019.....	12/11/2020.....	.....	..2,579,876	3,135.79 ...	.....	.....109,693	.....	.....137,606	.....	.....137,606	27,913	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	07/06/2018.....	01/06/2020.....	.....	..6,240,222	2,759.82 ...	230,264	.....	.....	.....427,333	.....	.....427,333	320,824	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/20/2018.....	01/20/2020.....	.....	..4,763,111	2,801.83 ...	178,201	.....	.....	.....331,792	.....	.....331,792	257,375	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	08/06/2018.....	02/06/2020.....	.....	..10,069,099	2,850.40 ...	399,743	.....	.....	.....720,422	.....	.....720,422	582,555	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	08/20/2018.....	02/20/2020.....	.....	..10,331,750	2,857.05 ...	407,589	.....	.....	.....713,505	.....	.....713,505	574,143	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/06/2018.....	03/06/2020.....	.....	..7,770,735	2,878.05 ...	300,035	.....	.....	.....506,609	.....	.....506,609	408,712	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MORGAN STANLEY.....	09/20/2018.....	03/20/2020.....	.....	..8,218,702	2,930.75 ...	331,216	.....	.....	.....519,748	.....	.....519,748	434,651	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	10/05/2018.....	04/06/2020.....	.....	..6,925,368	2,885.57 ...	275,026	.....	.....	.....437,794	.....	.....437,794	348,904	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	10/19/2018.....	04/20/2020.....	.....	..6,642,672	2,767.78 ...	271,114	.....	.....	.....464,712	.....	.....464,712	326,975	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MORGAN STANLEY.....	11/06/2018.....	05/06/2020.....	.....	..8,981,210	2,755.45 ...	369,128	.....	.....	.....632,753	.....	.....632,753	435,595	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	11/20/2018.....	05/20/2020.....	.....	..6,868,914	2,641.89 ...	278,965	.....	.....	.....492,554	.....	.....492,554	288,717	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2018.....	06/06/2020.....	.....	..9,435,825	2,695.95 ...	389,809	.....	.....	.....683,145	.....	.....683,145	425,228	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	12/20/2018.....	06/20/2020.....	.....	..8,529,105	2,467.42 ...	335,194	.....	.....	.....646,208	.....	.....646,208	286,447	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....	01/04/2019.....	01/06/2020.....	.....	..17,850,957	121.44 ...	.....	.....437,347	.....	.....999,397	.....	.....999,397	562,050	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....	01/04/2019.....	01/06/2020.....	.....	..5,324,680	74.58 ...	.....	.....157,078	.....	.....369,970	.....	.....369,970	212,892	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....	01/04/2019.....	01/06/2020.....	.....	..32,542,658	899.40 ...	.....	.....1,610,862	.....	.....5,132,025	.....	.....5,132,025	3,521,164	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	01/04/2019.....	01/06/2020.....	.....	..4,274,714	461.15 ...	.....	.....191,935	.....	.....437,237	.....	.....437,237	245,302	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	01/04/2019.....	01/06/2020.....	.....	..71,391,342	2,531.94 ...	.....	.....1,613,443	.....	.....3,318,845	.....	.....3,318,845	1,705,402	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SOCIETE GENERALE.....	01/04/2019.....	01/06/2020.....	.....	..28,148,901	2,531.94 ...	.....	.....664,314	.....	.....2,400,059	.....	.....2,400,059	1,735,745	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	01/04/2019.....	01/06/2020.....	.....	..40,883,146	2,531.94 ...	.....	.....809,486	.....	.....1,512,288	.....	.....1,512,288	702,802	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	01/04/2019.....	01/06/2020.....	.....	..56,203,922	2,531.94 ...	.....	.....1,197,143	.....	.....2,247,580	.....	.....2,247,580	1,050,437	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	01/04/2019.....	01/06/2020.....	.....	..70,057,606	2,531.94 ...	.....	.....1,611,324	.....	.....3,046,723	.....	.....3,046,723	1,435,399	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	ROYAL BANK OF CANADA.....	01/04/2019.....	01/06/2020.....	.....	..113,009,996	2,531.94 ...	.....	.....2,757,444	.....	.....5,253,616	.....	.....5,253,616	2,496,172	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	01/04/2019.....	01/06/2020.....	.....	..117,898,683	2,531.94 ...	.....	.....2,994,628	.....	.....5,716,618	.....	.....5,716,618	2,721,990	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	01/04/2019.....	01/06/2020.....	.....	..106,571,871	2,531.94 ...	.....	.....2,909,414	.....	.....5,593,587	.....	.....5,593,587	2,684,173	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	ROYAL BANK OF CANADA.....	01/04/2019.....	01/06/2020.....	.....	..62,697,322	2,531.94 ...	.....	.....1,855,841	.....	.....3,635,511	.....	.....3,635,511	1,779,670	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	01/04/2019.....	01/06/2020.....	.....	..45,500,260	2,531.94 ...	.....	.....1,469,659	.....	.....2,888,525	.....	.....2,888,525	1,418,866	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SOCIETE GENERALE.....	01/04/2019.....	07/06/2020.....	.....	..5,701,738	2,531.94 ...	.....	.....199,561	.....	.....366,744	.....	.....366,744	167,183	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....	01/18/2019.....	01/20/2020.....	.....	..15,085,763	121.02 ...	.....	.....386,194	.....	.....859,045	.....	.....859,045	472,851	.....	.....	.....	.....	.....	0002.....

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness s at Inception and at Year- end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	01/18/2019.....	01/20/2020.....	.....	..6,044,932	79.66 .....	.....	.....184,370	.....	.....420,860	.....	.....420,860	236,490	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....	01/18/2019.....	01/20/2020.....	.....	28,496,978	916.44 .....	.....	.....1,416,300	.....	.....3,881,530	.....	.....3,881,530	2,465,230	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	01/18/2019.....	01/20/2020.....	.....	..3,197,137	467.27 .....	.....	.....143,551	.....	.....283,426	.....	.....283,426	139,874	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	01/18/2019.....	01/20/2020.....	.....	58,951,851	2,670.71 ...	.....	.....1,338,207	.....	.....2,709,465	.....	.....2,709,465	1,371,258	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....	01/18/2019.....	01/20/2020.....	.....	24,902,795	2,670.71 ...	.....	.....615,099	.....	.....2,137,585	.....	.....2,137,585	1,522,486	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	01/18/2019.....	01/20/2020.....	.....	46,723,417	2,670.71 ...	.....	.....976,519	.....	.....1,723,807	.....	.....1,723,807	747,289	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	01/18/2019.....	01/20/2020.....	.....	56,906,595	2,670.71 ...	.....	.....1,291,779	.....	.....2,297,892	.....	.....2,297,892	1,006,113	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	01/18/2019.....	01/20/2020.....	.....	56,699,993	2,670.71 ...	.....	.....1,389,150	.....	.....2,487,166	.....	.....2,487,166	1,098,016	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	01/18/2019.....	01/20/2020.....	.....	118,151,079	2,670.71 ...	.....	.....3,001,036	.....	.....5,417,996	.....	.....5,417,996	2,416,960	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	01/18/2019.....	01/20/2020.....	.....	70,782,232	2,670.71 ...	.....	.....1,911,121	.....	.....3,457,187	.....	.....3,457,187	1,546,066	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	01/18/2019.....	01/20/2020.....	.....	66,689,913	2,670.71 ...	.....	.....1,853,979	.....	.....3,390,037	.....	.....3,390,037	1,536,059	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	01/18/2019.....	01/20/2020.....	.....	66,218,254	2,670.71 ...	.....	.....1,979,926	.....	.....3,662,494	.....	.....3,662,494	1,682,568	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	01/18/2019.....	01/20/2020.....	.....	77,060,157	2,670.71 ...	.....	.....2,512,161	.....	.....4,721,836	.....	.....4,721,836	2,209,675	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SOCIETE GENERALE.....	01/18/2019.....	07/20/2020.....	.....	..3,846,320	2,670.71 ...	.....	.....140,006	.....	.....236,099	.....	.....236,099	96,093	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CREDIT SUISSE.....	02/06/2019.....	02/06/2020.....	.....	24,332,277	123.44 .....	.....	.....601,007	.....	.....1,390,569	.....	.....1,390,569	789,561	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....	02/06/2019.....	02/06/2020.....	.....	..9,343,250	83.46 .....	.....	.....294,313	.....	.....623,827	.....	.....623,827	329,514	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	02/06/2019.....	02/06/2020.....	.....	43,781,042	925.97 .....	.....	.....2,114,624	.....	.....5,453,663	.....	.....5,453,663	3,339,038	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	02/06/2019.....	02/06/2020.....	.....	..5,396,404	470.83 .....	.....	.....240,680	.....	.....439,230	.....	.....439,230	198,550	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	02/06/2019.....	02/06/2020.....	.....	79,088,095	2,731.61 ...	.....	.....1,755,754	.....	.....3,632,296	.....	.....3,632,296	1,876,542	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....	02/06/2019.....	02/06/2020.....	.....	35,298,998	2,731.61 ...	.....	.....963,663	.....	.....2,348,078	.....	.....2,348,078	1,384,416	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	02/06/2019.....	02/06/2020.....	.....	58,719,894	2,731.61 ...	.....	.....1,209,630	.....	.....2,106,604	.....	.....2,106,604	896,975	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	02/06/2019.....	02/06/2020.....	.....	150,816,023	2,731.61 ...	.....	.....3,378,281	.....	.....5,926,715	.....	.....5,926,715	2,548,434	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	02/06/2019.....	02/06/2020.....	.....	47,234,429	2,731.61 ...	.....	.....1,152,520	.....	.....2,040,702	.....	.....2,040,702	888,182	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....	02/06/2019.....	02/06/2020.....	.....	62,177,180	2,731.61 ...	.....	.....1,573,089	.....	.....2,807,586	.....	.....2,807,586	1,234,498	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	02/06/2019.....	02/06/2020.....	.....	50,129,224	2,731.61 ...	.....	.....1,283,308	.....	.....2,288,004	.....	.....2,288,004	1,004,696	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....	02/06/2019.....	02/06/2020.....	.....	85,227,489	2,731.61 ...	.....	.....2,275,450	.....	.....4,097,582	.....	.....4,097,582	1,822,132	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	02/06/2019.....	02/06/2020.....	.....	55,774,638	2,731.61 ...	.....	.....1,544,957	.....	.....2,790,140	.....	.....2,790,140	1,245,182	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....	02/06/2019.....	02/06/2020.....	.....	52,347,618	2,731.61 ...	.....	.....1,518,144	.....	.....2,771,427	.....	.....2,771,427	1,253,283	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....	02/06/2019.....	02/06/2020.....	.....	51,600,386	2,731.61 ...	.....	.....1,599,614	.....	.....2,957,300	.....	.....2,957,300	1,357,686	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....	02/06/2019.....	02/06/2020.....	.....	67,991,385	2,731.61 ...	.....	.....2,182,407	.....	.....4,061,437	.....	.....4,061,437	1,879,030	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	02/06/2019.....	02/06/2020.....	.....	44,981,366	2,731.61 ...	.....	.....1,520,370	.....	.....2,861,096	.....	.....2,861,096	1,340,726	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	02/06/2019.....	08/06/2020.....	.....	..8,741,152	2,731.61 ...	.....	.....313,901	.....	.....517,191	.....	.....517,191	203,290	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	02/20/2019.....	02/20/2020.....	.....	20,720,238	126.48 .....	.....	.....482,784	.....	.....1,153,738	.....	.....1,153,738	670,954	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	02/20/2019.....	02/20/2020.....	.....	..9,159,129	84.47 .....	.....	.....288,513	.....	.....590,506	.....	.....590,506	301,993	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....	02/20/2019.....	02/20/2020.....	.....	35,996,183	934.55 .....	.....	.....1,711,619	.....	.....4,115,449	.....	.....4,115,449	2,403,830	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	02/20/2019.....	02/20/2020.....	.....	..4,282,114	476.20 .....	.....	.....189,269	.....	.....299,838	.....	.....299,838	110,568	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	02/20/2019.....	02/20/2020.....	.....	61,405,808	2,784.70 ...	.....	.....1,378,560	.....	.....2,849,145	.....	.....2,849,145	1,470,585	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....	02/20/2019.....	02/20/2020.....	.....	28,750,550	2,784.70 ...	.....	.....813,641	.....	.....2,106,449	.....	.....2,106,449	1,292,809	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....	02/20/2019.....	02/20/2020.....	.....	39,927,418	2,784.70 ...	.....	.....830,465	.....	.....1,407,502	.....	.....1,407,502	577,037	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....	02/20/2019.....	02/20/2020.....	.....	49,157,418	2,784.70 ...	.....	.....1,096,231	.....	.....1,873,983	.....	.....1,873,983	777,751	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....	02/20/2019.....	02/20/2020.....	.....	49,760,668	2,784.70 ...	.....	.....1,124,516	.....	.....1,920,762	.....	.....1,920,762	796,246	.....	.....	.....	.....	.....	0002.....

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness s at Inception and at Year- end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		02/20/2019.....	02/20/2020.....		55,982,667	2,784.70 ...		1,349,157		2,321,294		2,321,294	972,137						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		02/20/2019.....	02/20/2020.....		47,910,819	2,784.70 ...		1,197,813		2,078,122		2,078,122	880,309						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		02/20/2019.....	02/20/2020.....		51,426,419	2,784.70 ...		1,321,718		2,304,411		2,304,411	982,693						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		02/20/2019.....	02/20/2020.....		60,875,881	2,784.70 ...		1,637,596		2,873,267		2,873,267	1,235,671						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		02/20/2019.....	02/20/2020.....		46,916,097	2,784.70 ...		1,271,504		2,236,777		2,236,777	965,272						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		02/20/2019.....	02/20/2020.....		61,205,005	2,784.70 ...		1,744,256		3,093,109		3,093,109	1,348,854						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		02/20/2019.....	02/20/2020.....		49,864,119	2,784.70 ...		1,515,782		2,733,404		2,733,404	1,217,622						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		02/20/2019.....	02/20/2020.....		48,595,828	2,784.70 ...		1,540,401		2,802,165		2,802,165	1,261,764						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		02/20/2019.....	02/20/2020.....		49,019,742	2,784.70 ...		1,627,420		2,988,931		2,988,931	1,361,512						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		02/20/2019.....	08/20/2020.....		7,047,212	2,784.70 ...		257,928		413,915		413,915	155,987						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CREDIT SUISSE.....		03/06/2019.....	03/06/2020.....		20,315,160	121.61		493,658		1,130,632		1,130,632	636,974						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		03/06/2019.....	03/06/2020.....		10,048,391	84.17		304,466		605,963		605,963	301,497						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....		03/06/2019.....	03/06/2020.....		35,835,334	931.49		1,691,428		4,231,493		4,231,493	2,540,065						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		03/06/2019.....	03/06/2020.....		4,284,413	473.11		189,800		333,553		333,553	143,753						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		03/06/2019.....	03/06/2020.....		67,497,546	2,771.45 ...		1,579,443		3,096,130		3,096,130	1,516,687						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....		03/06/2019.....	03/06/2020.....		28,306,752	2,771.45 ...		784,097		1,422,972		1,422,972	638,875						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CREDIT SUISSE.....		03/06/2019.....	03/06/2020.....		29,519,721	2,771.45 ...		625,818		1,011,579		1,011,579	385,761						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CREDIT SUISSE.....		03/06/2019.....	03/06/2020.....		125,153,969	2,771.45 ...		2,916,087		4,757,499		4,757,499	1,841,412						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	ROYAL BANK OF CANADA.....		03/06/2019.....	03/06/2020.....		55,064,909	2,771.45 ...		1,332,571		2,195,991		2,195,991	863,420						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		03/06/2019.....	03/06/2020.....		84,529,225	2,771.45 ...		2,165,017		3,567,807		3,567,807	1,402,790						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	ROYAL BANK OF CANADA.....		03/06/2019.....	03/06/2020.....		80,549,857	2,771.45 ...		2,134,571		3,549,481		3,549,481	1,414,910						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		03/06/2019.....	03/06/2020.....		56,260,435	2,771.45 ...		1,547,757		2,583,423		2,583,423	1,035,666						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		03/06/2019.....	03/06/2020.....		59,358,466	2,771.45 ...		1,721,396		2,891,360		2,891,360	1,169,964						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	ROYAL BANK OF CANADA.....		03/06/2019.....	03/06/2020.....		53,718,879	2,771.45 ...		1,665,285		2,841,088		2,841,088	1,175,802						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		03/06/2019.....	03/06/2020.....		60,971,900	2,771.45 ...		1,976,132		3,393,783		3,393,783	1,417,651						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		03/06/2019.....	03/06/2020.....		93,152,287	2,771.45 ...		3,167,201		5,485,201		5,485,201	2,318,000						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		03/06/2019.....	09/06/2020.....		5,820,045	2,771.45 ...		215,994		333,450		333,450	117,457						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	GOLDMAN SACHS.....		03/20/2019.....	03/20/2020.....		20,311,696	124.18		499,663		1,111,393		1,111,393	611,729						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		03/20/2019.....	03/20/2020.....		9,403,674	84.96		273,647		537,511		537,511	263,864						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		03/20/2019.....	03/20/2020.....		38,678,040	949.68		1,833,339		3,762,354		3,762,354	1,929,015						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		03/20/2019.....	03/20/2020.....		4,301,221	474.87		189,254		321,314		321,314	132,061						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		03/20/2019.....	03/20/2020.....		66,912,436	2,824.23 ...		1,512,221		3,066,191		3,066,191	1,553,970						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		03/20/2019.....	03/20/2020.....		31,845,850	2,824.23 ...		882,130		1,767,173		1,767,173	885,043						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....		03/20/2019.....	03/20/2020.....		35,889,767	2,824.23 ...		746,507		1,194,186		1,194,186	447,678						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....		03/20/2019.....	03/20/2020.....		94,450,783	2,824.23 ...		2,162,924		3,487,185		3,487,185	1,324,261						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		03/20/2019.....	03/20/2020.....		49,130,164	2,824.23 ...		1,174,227		1,903,163		1,903,163	728,936						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		03/20/2019.....	03/20/2020.....		53,894,736	2,824.23 ...		1,325,886		2,160,982		2,160,982	835,097						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		03/20/2019.....	03/20/2020.....		66,121,777	2,824.23 ...		1,659,699		2,711,055		2,711,055	1,051,356						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		03/20/2019.....	03/20/2020.....		82,578,056	2,824.23 ...		2,155,217		3,534,864		3,534,864	1,379,647						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		03/20/2019.....	03/20/2020.....		62,864,055	2,824.23 ...		1,716,156		2,832,388		2,832,388	1,116,232						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MORGAN STANLEY.....		03/20/2019.....	03/20/2020.....		60,912,139	2,824.23 ...		1,723,814		2,853,688		2,853,688	1,129,875						0002.....

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectivenes s at Inception and at Year- end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		03/20/2019....	03/20/2020....		46,691,089	2,824.23 ...		1,417,075		2,374,896		2,374,896	957,821						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		03/20/2019....	03/20/2020....		55,107,363	2,824.23 ...		1,757,925		2,973,914		2,973,914	1,215,989						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		03/20/2019....	03/20/2020....		56,711,520	2,824.23 ...		1,860,138		3,160,515		3,160,515	1,300,377						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		03/20/2019....	03/20/2020....		40,964,239	2,824.23 ...		1,413,266		2,426,628		2,426,628	1,013,362						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		03/20/2019....	09/20/2020....		7,406,629	2,824.23 ...		270,342		413,290		413,290	142,948						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SOCIETE GENERALE.....		04/05/2019....	04/06/2020....		24,028,643	121.98		588,702		1,350,681		1,350,681	761,980						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MORGAN STANLEY.....		04/05/2019....	04/06/2020....		13,533,715	87.95		391,124		607,655		607,655	216,531						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....		04/05/2019....	04/06/2020....		42,850,921	968.90		1,988,283		3,316,649		3,316,649	1,328,366						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		04/05/2019....	04/06/2020....		5,377,138	481.98		235,519		323,779		323,779	88,261						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		04/05/2019....	04/06/2020....		85,866,296	2,892.74 ...		1,923,405		3,705,901		3,705,901	1,782,496						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SOCIETE GENERALE.....		04/05/2019....	04/06/2020....		35,170,730	2,892.74 ...		998,849		1,261,175		1,261,175	262,326						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	ROYAL BANK OF CANADA.....		04/05/2019....	04/06/2020....		29,645,364	2,892.74 ...		619,588		951,808		951,808	332,219						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	ROYAL BANK OF CANADA.....		04/05/2019....	04/06/2020....		162,186,277	2,892.74 ...		3,730,283		5,768,927		5,768,927	2,038,644						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/05/2019....	04/06/2020....		69,370,221	2,892.74 ...		1,658,852		2,586,904		2,586,904	928,052						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		04/05/2019....	04/06/2020....		99,405,558	2,892.74 ...		2,475,191		3,877,389		3,877,389	1,402,198						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		04/05/2019....	04/06/2020....		118,354,724	2,892.74 ...		3,100,902		4,868,952		4,868,952	1,768,049						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/05/2019....	04/06/2020....		59,590,444	2,892.74 ...		1,645,408		2,603,062		2,603,062	957,654						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/05/2019....	04/06/2020....		69,715,034	2,892.74 ...		1,973,650		3,133,545		3,133,545	1,159,895						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/05/2019....	04/06/2020....		48,019,484	2,892.74 ...		1,445,929		2,319,332		2,319,332	873,403						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/05/2019....	04/06/2020....		66,243,746	2,892.74 ...		2,094,072		3,391,996		3,391,996	1,297,924						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/05/2019....	04/06/2020....		65,375,924	2,892.74 ...		2,138,506		3,482,114		3,482,114	1,343,608						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		04/05/2019....	04/06/2020....		45,088,355	2,892.74 ...		1,553,296		2,548,638		2,548,638	995,342						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MORGAN STANLEY.....		04/05/2019....	10/06/2020....		8,624,425	2,892.74 ...		313,929		457,529		457,529	143,600						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SOCIETE GENERALE.....		04/18/2019....	04/20/2020....		20,992,148	120.37		522,704		1,191,016		1,191,016	668,311						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CREDIT SUISSE.....		04/18/2019....	04/20/2020....		11,552,522	85.64		346,576		622,400		622,400	275,824						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....		04/18/2019....	04/20/2020....		34,221,398	972.90		1,574,184		2,538,733		2,538,733	964,548						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		04/18/2019....	04/20/2020....		4,675,369	480.29		205,717		302,692		302,692	96,975						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		04/18/2019....	04/20/2020....		64,007,833	2,905.03 ...		1,408,158		2,689,906		2,689,906	1,281,748						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		04/18/2019....	04/20/2020....		28,567,760	2,905.03 ...		799,897		1,152,522		1,152,522	352,625						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/18/2019....	04/20/2020....		25,854,767	2,905.03 ...		543,293		819,461		819,461	276,168						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/18/2019....	04/20/2020....		133,882,397	2,905.03 ...		3,081,069		4,699,605		4,699,605	1,618,536						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/18/2019....	04/20/2020....		51,419,031	2,905.03 ...		1,239,782		1,892,009		1,892,009	652,227						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/18/2019....	04/20/2020....		77,544,987	2,905.03 ...		1,947,391		2,984,090		2,984,090	1,036,698						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/18/2019....	04/20/2020....		54,033,558	2,905.03 ...		1,405,494		2,170,028		2,170,028	764,535						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/18/2019....	04/20/2020....		66,815,690	2,905.03 ...		1,791,336		2,767,156		2,767,156	975,820						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/18/2019....	04/20/2020....		52,871,546	2,905.03 ...		1,481,010		2,299,644		2,299,644	818,634						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/18/2019....	04/20/2020....		47,351,989	2,905.03 ...		1,378,559		2,157,470		2,157,470	778,911						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/18/2019....	04/20/2020....		54,324,061	2,905.03 ...		1,695,607		2,675,479		2,675,479	979,872						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/18/2019....	04/20/2020....		51,709,534	2,905.03 ...		1,681,106		2,672,549		2,672,549	991,443						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/18/2019....	04/20/2020....		48,223,498	2,905.03 ...		1,640,149		2,627,999		2,627,999	987,849						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		04/18/2019....	10/20/2020....		7,843,581	2,905.03 ...		291,881		420,847		420,847	128,965						0002.....

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	GOLDMAN SACHS.....		05/06/2019.....	05/06/2020.....		105,444	66.23		2,583		3,709		3,709	1,126						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		05/06/2019.....	05/06/2020.....		24,269,695	120.81		577,619		1,325,326		1,325,326	747,707						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....		05/06/2019.....	05/06/2020.....		11,438,041	87.37		329,382		534,612		534,612	205,230						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....		05/06/2019.....	05/06/2020.....		38,429,480	981.63		1,779,285		2,574,061		2,574,061	794,776						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		05/06/2019.....	05/06/2020.....		5,415,633	486.54		235,038		286,751		286,751	51,713						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		05/06/2019.....	05/06/2020.....		75,668,750	2,932.47 ...		1,732,814		3,020,737		3,020,737	1,287,923						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		05/06/2019.....	05/06/2020.....		33,594,016	2,932.47 ...		970,867		976,929		976,929	6,062						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		05/06/2019.....	05/06/2020.....		33,610,551	2,932.47 ...		710,843		1,042,218		1,042,218	331,375						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/06/2019.....	05/06/2020.....		144,664,755	2,932.47 ...		3,357,745		4,965,776		4,965,776	1,608,031						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		05/06/2019.....	05/06/2020.....		54,844,402	2,932.47 ...		1,329,932		1,972,931		1,972,931	643,000						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		05/06/2019.....	05/06/2020.....		47,422,619	2,932.47 ...		1,176,158		1,744,861		1,744,861	568,703						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/06/2019.....	05/06/2020.....		53,664,201	2,932.47 ...		1,358,302		2,018,440		2,018,440	660,138						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		05/06/2019.....	05/06/2020.....		54,633,156	2,932.47 ...		1,453,242		2,166,192		2,166,192	712,950						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	ROYAL BANK OF CANADA.....		05/06/2019.....	05/06/2020.....		93,643,946	2,932.47 ...		2,537,751		3,788,928		3,788,928	1,251,177						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		05/06/2019.....	05/06/2020.....		48,586,939	2,932.47 ...		1,348,353		2,024,802		2,024,802	676,449						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		05/06/2019.....	05/06/2020.....		71,539,599	2,932.47 ...		2,056,800		3,096,457		3,096,457	1,039,657						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		05/06/2019.....	05/06/2020.....		56,538,699	2,932.47 ...		1,755,465		2,672,364		2,672,364	916,899						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/06/2019.....	05/06/2020.....		66,860,316	2,932.47 ...		2,193,911		3,370,351		3,370,351	1,176,439						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/06/2019.....	05/06/2020.....		55,423,683	2,932.47 ...		1,918,240		2,965,737		2,965,737	1,047,497						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		05/06/2019.....	11/06/2020.....		8,534,591	2,932.47 ...		324,303		454,314		454,314	130,010						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....		05/20/2019.....	05/20/2020.....		74,277	64.51		1,879		2,903		2,903	1,024						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....		05/20/2019.....	05/20/2020.....		21,354,549	120.64		501,825		1,195,373		1,195,373	693,549						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		05/20/2019.....	05/20/2020.....		12,618,133	86.68		353,739		626,375		626,375	272,636						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....		05/20/2019.....	05/20/2020.....		34,998,274	951.81		1,608,171		3,394,820		3,394,820	1,786,650						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		05/20/2019.....	05/20/2020.....		5,163,898	484.59		221,015		298,781		298,781	77,766						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		05/20/2019.....	05/20/2020.....		69,801,003	2,840.23 ...		1,640,324		3,156,974		3,156,974	1,516,650						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		05/20/2019.....	05/20/2020.....		31,870,974	2,840.23 ...		886,013		1,903,144		1,903,144	1,017,131						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/20/2019.....	05/20/2020.....		21,017,702	2,840.23 ...		435,299		668,678		668,678	233,380						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		05/20/2019.....	05/20/2020.....		110,216,466	2,840.23 ...		2,518,446		3,892,087		3,892,087	1,373,641						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/20/2019.....	05/20/2020.....		47,715,864	2,840.23 ...		1,126,678		1,747,361		1,747,361	620,683						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/20/2019.....	05/20/2020.....		52,526,068	2,840.23 ...		1,266,519		1,969,202		1,969,202	702,683						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/20/2019.....	05/20/2020.....		75,266,095	2,840.23 ...		1,867,566		2,919,761		2,919,761	1,052,195						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/20/2019.....	05/20/2020.....		66,357,353	2,840.23 ...		1,732,725		2,717,812		2,717,812	985,086						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/20/2019.....	05/20/2020.....		84,354,831	2,840.23 ...		2,287,024		3,600,539		3,600,539	1,313,515						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/20/2019.....	05/20/2020.....		66,461,382	2,840.23 ...		1,881,692		2,979,696		2,979,696	1,098,005						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/20/2019.....	05/20/2020.....		65,893,336	2,840.23 ...		2,023,833		3,235,924		3,235,924	1,212,091						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/20/2019.....	05/20/2020.....		57,940,692	2,840.23 ...		1,906,873		3,091,004		3,091,004	1,184,131						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/20/2019.....	05/20/2020.....		49,135,979	2,840.23 ...		1,690,801		2,765,991		2,765,991	1,075,190						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		05/20/2019.....	11/20/2020.....		6,301,763	2,840.23 ...		233,165		346,982		346,982	113,816						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....		06/06/2019.....	06/06/2020.....		235,774	64.74		6,059		8,762		8,762	2,703						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SOCIETE GENERALE.....		06/06/2019.....	06/06/2020.....		24,261,047	125.88		536,169		1,224,752		1,224,752	688,583						0002.....

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness s at Inception and at Year- end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CREDIT SUISSE.....		06/06/2019.....	06/06/2020.....		14,606,756	88.88		406,068		558,041		558,041	151,973						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....		06/06/2019.....	06/06/2020.....		41,935,251	952.21		1,857,732		4,078,807		4,078,807	2,221,076						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		06/06/2019.....	06/06/2020.....		6,089,650	489.18		248,458		305,471		305,471	57,013						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	ROYAL BANK OF CANADA.....		06/06/2019.....	06/06/2020.....		70,864,877	2,843.49 ...		1,566,114		3,066,435		3,066,435	1,500,321						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		06/06/2019.....	06/06/2020.....		28,693,666	2,843.49 ...		671,432		1,285,944		1,285,944	614,512						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		06/06/2019.....	06/06/2020.....		43,847,573	2,843.49 ...		881,336		1,331,015		1,331,015	449,678						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		06/06/2019.....	06/06/2020.....		132,025,694	2,843.49 ...		2,950,774		4,506,958		4,506,958	1,556,184						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/06/2019.....	06/06/2020.....		52,604,565	2,843.49 ...		1,215,712		1,861,734		1,861,734	646,022						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/06/2019.....	06/06/2020.....		83,561,051	2,843.49 ...		1,989,902		3,061,842		3,061,842	1,071,939						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/06/2019.....	06/06/2020.....		89,569,935	2,843.49 ...		2,177,727		3,356,548		3,356,548	1,178,821						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/06/2019.....	06/06/2020.....		63,125,478	2,843.49 ...		1,610,481		2,496,466		2,496,466	885,986						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/06/2019.....	06/06/2020.....		91,276,029	2,843.49 ...		2,483,711		3,873,270		3,873,270	1,389,559						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		06/06/2019.....	06/06/2020.....		55,721,798	2,843.49 ...		1,560,210		2,433,153		2,433,153	872,943						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/06/2019.....	06/06/2020.....		48,339,330	2,843.49 ...		1,426,541		2,248,997		2,248,997	822,456						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MORGAN STANLEY.....		06/06/2019.....	06/06/2020.....		61,850,757	2,843.49 ...		1,966,854		3,128,047		3,128,047	1,161,193						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/06/2019.....	06/06/2020.....		80,470,767	2,843.49 ...		2,672,487		4,295,726		4,295,726	1,623,239						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		06/06/2019.....	12/06/2020.....		5,083,446	2,843.49 ...		179,700		267,610		267,610	87,911						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....		06/20/2019.....	06/20/2020.....		391,392	65.65		9,464		13,251		13,251	3,787						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SOCIETE GENERALE.....		06/20/2019.....	06/20/2020.....		20,969,193	131.11		461,322		882,403		882,403	421,080						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		06/20/2019.....	06/20/2020.....		14,530,516	90.87		412,665		432,463		432,463	19,797						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....		06/20/2019.....	06/20/2020.....		38,140,460	978.34		1,647,668		2,775,847		2,775,847	1,128,179						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		06/20/2019.....	06/20/2020.....		5,462,120	495.63		216,846		217,535		217,535	689						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		06/20/2019.....	06/20/2020.....		68,719,493	2,954.18 ...		1,484,341		2,583,207		2,583,207	1,098,866						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SOCIETE GENERALE.....		06/20/2019.....	06/20/2020.....		28,554,176	2,954.18 ...		702,433		1,225,693		1,225,693	523,261						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/20/2019.....	06/20/2020.....		93,942,924	2,954.18 ...		1,936,435		2,793,955		2,793,955	857,520						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/20/2019.....	06/20/2020.....		57,578,853	2,954.18 ...		1,244,364		1,800,838		1,800,838	556,475						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/20/2019.....	06/20/2020.....		76,396,109	2,954.18 ...		1,742,837		2,535,040		2,535,040	792,204						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/20/2019.....	06/20/2020.....		85,375,802	2,954.18 ...		2,067,049		3,026,824		3,026,824	959,775						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/20/2019.....	06/20/2020.....		69,127,812	2,954.18 ...		1,756,736		2,580,488		2,580,488	823,752						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/20/2019.....	06/20/2020.....		74,149,918	2,954.18 ...		1,988,025		2,933,494		2,933,494	945,469						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/20/2019.....	06/20/2020.....		68,536,976	2,954.18 ...		1,912,937		2,837,819		2,837,819	924,882						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/20/2019.....	06/20/2020.....		66,764,468	2,954.18 ...		2,003,810		3,007,569		3,007,569	1,003,759						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/20/2019.....	06/20/2020.....		90,988,744	2,954.18 ...		2,930,749		4,456,545		4,456,545	1,525,796						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SOCIETE GENERALE.....		06/20/2019.....	12/20/2020.....		5,761,921	2,954.18 ...		215,496		307,626		307,626	92,130						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		07/05/2019.....	07/06/2020.....		400,356	66.17		9,128		12,353		12,353	3,225						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....		07/05/2019.....	07/06/2020.....		21,489,505	132.14		460,087		861,220		861,220	401,133						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....		07/05/2019.....	07/06/2020.....		15,480,161	89.75		414,247		522,368		522,368	108,121						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....		07/05/2019.....	07/06/2020.....		40,716,764	987.44		1,779,323		2,688,161		2,688,161	908,839						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		07/05/2019.....	07/06/2020.....		6,309,602	497.01		256,170		245,047		245,047	(11,123)						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	ROYAL BANK OF CANADA.....		07/05/2019.....	07/06/2020.....		76,125,898	2,990.41 ...		1,705,220		2,634,894		2,634,894	929,674						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		07/05/2019.....	07/06/2020.....		27,790,726	2,990.41 ...		755,908		997,693		997,693	241,785						0002.....

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	07/05/2019.....	07/06/2020.....	.....	40,977,064	2,990.41 ...	.....	.....844,127	.....	.....1,149,025	.....	...1,149,025	304,898	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	07/05/2019.....	07/06/2020.....	.....	100,236,251	2,990.41 ...	.....	.....2,193,170	.....	.....2,996,015	.....	...2,996,015	802,845	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/05/2019.....	07/06/2020.....	.....	52,054,952	2,990.41 ...	.....	.....1,218,757	.....	.....1,670,382	.....	...1,670,382	451,625	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/05/2019.....	07/06/2020.....	.....	86,806,022	2,990.41 ...	.....	.....2,093,050	.....	.....2,880,256	.....	...2,880,256	787,207	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/05/2019.....	07/06/2020.....	.....	127,391,466	2,990.41 ...	.....	.....3,250,132	.....	.....4,502,891	.....	...4,502,891	1,252,759	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/05/2019.....	07/06/2020.....	.....	84,329,562	2,990.41 ...	.....	.....2,252,452	.....	.....3,131,579	.....	...3,131,579	879,128	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/05/2019.....	07/06/2020.....	.....	65,489,979	2,990.41 ...	.....	.....1,808,374	.....	.....2,524,895	.....	...2,524,895	716,520	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/05/2019.....	07/06/2020.....	.....	65,489,979	2,990.41 ...	.....	.....1,913,056	.....	.....2,685,842	.....	...2,685,842	772,785	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/05/2019.....	07/06/2020.....	.....	70,573,676	2,990.41 ...	.....	.....2,259,091	.....	.....3,210,119	.....	...3,210,119	951,028	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/05/2019.....	07/06/2020.....	.....	58,911,077	2,990.41 ...	.....	.....1,997,662	.....	.....2,857,917	.....	...2,857,917	860,255	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	07/05/2019.....	01/06/2021.....	.....	..7,036,482	2,990.41 ...	.....	.....272,312	.....	.....366,839	.....	...366,839	94,527	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....	07/19/2019.....	07/20/2020.....	.....	..710,447	65.51 .....	.....	.....15,984	.....	.....21,761	.....	...21,761	5,776	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	07/19/2019.....	07/20/2020.....	.....	19,138,653	134.47 .....	.....	.....394,259	.....	.....657,769	.....	...657,769	263,510	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	07/19/2019.....	07/20/2020.....	.....	..11,686,749	87.92 .....	.....	.....293,338	.....	.....448,759	.....	...448,759	155,421	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	07/19/2019.....	07/20/2020.....	.....	31,400,769	982.60 .....	.....	.....1,413,035	.....	.....2,227,719	.....	...2,227,719	814,684	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	07/19/2019.....	07/20/2020.....	.....	..5,023,428	495.21 .....	.....	.....202,444	.....	.....215,318	.....	...215,318	12,874	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	07/19/2019.....	07/20/2020.....	.....	68,534,864	2,976.61 ...	.....	.....1,542,034	.....	.....2,464,895	.....	...2,464,895	922,861	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....	07/19/2019.....	07/20/2020.....	.....	24,506,673	2,976.61 ...	.....	.....659,230	.....	.....951,169	.....	...951,169	291,940	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MORGAN STANLEY.....	07/19/2019.....	07/20/2020.....	.....	29,369,464	2,976.61 ...	.....	.....600,609	.....	.....819,426	.....	...819,426	218,817	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/19/2019.....	07/20/2020.....	.....	58,873,443	2,976.61 ...	.....	.....1,260,578	.....	.....1,731,022	.....	...1,731,022	470,443	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/19/2019.....	07/20/2020.....	.....	55,565,377	2,976.61 ...	.....	.....1,245,376	.....	.....1,716,734	.....	...1,716,734	471,358	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/19/2019.....	07/20/2020.....	.....	72,723,065	2,976.61 ...	.....	.....1,724,478	.....	.....2,381,697	.....	...2,381,697	657,219	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/19/2019.....	07/20/2020.....	.....	56,832,122	2,976.61 ...	.....	.....1,404,363	.....	.....1,945,014	.....	...1,945,014	540,652	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/19/2019.....	07/20/2020.....	.....	63,401,793	2,976.61 ...	.....	.....1,604,831	.....	.....2,239,551	.....	...2,239,551	634,720	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/19/2019.....	07/20/2020.....	.....	78,880,165	2,976.61 ...	.....	.....2,036,106	.....	.....2,843,879	.....	...2,843,879	807,773	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/19/2019.....	07/20/2020.....	.....	82,154,435	2,976.61 ...	.....	.....2,202,595	.....	.....3,081,299	.....	...3,081,299	878,704	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/19/2019.....	07/20/2020.....	.....	49,411,726	2,976.61 ...	.....	.....1,413,725	.....	.....1,995,428	.....	...1,995,428	581,703	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/19/2019.....	07/20/2020.....	.....	57,746,236	2,976.61 ...	.....	.....1,808,161	.....	.....2,576,971	.....	...2,576,971	768,810	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/19/2019.....	07/20/2020.....	.....	49,411,727	2,976.61 ...	.....	.....1,665,713	.....	.....2,393,115	.....	...2,393,115	727,401	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MORGAN STANLEY.....	07/19/2019.....	01/20/2021.....	.....	..5,348,880	2,976.61 ...	.....	.....204,060	.....	.....278,696	.....	...278,696	74,635	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....	08/06/2019.....	08/06/2020.....	.....	..490,238	62.53 .....	.....	.....12,550	.....	.....17,696	.....	...17,696	5,145	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CREDIT SUISSE.....	08/06/2019.....	08/06/2020.....	.....	23,778,406	138.91 .....	.....	.....475,568	.....	.....592,671	.....	...592,671	117,103	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....	08/06/2019.....	08/06/2020.....	.....	15,721,769	89.02 .....	.....	.....452,774	.....	.....565,867	.....	...565,867	113,093	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....	08/06/2019.....	08/06/2020.....	.....	34,576,143	950.79 .....	.....	.....1,512,706	.....	.....3,502,321	.....	...3,502,321	1,989,615	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	08/06/2019.....	08/06/2020.....	.....	..6,411,783	493.23 .....	.....	.....250,060	.....	.....304,508	.....	...304,508	54,449	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....	08/06/2019.....	08/06/2020.....	.....	90,015,227	2,881.77 ...	.....	.....2,124,366	.....	.....3,744,286	.....	...3,744,286	1,619,919	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....	08/06/2019.....	08/06/2020.....	.....	31,718,269	2,881.77 ...	.....	.....754,895	.....	.....1,880,163	.....	...1,880,163	1,125,268	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	08/06/2019.....	08/06/2020.....	.....	21,065,371	2,881.77 ...	.....	.....408,668	.....	.....591,562	.....	...591,562	182,894	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	08/06/2019.....	08/06/2020.....	.....	137,198,152	2,881.77 ...	.....	.....2,908,601	.....	.....4,240,853	.....	...4,240,853	1,332,252	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2019.....	08/06/2020.....	.....	102,103,791	2,881.77 ...	.....	.....2,298,552	.....	.....3,361,243	.....	...3,361,243	1,062,691	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2019.....	08/06/2020.....	.....	52,612,354	2,881.77 ...	.....	.....1,252,869	.....	.....1,837,231	.....	...1,837,231	584,363	.....	.....	.....	.....	.....	0002.....

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2019.....	08/06/2020.....	.....	43,802,904	2,881.77 ...	1,086,863	.....	.....	.....1,599,404	.....	.....1,599,404	512,540	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2019.....	08/06/2020.....	.....	66,568,887	2,881.77 ...	1,664,913	.....	.....	.....2,457,129	.....	.....2,457,129	792,215	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	08/06/2019.....	08/06/2020.....	.....	131,964,303	2,881.77 ...	3,417,875	.....	.....	.....5,027,976	.....	.....5,027,976	1,610,100	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2019.....	08/06/2020.....	.....	81,554,091	2,881.77 ...	2,162,238	.....	.....	.....3,204,055	.....	.....3,204,055	1,041,817	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2019.....	08/06/2020.....	.....	55,906,338	2,881.77 ...	1,577,301	.....	.....	.....2,350,414	.....	.....2,350,414	773,113	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2019.....	08/06/2020.....	.....	44,667,435	2,881.77 ...	1,385,145	.....	.....	.....2,086,735	.....	.....2,086,735	701,590	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2019.....	08/06/2020.....	.....	76,366,905	2,881.77 ...	2,551,531	.....	.....	.....3,890,755	.....	.....3,890,755	1,339,224	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MORGAN STANLEY.....	08/06/2019.....	02/05/2021.....	.....	7,725,342	2,881.77 ...	264,207	.....	.....	.....381,864	.....	.....381,864	117,657	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	08/20/2019.....	08/20/2020.....	.....	306,046	62.42 ...	7,348	.....	.....	.....10,910	.....	.....10,910	3,562	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	08/20/2019.....	08/20/2020.....	.....	21,296,214	142.21 ...	457,869	.....	.....	.....392,892	.....	.....392,892	(64,977)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SOCIETE GENERALE.....	08/20/2019.....	08/20/2020.....	.....	13,363,959	91.50 ...	367,509	.....	.....	.....358,884	.....	.....358,884	(8,625)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....	08/20/2019.....	08/20/2020.....	.....	29,447,534	954.90 ...	1,251,520	.....	.....	.....2,881,015	.....	.....2,881,015	1,629,495	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	08/20/2019.....	08/20/2020.....	.....	4,605,698	496.10 ...	177,320	.....	.....	.....201,503	.....	.....201,503	24,183	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	08/20/2019.....	08/20/2020.....	.....	67,213,245	2,900.51 ...	1,599,675	.....	.....	.....2,760,819	.....	.....2,760,819	1,161,144	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	08/20/2019.....	08/20/2020.....	.....	26,936,971	2,900.51 ...	651,875	.....	.....	.....1,532,640	.....	.....1,532,640	880,765	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	08/20/2019.....	08/20/2020.....	.....	11,674,628	2,900.51 ...	226,488	.....	.....	.....320,583	.....	.....320,583	94,095	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	08/20/2019.....	08/20/2020.....	.....	95,967,651	2,900.51 ...	2,063,305	.....	.....	.....2,941,105	.....	.....2,941,105	877,800	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	08/20/2019.....	08/20/2020.....	.....	65,203,283	2,900.51 ...	1,480,115	.....	.....	.....2,127,366	.....	.....2,127,366	647,252	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	08/20/2019.....	08/20/2020.....	.....	71,317,112	2,900.51 ...	1,697,347	.....	.....	.....2,439,308	.....	.....2,439,308	741,961	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	08/20/2019.....	08/20/2020.....	.....	71,937,565	2,900.51 ...	1,820,020	.....	.....	.....2,629,859	.....	.....2,629,859	809,838	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	08/20/2019.....	08/20/2020.....	.....	118,357,474	2,900.51 ...	3,077,294	.....	.....	.....4,465,516	.....	.....4,465,516	1,388,222	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	08/20/2019.....	08/20/2020.....	.....	83,530,535	2,900.51 ...	2,297,090	.....	.....	.....3,346,329	.....	.....3,346,329	1,049,240	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	08/20/2019.....	08/20/2020.....	.....	57,071,562	2,900.51 ...	1,717,854	.....	.....	.....2,528,120	.....	.....2,528,120	810,266	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	08/20/2019.....	08/20/2020.....	.....	76,232,198	2,900.51 ...	2,584,271	.....	.....	.....3,839,326	.....	.....3,839,326	1,255,054	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MORGAN STANLEY.....	08/20/2019.....	02/19/2021.....	.....	4,774,902	2,900.51 ...	169,987	.....	.....	.....240,548	.....	.....240,548	70,561	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SCOTIA BANK.....	09/06/2019.....	09/06/2020.....	.....	470,629	64.53 ...	10,203	.....	.....	.....14,977	.....	.....14,977	4,773	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	09/06/2019.....	09/06/2020.....	.....	21,770,166	141.92 ...	476,767	.....	.....	.....449,966	.....	.....449,966	(26,800)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	09/06/2019.....	09/06/2020.....	.....	16,491,159	93.68 ...	441,941	.....	.....	.....333,887	.....	.....333,887	(108,054)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....	09/06/2019.....	09/06/2020.....	.....	41,071,059	966.28 ...	1,753,734	.....	.....	.....3,611,354	.....	.....3,611,354	1,857,620	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	09/06/2019.....	09/06/2020.....	.....	6,137,528	500.01 ...	235,681	.....	.....	.....238,918	.....	.....238,918	3,236	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	09/06/2019.....	09/06/2020.....	.....	76,929,774	2,978.71 ...	1,780,924	.....	.....	.....2,732,599	.....	.....2,732,599	951,675	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	09/06/2019.....	09/06/2020.....	.....	31,953,670	2,978.71 ...	750,911	.....	.....	.....1,368,460	.....	.....1,368,460	617,549	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/06/2019.....	09/06/2020.....	.....	16,034,147	2,978.71 ...	311,263	.....	.....	.....406,426	.....	.....406,426	95,163	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	09/06/2019.....	09/06/2020.....	.....	80,229,375	2,978.71 ...	1,732,954	.....	.....	.....2,265,605	.....	.....2,265,605	532,650	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/06/2019.....	09/06/2020.....	.....	67,020,975	2,978.71 ...	1,501,969	.....	.....	.....1,964,735	.....	.....1,964,735	462,766	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/06/2019.....	09/06/2020.....	.....	56,778,689	2,978.71 ...	1,329,238	.....	.....	.....1,745,545	.....	.....1,745,545	416,307	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/06/2019.....	09/06/2020.....	.....	72,978,395	2,978.71 ...	1,744,992	.....	.....	.....2,295,444	.....	.....2,295,444	550,452	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/06/2019.....	09/06/2020.....	.....	44,382,779	2,978.71 ...	1,105,642	.....	.....	.....1,458,821	.....	.....1,458,821	353,179	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	09/06/2019.....	09/06/2020.....	.....	52,573,120	2,978.71 ...	1,340,615	.....	.....	.....1,765,069	.....	.....1,765,069	424,454	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/06/2019.....	09/06/2020.....	.....	108,722,915	2,978.71 ...	2,860,657	.....	.....	.....3,764,681	.....	.....3,764,681	904,024	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/06/2019.....	09/06/2020.....	.....	67,616,717	2,978.71 ...	1,853,549	.....	.....	.....2,459,236	.....	.....2,459,236	605,687	.....	.....	.....	.....	.....	0002.....

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness s at Inception and at Year- end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/06/2019.....	09/06/2020.....	.....	75,659,234	2,978.71 ...	.....	2,210,160	.....	2,934,715	.....	2,934,715	724,555	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	ROYAL BANK OF CANADA.....	09/06/2019.....	09/06/2020.....	.....	63,705,281	2,978.71 ...	.....	2,064,051	.....	2,773,843	.....	2,773,843	709,792	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SCOTIA BANK.....	09/06/2019.....	03/06/2021.....	.....	5,238,769	2,978.71 ...	.....	187,967	.....	250,715	.....	250,715	62,748	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	09/09/2019.....	09/06/2020.....	.....	64,719,445	2,978.71 ...	.....	2,250,083	.....	3,011,810	.....	3,011,810	761,727	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	09/20/2019.....	09/20/2020.....	.....	214,941	65.56 .....	.....	4,428	.....	5,807	.....	5,807	1,379	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	09/20/2019.....	09/20/2020.....	.....	22,430,748	142.95 .....	.....	464,316	.....	415,856	.....	415,856	(48,461)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	09/20/2019.....	09/20/2020.....	.....	12,930,699	93.57 .....	.....	343,957	.....	265,623	.....	265,623	(78,333)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....	09/20/2019.....	09/20/2020.....	.....	35,334,229	968.64 .....	.....	1,561,773	.....	3,057,290	.....	3,057,290	1,495,517	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	09/20/2019.....	09/20/2020.....	.....	4,464,028	502.32 .....	.....	174,543	.....	163,349	.....	163,349	(11,194)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	09/20/2019.....	09/20/2020.....	.....	74,048,995	2,992.07 ...	.....	1,747,556	.....	2,628,609	.....	2,628,609	881,053	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....	09/20/2019.....	09/20/2020.....	.....	28,942,790	2,992.07 ...	.....	680,156	.....	1,276,706	.....	1,276,706	596,551	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	09/20/2019.....	09/20/2020.....	.....	55,273,533	2,992.07 ...	.....	1,166,272	.....	1,482,470	.....	1,482,470	316,198	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MORGAN STANLEY.....	09/20/2019.....	09/20/2020.....	.....	98,715,708	2,992.07 ...	.....	2,211,232	.....	2,822,731	.....	2,822,731	611,499	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	09/20/2019.....	09/20/2020.....	.....	70,956,231	2,992.07 ...	.....	1,681,663	.....	2,153,926	.....	2,153,926	472,263	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	09/20/2019.....	09/20/2020.....	.....	67,025,575	2,992.07 ...	.....	1,675,639	.....	2,151,778	.....	2,151,778	476,138	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	09/20/2019.....	09/20/2020.....	.....	38,377,678	2,992.07 ...	.....	986,306	.....	1,272,080	.....	1,272,080	285,774	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	09/20/2019.....	09/20/2020.....	.....	86,947,700	2,992.07 ...	.....	2,295,419	.....	2,972,223	.....	2,972,223	676,804	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	09/20/2019.....	09/20/2020.....	.....	79,099,367	2,992.07 ...	.....	2,222,692	.....	2,893,944	.....	2,893,944	671,252	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	09/20/2019.....	09/20/2020.....	.....	68,261,590	2,992.07 ...	.....	2,116,109	.....	2,774,157	.....	2,774,157	658,048	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	09/20/2019.....	09/20/2020.....	.....	73,433,048	2,992.07 ...	.....	2,518,754	.....	3,347,717	.....	3,347,717	828,964	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CREDIT SUISSE.....	09/20/2019.....	03/20/2021.....	.....	7,312,945	2,992.07 ...	.....	266,191	.....	346,548	.....	346,548	80,357	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CREDIT SUISSE.....	10/04/2019.....	10/06/2020.....	.....	411,809	64.17 .....	.....	9,678	.....	12,033	.....	12,033	2,356	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....	10/04/2019.....	10/06/2020.....	.....	25,192,893	141.90 .....	.....	503,858	.....	503,240	.....	503,240	(618)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	10/04/2019.....	10/06/2020.....	.....	13,775,329	93.59 .....	.....	369,179	.....	285,656	.....	285,656	(83,523)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CREDIT SUISSE.....	10/04/2019.....	10/06/2020.....	.....	36,808,977	962.44 .....	.....	1,604,871	.....	3,419,926	.....	3,419,926	1,815,055	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	10/04/2019.....	10/06/2020.....	.....	5,062,340	502.91 .....	.....	191,863	.....	186,891	.....	186,891	(4,972)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	10/04/2019.....	10/06/2020.....	.....	86,204,230	2,952.01 ...	.....	2,051,661	.....	3,145,729	.....	3,145,729	1,094,069	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	10/04/2019.....	10/06/2020.....	.....	32,113,096	2,952.01 ...	.....	725,756	.....	1,618,708	.....	1,618,708	892,952	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....	10/04/2019.....	10/06/2020.....	.....	58,513,233	2,952.01 ...	.....	1,164,393	.....	1,526,327	.....	1,526,327	361,934	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	10/04/2019.....	10/06/2020.....	.....	74,757,556	2,952.01 ...	.....	1,611,025	.....	2,115,613	.....	2,115,613	504,588	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	10/04/2019.....	10/06/2020.....	.....	67,323,752	2,952.01 ...	.....	1,521,517	.....	2,004,048	.....	2,004,048	482,532	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	10/04/2019.....	10/06/2020.....	.....	144,869,257	2,952.01 ...	.....	3,469,619	.....	4,576,709	.....	4,576,709	1,107,090	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	10/04/2019.....	10/06/2020.....	.....	126,486,867	2,952.01 ...	.....	3,225,415	.....	4,271,051	.....	4,271,051	1,045,636	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	10/04/2019.....	10/06/2020.....	.....	73,196,689	2,952.01 ...	.....	1,943,372	.....	2,577,067	.....	2,577,067	633,695	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	10/04/2019.....	10/06/2020.....	.....	46,099,258	2,952.01 ...	.....	1,286,169	.....	1,705,569	.....	1,705,569	419,400	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	ROYAL BANK OF CANADA.....	10/04/2019.....	10/06/2020.....	.....	87,225,349	2,952.01 ...	.....	2,555,703	.....	3,444,023	.....	3,444,023	888,321	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	10/04/2019.....	10/06/2020.....	.....	47,785,658	2,952.01 ...	.....	1,567,370	.....	2,120,950	.....	2,120,950	553,581	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MORGAN STANLEY.....	10/04/2019.....	10/06/2020.....	.....	68,839,034	2,952.01 ...	.....	2,395,598	.....	3,268,615	.....	3,268,615	873,017	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	ROYAL BANK OF CANADA.....	10/04/2019.....	04/06/2021.....	.....	6,128,554	2,952.01 ...	.....	223,692	.....	300,659	.....	300,659	76,967	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	10/18/2019.....	10/20/2020.....	.....	517,244	66.27 .....	.....	10,810	.....	12,626	.....	12,626	1,816	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SOCIETE GENERALE.....	10/18/2019.....	10/20/2020.....	.....	21,081,624	140.46 .....	.....	419,524	.....	474,402	.....	474,402	54,877	.....	.....	.....	.....	.....	0002.....

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness s at Inception and at Year- end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	10/20/2020.....		14,059,569	94.67		355,707		250,367		250,367	(105,340)						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		10/18/2019.....	10/20/2020.....		39,398,489	970.32		1,705,955		3,411,292		3,411,292	1,705,337						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	10/20/2020.....		4,818,872	501.13		185,527		195,017		195,017	9,490						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		10/18/2019.....	10/20/2020.....		68,286,045	2,986.20 ...		1,536,436		2,328,507		2,328,507	792,071						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....		10/18/2019.....	10/20/2020.....		24,823,296	2,986.20 ...		583,347		1,057,987		1,057,987	474,640						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		10/18/2019.....	10/20/2020.....		54,225,950	2,986.20 ...		1,065,540		1,358,995		1,358,995	293,455						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		10/18/2019.....	10/20/2020.....		67,731,414	2,986.20 ...		1,462,999		1,867,383		1,867,383	404,384						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	10/20/2020.....		72,544,684	2,986.20 ...		1,639,510		2,103,338		2,103,338	463,828						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		10/18/2019.....	10/20/2020.....		73,312,418	2,986.20 ...		1,748,501		2,255,241		2,255,241	506,740						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	10/20/2020.....		68,406,965	2,986.20 ...		1,669,130		2,152,495		2,152,495	483,366						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	10/20/2020.....		60,562,182	2,986.20 ...		1,520,111		1,969,379		1,969,379	449,268						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	10/20/2020.....		74,592,842	2,986.20 ...		1,931,955		2,503,793		2,503,793	571,838						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	10/20/2020.....		71,043,482	2,986.20 ...		2,024,739		2,654,844		2,654,844	630,105						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		10/18/2019.....	10/20/2020.....		53,751,600	2,986.20 ...		1,752,915		2,317,869		2,317,869	564,954						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		10/18/2019.....	10/20/2020.....		56,737,800	2,986.20 ...		1,963,729		2,615,782		2,615,782	652,053						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	04/20/2021.....		7,344,335	2,986.20 ...		265,865		349,634		349,634	83,769						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		11/06/2019.....	11/06/2020.....		543,914	68.21		11,966		11,142		11,142	(824)						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....		11/06/2019.....	11/06/2020.....		26,226,397	140.45		514,053		589,058		589,058	75,005						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....		11/06/2019.....	11/06/2020.....		17,437,872	92.21		444,674		404,656		404,656	(40,018)						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....		11/06/2019.....	11/06/2020.....		44,512,193	992.65		1,909,573		3,093,933		3,093,933	1,184,360						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....		11/06/2019.....	11/06/2020.....		7,257,379	502.09		277,958		292,345		292,345	14,387						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		11/06/2019.....	11/06/2020.....		97,445,992	3,076.78 ...		2,143,812		2,899,087		2,899,087	755,276						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		11/06/2019.....	11/06/2020.....		33,842,857	3,076.78 ...		778,386		1,356,395		1,356,395	578,009						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....		32,409,907	3,076.78 ...		603,204		719,944		719,944	116,740						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....		53,535,972	3,076.78 ...		1,108,801		1,329,682		1,329,682	220,881						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....		80,613,726	3,076.78 ...		1,734,070		2,080,747		2,080,747	346,676						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....		80,138,817	3,076.78 ...		1,763,966		2,120,296		2,120,296	356,330						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		11/06/2019.....	11/06/2020.....		31,961,283	3,076.78 ...		728,717		876,474		876,474	147,756						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....		79,380,924	3,076.78 ...		1,874,220		2,253,047		2,253,047	378,827						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MORGAN STANLEY.....		11/06/2019.....	11/06/2020.....		50,729,825	3,076.78 ...		1,209,399		1,456,018		1,456,018	246,619						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....		45,691,582	3,076.78 ...		1,124,538		1,354,928		1,354,928	230,390						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....		69,842,906	3,076.78 ...		1,733,013		2,093,192		2,093,192	360,179						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....		11/06/2019.....	11/06/2020.....		46,559,374	3,076.78 ...		1,177,952		1,424,742		1,424,742	246,790						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....		60,920,244	3,076.78 ...		1,590,815		1,921,525		1,921,525	330,711						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....		50,151,514	3,076.78 ...		1,389,806		1,690,867		1,690,867	301,061						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....		71,688,974	3,076.78 ...		2,158,609		2,630,472		2,630,472	471,863						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....		47,382,412	3,076.78 ...		1,535,752		1,876,442		1,876,442	340,690						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....		80,919,314	3,076.78 ...		2,760,295		3,388,846		3,388,846	628,551						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SOCIETE GENERALE.....		11/06/2019.....	05/06/2021.....		10,694,734	3,076.78 ...		397,844		488,721		488,721	90,877						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....		11/20/2019.....	11/20/2020.....		568,896	67.88		12,800		11,961		11,961	(839)						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....		11/20/2019.....	11/20/2020.....		26,053,011	138.76		531,481		668,000		668,000	136,519						0002.....

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	11/20/2019....	11/20/2020....	.....	13,645,271	93.27 .....	.....	338,403	.....	286,721	.....	286,721	(51,682)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....	11/20/2019....	11/20/2020....	.....	37,164,072	1,002.17 ...	.....	1,620,354	.....	2,358,945	.....	2,358,945	738,591	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	11/20/2019....	11/20/2020....	.....	5,257,131	501.80 .....	.....	199,245	.....	219,107	.....	219,107	19,862	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	11/20/2019....	11/20/2020....	.....	75,930,000	3,108.46 ...	.....	1,735,001	.....	2,148,655	.....	2,148,655	413,655	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....	11/20/2019....	11/20/2020....	.....	25,552,926	3,108.46 ...	.....	610,715	.....	882,178	.....	882,178	271,463	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019....	11/20/2020....	.....	23,711,530	3,108.46 ...	.....	450,519	.....	518,276	.....	518,276	67,757	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019....	11/20/2020....	.....	38,532,216	3,108.46 ...	.....	805,323	.....	927,394	.....	927,394	122,071	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019....	11/20/2020....	.....	53,443,060	3,108.46 ...	.....	1,159,714	.....	1,336,396	.....	1,336,396	176,682	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019....	11/20/2020....	.....	51,933,752	3,108.46 ...	.....	1,178,896	.....	1,363,027	.....	1,363,027	184,131	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019....	11/20/2020....	.....	109,348,242	3,108.46 ...	.....	2,591,553	.....	3,001,315	.....	3,001,315	409,762	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019....	11/20/2020....	.....	35,704,118	3,108.46 ...	.....	874,751	.....	1,011,919	.....	1,011,919	137,168	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019....	11/20/2020....	.....	68,038,508	3,108.46 ...	.....	1,701,966	.....	1,968,682	.....	1,968,682	266,716	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019....	11/20/2020....	.....	58,029,728	3,108.46 ...	.....	1,479,758	.....	1,713,338	.....	1,713,338	233,580	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019....	11/20/2020....	.....	53,045,983	3,108.46 ...	.....	1,405,719	.....	1,628,396	.....	1,628,396	222,678	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019....	11/20/2020....	.....	51,582,239	3,108.46 ...	.....	1,428,828	.....	1,658,284	.....	1,658,284	229,456	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019....	11/20/2020....	.....	63,551,546	3,108.46 ...	.....	1,855,705	.....	2,152,248	.....	2,152,248	296,543	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019....	11/20/2020....	.....	47,829,731	3,108.46 ...	.....	1,497,071	.....	1,740,780	.....	1,740,780	243,709	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019....	11/20/2020....	.....	50,685,252	3,108.46 ...	.....	1,697,956	.....	1,983,660	.....	1,983,660	285,704	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	11/20/2019....	11/20/2020....	.....	30,748,908	3,108.46 ...	.....	1,088,511	.....	1,261,065	.....	1,261,065	172,554	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	11/20/2019....	05/20/2021....	.....	8,903,111	3,108.46 ...	.....	333,867	.....	397,610	.....	397,610	63,743	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....	12/06/2019....	12/06/2020....	.....	625,850	.....	.....	12,955	.....	11,762	.....	11,762	(1,193)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SOCIETE GENERALE.....	12/06/2019....	12/06/2020....	.....	27,096,224	137.62 .....	.....	558,182	.....	730,771	.....	730,771	172,589	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	12/06/2019....	12/06/2020....	.....	16,249,747	92.98 .....	.....	399,744	.....	344,138	.....	344,138	(55,606)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....	12/06/2019....	12/06/2020....	.....	40,216,076	1,013.88 ...	.....	1,737,334	.....	2,269,260	.....	2,269,260	531,926	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	12/06/2019....	12/06/2020....	.....	7,591,188	503.75 .....	.....	289,225	.....	301,773	.....	301,773	12,548	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	12/06/2019....	12/06/2020....	.....	70,549,546	3,145.91 ...	.....	1,650,859	.....	1,828,603	.....	1,828,603	177,744	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	SOCIETE GENERALE.....	12/06/2019....	12/06/2020....	.....	23,952,114	3,145.91 ...	.....	582,036	.....	767,930	.....	767,930	185,894	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	12/06/2019....	12/06/2020....	.....	56,618,008	3,145.91 ...	.....	1,958,983	.....	2,114,948	.....	2,114,948	155,965	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019....	12/06/2020....	.....	61,030,654	3,145.91 ...	.....	1,850,065	.....	1,986,602	.....	1,986,602	136,537	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	12/06/2019....	12/06/2020....	.....	48,231,991	3,145.91 ...	.....	1,572,363	.....	1,693,509	.....	1,693,509	121,146	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019....	12/06/2020....	.....	64,176,564	3,145.91 ...	.....	1,759,177	.....	1,885,812	.....	1,885,812	126,635	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019....	12/06/2020....	.....	58,199,335	3,145.91 ...	.....	1,542,977	.....	1,647,465	.....	1,647,465	104,487	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019....	12/06/2020....	.....	45,930,286	3,145.91 ...	.....	1,314,207	.....	1,410,801	.....	1,410,801	96,594	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019....	12/06/2020....	.....	52,851,288	3,145.91 ...	.....	1,321,894	.....	1,409,583	.....	1,409,583	87,689	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019....	12/06/2020....	.....	55,682,607	3,145.91 ...	.....	1,337,132	.....	1,423,599	.....	1,423,599	86,467	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019....	12/06/2020....	.....	59,457,699	3,145.91 ...	.....	1,320,622	.....	1,403,689	.....	1,403,689	83,067	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019....	12/06/2020....	.....	49,701,922	3,145.91 ...	.....	1,138,851	.....	1,215,278	.....	1,215,278	76,427	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019....	12/06/2020....	.....	54,109,652	3,145.91 ...	.....	1,126,156	.....	1,200,694	.....	1,200,694	74,539	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019....	12/06/2020....	.....	27,998,599	3,145.91 ...	.....	781,546	.....	837,701	.....	837,701	56,155	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019....	12/06/2020....	.....	28,313,190	3,145.91 ...	.....	722,378	.....	770,655	.....	770,655	48,278	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019....	12/06/2020....	.....	47,135,627	3,145.91 ...	.....	919,728	.....	978,339	.....	978,339	58,611	.....	.....	.....	.....	.....	0002.....

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectivenes s at Inception and at Year- end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019...	12/06/2020...	.....	..30,331,455	3,145.91 ...	.....	.....743,500	.....	.....792,253	.....	.....792,253	48,753	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....	12/06/2019...	06/06/2021...	.....	..10,334,559	3,145.91 ...	.....	.....389,613	.....	.....447,523	.....	.....447,523	57,910	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	WELLS FARGO.....	12/20/2019...	12/20/2020...	.....	..301,284	69.18 .....	.....	.....6,869	.....	.....5,450	.....	.....5,450	(1,419)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....	12/20/2019...	12/20/2020...	.....	..24,548,569	139.52 .....	.....	.....505,702	.....	.....590,410	.....	.....590,410	84,708	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BNP PARIBAS NY.....	12/20/2019...	12/20/2020...	.....	..15,581,187	92.00 .....	.....	.....403,553	.....	.....378,536	.....	.....378,536	(25,017)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....	12/20/2019...	12/20/2020...	.....	..41,115,981	1,038.15 .....	.....	.....1,784,434	.....	.....1,783,458	.....	.....1,783,458	(976)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	UBS SECURITIES.....	12/20/2019...	12/20/2020...	.....	..6,469,936	507.44 .....	.....	.....249,093	.....	.....231,417	.....	.....231,417	(17,675)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	12/20/2019...	12/20/2020...	.....	..69,937,642	3,221.22 .....	.....	.....1,510,653	.....	.....1,432,672	.....	.....1,432,672	(77,982)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CITIBANK.....	12/20/2019...	12/20/2020...	.....	..25,927,082	3,221.22 ...	.....	.....606,694	.....	.....656,927	.....	.....656,927	50,233	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019...	12/20/2020...	.....	..52,828,008	3,221.22 .....	.....	.....1,817,844	.....	.....1,754,280	.....	.....1,754,280	(63,565)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019...	12/20/2020...	.....	..53,150,130	3,221.22 .....	.....	.....1,605,684	.....	.....1,546,230	.....	.....1,546,230	(59,454)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	MORGAN STANLEY.....	12/20/2019...	12/20/2020...	.....	..45,428,002	3,221.22 ...	.....	.....1,476,411	.....	.....1,421,631	.....	.....1,421,631	(54,779)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019...	12/20/2020...	.....	..71,188,962	3,221.22 .....	.....	.....1,759,252	.....	.....1,689,187	.....	.....1,689,187	(70,065)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019...	12/20/2020...	.....	..49,284,666	3,221.22 ...	.....	.....1,341,109	.....	.....1,286,843	.....	.....1,286,843	(54,266)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019...	12/20/2020...	.....	..44,774,958	3,221.22 .....	.....	.....1,281,082	.....	.....1,231,437	.....	.....1,231,437	(49,645)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019...	12/20/2020...	.....	..49,284,666	3,221.22 .....	.....	.....1,291,843	.....	.....1,240,332	.....	.....1,240,332	(51,511)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019...	12/20/2020...	.....	..52,321,759	3,221.22 ...	.....	.....1,198,789	.....	.....1,151,900	.....	.....1,151,900	(46,890)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019...	12/20/2020...	.....	..46,309,102	3,221.22 .....	.....	.....1,111,920	.....	.....1,065,052	.....	.....1,065,052	(46,868)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019...	12/20/2020...	.....	..35,111,298	3,221.22 ...	.....	.....902,784	.....	.....866,906	.....	.....866,906	(35,877)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019...	12/20/2020...	.....	..29,957,346	3,221.22 .....	.....	.....836,202	.....	.....803,160	.....	.....803,160	(33,042)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019...	12/20/2020...	.....	..42,520,104	3,221.22 .....	.....	.....952,963	.....	.....915,020	.....	.....915,020	(37,943)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	JP MORGAN CHASE.....	12/20/2019...	12/20/2020...	.....	..45,985,754	3,221.22 ...	.....	.....970,299	.....	.....931,984	.....	.....931,984	(38,315)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019...	12/20/2020...	.....	..45,899,914	3,221.22 .....	.....	.....909,303	.....	.....871,899	.....	.....871,899	(37,404)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS....	N/A.....	A.....	BARCLAYS.....	12/20/2019...	06/20/2021...	.....	..8,381,419	3,221.22 ...	.....	.....310,112	.....	.....323,955	.....	.....323,955	13,842	.....	.....	.....	.....	.....	0002.....
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										..3,766,284	..581,937,514	0	..896,219,009	XXX	896,219,009	312,395,046	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other.....										..3,766,284	..581,937,514	0	..896,219,009	XXX	896,219,009	312,395,046	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants.....										..3,766,284	..581,937,514	0	..896,219,009	XXX	896,219,009	312,395,046	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options.....										..3,766,284	..581,937,514	0	..896,219,009	XXX	896,219,009	312,395,046	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL.....	D1.....	C.....	CREDIT SUISSE.....	12/26/2019...	12/26/2023...	.....	136,000,000	1.79200%..	.....	.....	.....(838,356)	(748,129)	.....	.....(748,129)	...4,129,669	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL.....	D1.....	C.....	MORGAN STANLEY.....	12/26/2019...	12/26/2023...	.....	55,000,000	1.79200%..	.....	.....	.....(591,855)	(222,808)	.....	.....(222,808)	...1,680,770	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	MORGAN STANLEY.....	10/15/2019...	04/15/2020...	.....	63,000,000	2.00088%..	.....	.....	.....(970,136)	(83,555)	.....	.....(83,555)	...1,234,845	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	BANK OF AMERICA MERRILL LYNCH.....	10/15/2019...	04/15/2024...	.....	470,000,000	2.00088%..	.....	.....	.....(2,133,996)	4,442,816	.....	...4,442,816	..15,047,045	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	BANK OF AMERICA MERRILL LYNCH.....	10/15/2019...	04/15/2024...	.....	222,000,000	2.00088%..	.....	.....	..1,116,970	13,093,855	.....	..13,093,855	..8,322,212	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	MORGAN STANLEY.....	10/15/2019...	04/15/2024...	.....	209,000,000	2.00088%..	.....	.....	..1,092,002	9,040,586	.....	..9,040,586	..5,438,066	.....	.....	.....	.....	.....	0004.....

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectivenes s at Inception and at Year- end (b)
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	MORGAN STANLEY	12/23/2019...	06/23/2030...	.....	98,000,000	1.92775%..	.....	.....	.....(66,333)	3,863,204	.....	...3,863,204	...6,041,096	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	MORGAN STANLEY	12/23/2019...	06/23/2030...	.....	232,000,000	1.92775%..	.....	.....	.....(2,136,034)	(3,565,340)	.....	...(3,565,340)	..14,712,544	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	MORGAN STANLEY	12/23/2019...	06/23/2030...	.....	95,000,000	1.92775%..	.....	.....	.....(83,169)	3,418,259	.....	...3,418,259	...5,465,338	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	MORGAN STANLEY	10/03/2019...	04/03/2027...	.....	42,000,000	2.0750%....	.....	.....	....(183,363)	626,235	.....	....626,235	...2,058,078	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	MORGAN STANLEY	10/25/2019...	10/25/2025...	.....	145,000,000	1.93963%..	.....	.....	....(330,118)	2,896,248	.....	...2,896,248	...5,370,868	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	MORGAN STANLEY	10/25/2019...	10/25/2025...	.....	83,000,000	1.93963%..	.....	.....	....566,738	6,527,467	.....	...6,527,467	...3,736,247	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	BANK OF AMERICA MERRILL LYNCH	11/15/2019...	05/15/2024...	.....	128,000,000	1.90988%..	.....	.....	....960,337	5,612,765	.....	...5,612,765	...2,739,894	.....	.....	.....	.....	.....	0004.....
1059999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Interest Rate.....										0	0	(3,597,313)	44,901,603	XXX	44,901,603	..75,976,672	0	0	0	0	XXX	XXX
1109999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108.....										0	0	(3,597,313)	44,901,603	XXX	44,901,603	..75,976,672	0	0	0	0	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate.....										0	0	(3,597,313)	44,901,603	XXX	44,901,603	..75,976,672	0	0	0	0	XXX	XXX
1409999999. Total-Swaps.....										0	0	(3,597,313)	44,901,603	XXX	44,901,603	..75,976,672	0	0	0	0	XXX	XXX
Totals																						
1699999999. Total-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108.....										0	0	(3,597,313)	44,901,603	XXX	44,901,603	..75,976,672	0	0	0	0	XXX	XXX
1709999999. Total-Hedging Other.....										..3,766,284	..581,937,514	0	896,219,009	XXX	896,219,009	312,395,046	0	0	0	0	XXX	XXX
1759999999. TOTAL.....										...3,766,284	..581,937,514	(3,597,313)	941,120,612	XXX	941,120,612	388,371,718	0	0	0	0	XXX	XXX

(a)

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices of Exchange Traded Funds.
0004	Increases the bond portfolio duration by .20 years

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideratio n Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																									
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		01/12/2018	01/11/2019.	01/11/2019.	Expiration.	.....	.1,214,640	2,748.23 ..	42,416	.....	.....	.....	.....	.....	.....(4)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		02/09/2018	02/08/2019.	02/08/2019.	Expiration.	.....	.1,836,123	2,685.49 ..	66,492	.....	.....	.....35,703	.....	.....	.....(22,744)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		03/09/2018	03/08/2019.	03/08/2019.	Expiration.	.....	.1,755,073	2,726.10 ..	87,151	.....	.....	.....8,661	.....	.....	.....(2,561)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		04/13/2018	04/12/2019.	04/12/2019.	Expiration.	.....	.1,891,939	2,642.60 ..	85,805	.....	.....	.....84,573	.....	.....	.....(34,947)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		05/11/2018	05/10/2019.	05/10/2019.	Expiration.	.....	.1,731,070	2,697.60 ..	70,459	.....	.....	.....53,290	.....	.....	.....(11,707)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		06/15/2018	06/14/2019.	06/14/2019.	Expiration.	.....	.1,686,413	2,772.18 ..	58,637	.....	.....	.....9,700	.....	.....	.....(2,544)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		07/13/2018	07/12/2019.	07/12/2019.	Expiration.	.....	.1,745,150	2,773.62 ..	68,583	.....	.....	.....17,230	.....	.....	.....(3,699)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		08/10/2018	08/09/2019.	08/09/2019.	Expiration.	.....	.1,756,943	2,856.43 ..	49,354	.....	.....	.....	.....	.....	.....(1,236)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		09/14/2018	09/13/2019.	09/13/2019.	Expiration.	.....	.1,288,468	2,886.39 ..	48,402	.....	.....	.....	.....	.....	.....(767)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		10/12/2018	10/11/2019.	10/11/2019.	Expiration.	.....	.2,268,783	2,790.15 ..	80,899	.....	.....	.....31,855	.....	.....	.....(7,791)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		11/09/2018	11/08/2019.	11/08/2019.	Expiration.	.....	.1,604,966	2,809.36 ..	53,438	.....	.....	.....21,549	.....	.....	.....(5,558)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		12/14/2018	12/13/2019.	12/13/2019.	Expiration.	.....	.2,753,437	2,658.31 ..	111,574	.....	.....	.....262,329	.....	.....	.....(47,626)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		07/07/2017	01/06/2019.	01/06/2019.	Expiration.	.....	.5,715,808	2,409.75 ..	211,198	.....	.....	.....289,829	.....	.....	.....(231,623)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		07/21/2017	01/20/2019.	01/20/2019.	Expiration.	.....	.3,957,520	2,473.45 ..	140,279	.....	.....	.....294,832	.....	.....	.....(106,166)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		08/07/2017	02/06/2019.	02/06/2019.	Expiration.	.....	.8,522,959	2,476.83 ..	304,639	.....	.....	.....630,716	.....	.....	.....(254,682)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		08/21/2017	02/20/2019.	02/20/2019.	Expiration.	.....	.6,853,003	2,425.55 ..	249,251	.....	.....	.....517,405	.....	.....	.....(279,412)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		09/07/2017	03/06/2019.	03/06/2019.	Expiration.	.....	.5,683,604	2,465.54 ..	209,775	.....	.....	.....426,281	.....	.....	.....(191,759)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		09/21/2017	03/20/2019.	03/20/2019.	Expiration.	.....	.7,264,110	2,508.24 ..	264,095	.....	.....	.....544,814	.....	.....	.....(210,224)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		10/09/2017	04/06/2019.	04/06/2019.	Expiration.	.....	.8,412,789	2,549.33 ..	305,396	.....	.....	.....622,545	.....	.....	.....(212,739)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		10/23/2017	04/20/2019.	04/20/2019.	Expiration.	.....	.7,537,435	2,575.21 ..	281,979	.....	.....	.....569,081	.....	.....	.....(178,909)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		11/07/2017	05/06/2019.	05/06/2019.	Expiration.	.....	.8,236,750	2,591.13 ..	311,652	.....	.....	.....626,007	.....	.....	.....(190,680)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		11/21/2017	05/20/2019.	05/20/2019.	Expiration.	.....	.5,945,132	2,582.14 ..	234,639	.....	.....	.....445,885	.....	.....	.....(148,848)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BNP PARIBAS NY.....		12/07/2017	06/06/2019.	06/06/2019.	Expiration.	.....	.4,876,867	2,629.27 ..	191,141	.....	.....	.....363,326	.....	.....	.....(98,586)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		12/21/2017	06/20/2019.	06/20/2019.	Expiration.	.....	.5,539,970	2,679.25 ..	222,405	.....	.....	.....421,031	.....	.....	.....(91,994)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		01/08/2018	01/06/2019.	01/06/2019.	Expiration.	.....	16,121,519	125.33 ..	392,329	.....	.....	.....	.....	.....	.....(3,468)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		01/08/2018	01/06/2019.	01/06/2019.	Expiration.	.....	.2,107,143	79.29	52,619	.....	.....	.....	.....	.....	.....(163)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....		01/08/2018	01/06/2019.	01/06/2019.	Expiration.	.....	19,798,187	938.58 ..	858,516	.....	.....	.....	.....	.....	.....(32)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		01/08/2018	01/06/2019.	01/06/2019.	Expiration.	.....	.1,097,724	454.99 ..	43,887	.....	.....	.....14,862	.....	.....	.....(12,832)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CREDIT SUISSE.....		01/08/2018	01/06/2019.	01/06/2019.	Expiration.	.....	76,687,495	2,743.15 ..	1,603,277	.....	.....	.....	.....	.....	.....(3,207)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		01/08/2018	01/06/2019.	01/06/2019.	Expiration.	.....	25,985,523	2,743.15 ..	763,974	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		01/08/2018	01/06/2019.	01/06/2019.	Expiration.	.....	35,231,138	2,743.15 ..	746,068	.....	.....	.....	.....	.....	.....(11)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		01/08/2018	01/06/2019.	01/06/2019.	Expiration.	.....	48,034,309	2,743.15 ..	1,072,352	.....	.....	.....	.....	.....	.....(15)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		01/08/2018	01/06/2019.	01/06/2019.	Expiration.	.....	50,322,740	2,743.15 ..	1,206,359	.....	.....	.....	.....	.....	.....(16)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		01/08/2018	01/06/2019.	01/06/2019.	Expiration.	.....	50,143,188	2,743.15 ..	1,283,946	.....	.....	.....	.....	.....	.....(16)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		01/08/2018	01/06/2019.	01/06/2019.	Expiration.	.....	43,218,450	2,743.15 ..	1,126,013	.....	.....	.....	.....	.....	.....(14)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		01/08/2018	01/06/2019.	01/06/2019.	Expiration.	.....	103,341,900	2,743.15 ..	2,782,130	.....	.....	.....	.....	.....	.....(33)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		01/08/2018	01/06/2019.	01/06/2019.	Expiration.	.....	119,627,363	2,743.15 ..	3,354,006	.....	.....	.....	.....	.....	.....(38)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		01/08/2018	01/06/2019.	01/06/2019.	Expiration.	.....	55,973,655	2,743.15 ..	1,616,883	.....	.....	.....	.....	.....	.....(18)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		01/08/2018	01/06/2019.	01/06/2019.	Expiration.	.....	58,386,582	2,743.15 ..	1,758,951	.....	.....	.....	.....	.....	.....(19)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		01/08/2018	07/06/2019.	07/06/2019.	Expiration.	.....	.7,333,120	2,743.15 ..	285,744	.....	.....	.....557,319	.....	.....	.....(90,392)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		01/22/2018	01/20/2019.	01/20/2019.	Expiration.	.....	13,048,677	126.42	332,358	.....	.....	.....	.....	.....	.....(21,383)	.....	.....	.....	.....	.....	0002.....

Annual Statement for the year 2019 of the GREAT AMERICAN LIFE INSURANCE COMPANY																									
SCHEDULE DB - PART A - SECTION 2																									
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year																									
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideratio n Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		01/22/2018	01/20/2019.	01/20/2019.	Expiration.....		..2,291,794	77.46	58,916			65,091			(13,381)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....		01/22/2018	01/20/2019.	01/20/2019.	Expiration.....		17,945,705	961.55	891,733						(393)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		01/22/2018	01/20/2019.	01/20/2019.	Expiration.....		..1,175,730	455.54	48,256			30,275			(15,408)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		01/22/2018	01/20/2019.	01/20/2019.	Expiration.....		62,032,735	2,810.30	1,374,949						-						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		01/22/2018	01/20/2019.	01/20/2019.	Expiration.....		22,885,274	2,810.30	654,519						-						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		01/22/2018	01/20/2019.	01/20/2019.	Expiration.....		39,533,168	2,810.30	841,643						(1,571)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		01/22/2018	01/20/2019.	01/20/2019.	Expiration.....		48,078,672	2,810.30	1,107,915						(1,935)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		01/22/2018	01/20/2019.	01/20/2019.	Expiration.....		47,542,142	2,810.30	1,163,559						(1,929)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		01/22/2018	01/20/2019.	01/20/2019.	Expiration.....		55,598,648	2,810.30	1,466,777						(2,273)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		01/22/2018	01/20/2019.	01/20/2019.	Expiration.....		51,021,921	2,810.30	1,405,949						(2,093)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		01/22/2018	01/20/2019.	01/20/2019.	Expiration.....		48,917,116	2,810.30	1,347,949						(2,007)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		01/22/2018	01/20/2019.	01/20/2019.	Expiration.....		103,423,114	2,810.30	2,967,301						(4,255)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		01/22/2018	01/20/2019.	01/20/2019.	Expiration.....		51,605,630	2,810.30	1,537,537						(2,128)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		01/22/2018	01/20/2019.	01/20/2019.	Expiration.....		56,307,118	2,810.30	1,738,522						(2,326)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		01/22/2018	07/20/2019.	07/20/2019.	Expiration.....		..5,080,862	2,810.30	200,772			300,679			(46,135)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BNP PARIBAS NY.....		02/07/2018	02/06/2019.	02/06/2019.	Expiration.....		19,920,990	125.38	489,366			-			(86,003)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BNP PARIBAS NY.....		02/07/2018	02/06/2019.	02/06/2019.	Expiration.....		..3,629,700	74.26	102,644			241,459			(90,501)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....		02/07/2018	02/06/2019.	02/06/2019.	Expiration.....		28,808,507	922.15	1,297,734			119,339			(118,018)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		02/07/2018	02/06/2019.	02/06/2019.	Expiration.....		..2,316,964	444.73	92,693			135,976			(86,875)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		02/07/2018	02/06/2019.	02/06/2019.	Expiration.....		83,238,230	2,695.14	2,118,682			1,326,672			(712,971)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		02/07/2018	02/06/2019.	02/06/2019.	Expiration.....		31,130,448	2,695.14	940,140			-			-						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		02/07/2018	02/06/2019.	02/06/2019.	Expiration.....		29,453,540	2,695.14	630,022			398,558			(78,708)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		02/07/2018	02/06/2019.	02/06/2019.	Expiration.....		108,035,676	2,695.14	2,535,801			1,461,913			(300,084)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		02/07/2018	02/06/2019.	02/06/2019.	Expiration.....		50,357,227	2,695.14	1,233,735			681,422			(142,231)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		02/07/2018	02/06/2019.	02/06/2019.	Expiration.....		53,599,074	2,695.14	1,367,451			725,290			(153,704)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		02/07/2018	02/06/2019.	02/06/2019.	Expiration.....		63,614,948	2,695.14	1,749,261			860,823			(187,303)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		02/07/2018	02/06/2019.	02/06/2019.	Expiration.....		91,425,252	2,695.14	2,604,212			1,237,145			(272,283)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		02/07/2018	02/06/2019.	02/06/2019.	Expiration.....		94,715,735	2,695.14	2,813,561			1,281,671			(285,736)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		02/07/2018	02/06/2019.	02/06/2019.	Expiration.....		71,152,519	2,695.14	2,197,034			962,819			(217,122)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		02/07/2018	02/06/2019.	02/06/2019.	Expiration.....		42,333,194	2,695.14	1,375,953			572,843			(130,993)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		02/07/2018	02/06/2019.	02/06/2019.	Expiration.....		49,329,314	2,695.14	1,703,466			667,513			(154,926)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		02/07/2018	08/06/2019.	08/06/2019.	Expiration.....		..7,293,735	2,695.14	267,080			485,041			(118,412)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		02/21/2018	02/20/2019.	02/20/2019.	Expiration.....		16,986,982	126.24	410,411			32,295			(76,111)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		02/21/2018	02/20/2019.	02/20/2019.	Expiration.....		..4,169,542	74.13	115,811			279,544			(113,267)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		02/21/2018	02/20/2019.	02/20/2019.	Expiration.....		26,687,349	921.86	1,236,431			367,369			(162,059)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		02/21/2018	02/20/2019.	02/20/2019.	Expiration.....		..2,362,988	446.42	95,701			157,631			(83,133)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		02/21/2018	02/20/2019.	02/20/2019.	Expiration.....		64,433,747	2,716.26	1,635,122			384,249			(74,921)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....		02/21/2018	02/20/2019.	02/20/2019.	Expiration.....		27,726,712	2,716.26	898,345			-			-						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		02/21/2018	02/20/2019.	02/20/2019.	Expiration.....		46,737,771	2,716.26	1,035,411			1,177,622			(144,802)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		02/21/2018	02/20/2019.	02/20/2019.	Expiration.....		57,876,609	2,716.26	1,355,794			1,458,283			(184,666)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		02/21/2018	02/20/2019.	02/20/2019.	Expiration.....		46,991,298	2,716.26	1,144,468			1,184,012			(153,175)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		02/21/2018	02/20/2019.	02/20/2019.	Expiration.....		50,250,810	2,716.26	1,302,663			1,266,140			(168,601)						0002.....

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideratio n Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		02/21/2018	02/20/2019.	02/20/2019.	Expiration.		55,683,330	2,716.26 ..	1,541,276			..1,403,020			(192,420)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		02/21/2018	02/20/2019.	02/20/2019.	Expiration.		60,844,224	2,716.26 ..	1,728,926			..1,533,056			(212,667)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		02/21/2018	02/20/2019.	02/20/2019.	Expiration.		98,871,864	2,716.26 ..	2,931,809			..2,491,216			(351,702)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		02/21/2018	02/20/2019.	02/20/2019.	Expiration.		67,906,500	2,716.26 ..	2,121,605			..1,711,000			(246,879)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		02/21/2018	02/20/2019.	02/20/2019.	Expiration.		70,079,508	2,716.26 ..	2,369,581			..1,765,752			(262,200)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		02/21/2018	08/20/2019.	08/20/2019.	Expiration.		..4,889,268	2,716.26 ..	181,340			331,650			(75,612)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		03/07/2018	03/06/2019.	03/06/2019.	Expiration.		17,890,909	126.53 ..	438,329			- ..			(110,263)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		03/07/2018	03/06/2019.	03/06/2019.	Expiration.		..5,166,741	74.26 ..	142,054			336,054			(131,496)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....		03/07/2018	03/06/2019.	03/06/2019.	Expiration.		25,391,983	923.98 ..	1,224,283			206,212			(184,031)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		03/07/2018	03/06/2019.	03/06/2019.	Expiration.		..2,394,204	448.05 ..	100,751			133,911			(79,669)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		03/07/2018	03/06/2019.	03/06/2019.	Expiration.		71,417,136	2,728.12 ..	1,656,553			355,674			(81,781)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....		03/07/2018	03/06/2019.	03/06/2019.	Expiration.		25,719,466	2,728.12 ..	748,436			- ..			(19)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		03/07/2018	03/06/2019.	03/06/2019.	Expiration.		32,394,057	2,728.12 ..	670,651			514,506			(108,281)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		03/07/2018	03/06/2019.	03/06/2019.	Expiration.		103,806,677	2,728.12 ..	2,376,642			..1,648,734			(367,100)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		03/07/2018	03/06/2019.	03/06/2019.	Expiration.		52,677,266	2,728.12 ..	1,264,160			836,659			(192,103)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		03/07/2018	03/06/2019.	03/06/2019.	Expiration.		46,499,672	2,728.12 ..	1,184,257			738,542			(175,267)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		03/07/2018	03/06/2019.	03/06/2019.	Expiration.		85,988,234	2,728.12 ..	2,279,156			..1,365,728			(330,630)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		03/07/2018	03/06/2019.	03/06/2019.	Expiration.		91,685,445	2,728.12 ..	2,539,387			..1,456,216			(360,669)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		03/07/2018	03/06/2019.	03/06/2019.	Expiration.		43,968,337	2,728.12 ..	1,265,968			698,337			(176,580)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		03/07/2018	03/06/2019.	03/06/2019.	Expiration.		54,388,778	2,728.12 ..	1,628,601			863,842			(222,580)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		03/07/2018	03/06/2019.	03/06/2019.	Expiration.		52,119,979	2,728.12 ..	1,643,197			827,808			(218,373)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		03/07/2018	03/06/2019.	03/06/2019.	Expiration.		68,633,527	2,728.12 ..	2,298,921			..1,090,088			(295,150)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		03/07/2018	09/06/2019.	09/06/2019.	Expiration.		..5,149,596	2,728.12 ..	187,835			350,169			(78,093)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		03/21/2018	03/20/2019.	03/20/2019.	Expiration.		19,289,382	124.31 ..	534,566			- ..			(193,256)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		03/21/2018	03/20/2019.	03/20/2019.	Expiration.		..5,143,098	75.71 ..	139,932			341,696			(105,480)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....		03/21/2018	03/20/2019.	03/20/2019.	Expiration.		30,429,893	921.94 ..	1,468,783			915,597			(290,411)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		03/21/2018	03/20/2019.	03/20/2019.	Expiration.		..2,580,900	449.03 ..	108,402			148,521			(84,790)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		03/21/2018	03/20/2019.	03/20/2019.	Expiration.		71,165,823	2,716.94 ..	1,728,500			640,668			(101,089)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....		03/21/2018	03/20/2019.	03/20/2019.	Expiration.		30,132,937	2,716.94 ..	885,908			- ..			.....						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		03/21/2018	03/20/2019.	03/20/2019.	Expiration.		39,667,324	2,716.94 ..	842,627			..1,447,882			(186,639)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		03/21/2018	03/20/2019.	03/20/2019.	Expiration.		69,010,276	2,716.94 ..	1,591,925			..2,725,166			(342,139)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		03/21/2018	03/20/2019.	03/20/2019.	Expiration.		77,161,096	2,716.94 ..	1,880,768			..3,047,036			(395,528)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		03/21/2018	03/20/2019.	03/20/2019.	Expiration.		39,123,936	2,716.94 ..	1,002,877			..1,544,976			(206,750)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		03/21/2018	03/20/2019.	03/20/2019.	Expiration.		96,451,370	2,716.94 ..	2,593,779			..3,808,795			(524,086)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		03/21/2018	03/20/2019.	03/20/2019.	Expiration.		95,907,982	2,716.94 ..	2,699,187			..3,787,337			(534,595)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		03/21/2018	03/20/2019.	03/20/2019.	Expiration.		54,610,494	2,716.94 ..	1,602,658			..2,156,529			(311,607)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		03/21/2018	03/20/2019.	03/20/2019.	Expiration.		49,991,696	2,716.94 ..	1,528,013			..1,974,136			(291,448)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		03/21/2018	03/20/2019.	03/20/2019.	Expiration.		52,436,942	2,716.94 ..	1,689,024			..2,070,697			(314,136)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		03/21/2018	03/20/2019.	03/20/2019.	Expiration.		77,704,484	2,716.94 ..	2,663,638			..3,068,494			(480,001)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		03/21/2018	09/20/2019.	09/20/2019.	Expiration.		..7,064,044	2,716.94 ..	259,699			483,886			(116,464)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		04/09/2018	04/06/2019.	04/06/2019.	Expiration.		20,413,690	126.39 ..	510,383			- ..			(163,545)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	GOLDMAN SACHS.....		04/09/2018	04/06/2019.	04/06/2019.	Expiration.		..7,378,998	75.15 ..	206,690			472,295			(169,882)						0002.....

Annual Statement for the year 2019 of the GREAT AMERICAN LIFE INSURANCE COMPANY																								
SCHEDULE DB - PART A - SECTION 2																								
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year																								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideratio n Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/09/2018	04/06/2019.	04/06/2019.	Expiration.....		31,554,220	904.79	1,536,227			2,235,813			(592,091)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	04/09/2018	04/06/2019.	04/06/2019.	Expiration.....		3,323,126	449.29	140,186			241,788			(113,647)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	04/09/2018	04/06/2019.	04/06/2019.	Expiration.....		86,336,832	2,604.47	2,253,502			3,928,213			(2,600,527)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	04/09/2018	04/06/2019.	04/06/2019.	Expiration.....		32,356,111	2,604.47	1,015,982			-			(20,252)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/09/2018	04/06/2019.	04/06/2019.	Expiration.....		31,514,087	2,604.47	678,740			1,134,496			(373,377)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/09/2018	04/06/2019.	04/06/2019.	Expiration.....		108,866,846	2,604.47	2,584,252			4,354,724			(1,399,458)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/09/2018	04/06/2019.	04/06/2019.	Expiration.....		101,053,436	2,604.47	2,534,579			4,294,772			(1,359,581)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/09/2018	04/06/2019.	04/06/2019.	Expiration.....		57,037,893	2,604.47	1,540,976			2,623,839			(813,077)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/09/2018	04/06/2019.	04/06/2019.	Expiration.....		77,352,759	2,604.47	2,149,217			3,674,187			(1,128,182)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/09/2018	04/06/2019.	04/06/2019.	Expiration.....		154,445,071	2,604.47	4,500,527			7,722,046			(2,334,751)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/09/2018	04/06/2019.	04/06/2019.	Expiration.....		51,047,612	2,604.47	1,552,794			2,679,908			(797,744)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/09/2018	04/06/2019.	04/06/2019.	Expiration.....		60,944,598	2,604.47	1,964,528			3,412,890			(993,775)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/09/2018	04/06/2019.	04/06/2019.	Expiration.....		60,944,598	2,604.47	2,089,484			3,656,718			(1,035,332)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/09/2018	04/06/2019.	04/06/2019.	Expiration.....		54,433,423	2,604.47	1,973,466			3,483,821			(954,128)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/09/2018	10/06/2019.	10/06/2019.	Expiration.....		5,729,834	2,604.47	217,083			392,502			(144,932)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	04/20/2018	04/20/2019.	04/20/2019.	Expiration.....		17,514,323	126.63	420,344			-			(145,138)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	04/20/2018	04/20/2019.	04/20/2019.	Expiration.....		5,590,784	73.93	148,198			366,014			(159,567)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	04/20/2018	04/20/2019.	04/20/2019.	Expiration.....		22,951,660	915.75	1,094,794			1,432,227			(353,688)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	04/20/2018	04/20/2019.	04/20/2019.	Expiration.....		3,070,312	449.84	132,637			207,832			(106,381)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	04/20/2018	04/20/2019.	04/20/2019.	Expiration.....		65,890,248	2,670.14	1,515,476			2,241,467			(532,650)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	04/20/2018	04/20/2019.	04/20/2019.	Expiration.....		26,769,099	2,670.14	803,073			-			(753)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/20/2018	04/20/2019.	04/20/2019.	Expiration.....		27,769,456	2,670.14	577,972			999,752			(248,451)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	04/20/2018	04/20/2019.	04/20/2019.	Expiration.....		82,569,358	2,670.14	1,890,838			3,302,910			(786,887)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	04/20/2018	04/20/2019.	04/20/2019.	Expiration.....		88,964,904	2,670.14	2,144,054			3,780,977			(878,597)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	04/20/2018	04/20/2019.	04/20/2019.	Expiration.....		62,906,082	2,670.14	1,641,849			2,925,097			(654,242)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/20/2018	04/20/2019.	04/20/2019.	Expiration.....		65,418,430	2,670.14	1,754,058			3,140,165			(692,661)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/20/2018	04/20/2019.	04/20/2019.	Expiration.....		96,659,068	2,670.14	2,688,364			4,833,062			(1,046,950)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/20/2018	04/20/2019.	04/20/2019.	Expiration.....		73,962,878	2,670.14	2,197,558			3,994,063			(835,308)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/20/2018	04/20/2019.	04/20/2019.	Expiration.....		59,010,094	2,670.14	1,900,914			3,511,027			(700,979)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	04/20/2018	04/20/2019.	04/20/2019.	Expiration.....		44,057,310	2,670.14	1,498,434			2,797,575			(540,594)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	04/20/2018	10/20/2019.	10/20/2019.	Expiration.....		7,243,911	2,670.14	263,678			496,195			(150,134)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	05/04/2018	05/06/2019.	05/06/2019.	Expiration.....		21,563,014	124.54	526,349						(240,993)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	05/04/2018	05/06/2019.	05/06/2019.	Expiration.....		6,919,767	76.74	188,218			446,349			(133,477)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	05/04/2018	05/06/2019.	05/06/2019.	Expiration.....		25,377,469	915.85	1,218,118			1,822,711			(434,056)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	05/04/2018	05/06/2019.	05/06/2019.	Expiration.....		3,055,025	451.39	133,810			237,897			(102,290)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/04/2018	05/06/2019.	05/06/2019.	Expiration.....		77,297,223	2,663.42	1,715,998			3,517,151			(1,008,963)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	05/04/2018	05/06/2019.	05/06/2019.	Expiration.....		30,236,023	2,663.42	879,868						(7,354)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/04/2018	05/06/2019.	05/06/2019.	Expiration.....		35,296,447	2,663.42	727,107			1,270,631			(356,077)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/04/2018	05/06/2019.	05/06/2019.	Expiration.....		89,912,816	2,663.42	2,041,021			3,596,621			(967,331)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/04/2018	05/06/2019.	05/06/2019.	Expiration.....		53,467,438	2,663.42	1,283,219			2,272,459			(596,612)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	05/04/2018	05/06/2019.	05/06/2019.	Expiration.....		62,055,843	2,663.42	1,501,751			2,668,470			(697,300)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	05/04/2018	05/06/2019.	05/06/2019.	Expiration.....		53,646,412	2,663.42	1,362,619			2,441,000			(623,341)						0002.....

Annual Statement for the year 2019 of the GREAT AMERICAN LIFE INSURANCE COMPANY																									
SCHEDULE DB - PART A - SECTION 2																									
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year																									
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideratio n Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		05/04/2018	05/06/2019.	05/06/2019.	Expiration.		86,260,543	2,663.42 ..	2,277,278			..4,097,296			..(1,027,851)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		05/04/2018	05/06/2019.	05/06/2019.	Expiration.		39,831,851	2,663.42 ..	1,071,477			..1,931,907			..(480,392)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		05/04/2018	05/06/2019.	05/06/2019.	Expiration.		98,795,023	2,663.42 ..	2,726,743			..4,939,713			..(1,212,583)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		05/04/2018	05/06/2019.	05/06/2019.	Expiration.		45,855,499	2,663.42 ..	1,320,638			..2,407,415			..(578,631)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		05/04/2018	05/06/2019.	05/06/2019.	Expiration.		57,409,493	2,663.42 ..	1,745,249			..3,214,899			..(750,902)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		05/04/2018	05/06/2019.	05/06/2019.	Expiration.		49,531,860	2,663.42 ..	1,589,973			..2,972,001			..(672,499)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		05/04/2018	05/06/2019.	05/06/2019.	Expiration.		46,411,343	2,663.42 ..	1,564,062			..2,947,170			..(649,170)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		05/04/2018	11/06/2019.	11/06/2019.	Expiration.		..9,817,727	2,663.42 ..	362,274			..682,341			..(214,895)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		18,086,835	122.41 ..	459,406						..(265,848)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BNP PARIBAS NY.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		..6,501,526	75.49 ..	171,646			..425,454			..(155,026)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		23,696,779	925.48 ..	1,127,967			..674,194			..(348,590)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		..2,971,571	451.82 ..	129,858			..215,525			..(101,530)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		71,132,147	2,712.97 ..	1,614,699			..1,536,669			..(269,926)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		29,779,526	2,712.97 ..	911,254						..(957)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		22,945,202	2,712.97 ..	479,555			..826,053			..(173,372)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		58,861,318	2,712.97 ..	1,347,924			..2,354,479			..(477,171)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		50,732,539	2,712.97 ..	1,223,246			..2,156,110			..(427,921)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		54,684,961	2,712.97 ..	1,334,314			..2,351,499			..(464,768)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		49,360,589	2,712.97 ..	1,253,758			..2,221,160			..(431,953)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		77,764,390	2,712.97 ..	2,068,533			..3,647,772			..(704,188)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		57,150,675	2,712.97 ..	1,537,353			..2,680,824			..(520,924)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		82,493,805	2,712.97 ..	2,293,328			..3,869,619			..(771,190)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		74,877,972	2,712.97 ..	2,217,224			..3,512,376			..(733,391)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		67,824,250	2,712.97 ..	2,171,355			..3,181,500			..(702,916)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/18/2018	05/20/2019.	05/20/2019.	Expiration.		45,306,599	2,712.97 ..	1,536,470			..2,125,242			..(489,028)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		05/18/2018	11/20/2019.	11/20/2019.	Expiration.		..8,681,504	2,712.97 ..	326,541			..616,384			..(165,228)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		06/06/2018	06/06/2019.	06/06/2019.	Expiration.		19,979,018	122.92 ..	498,988			..481,109			..(324,400)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		06/06/2018	06/06/2019.	06/06/2019.	Expiration.		..7,216,205	79.14 ..	196,281			..472,664			..(91,144)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BNP PARIBAS NY.....		06/06/2018	06/06/2019.	06/06/2019.	Expiration.		28,271,404	941.09 ..	1,340,065			..334,057			..(316,694)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		06/06/2018	06/06/2019.	06/06/2019.	Expiration.		..4,235,906	457.58 ..	184,685			..292,527			..(112,341)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		06/06/2018	06/06/2019.	06/06/2019.	Expiration.		75,567,733	2,772.35 ..	1,624,706			..592,263			..(126,309)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		06/06/2018	06/06/2019.	06/06/2019.	Expiration.		25,896,834	2,772.35 ..	740,649						..(1,386)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		06/06/2018	06/06/2019.	06/06/2019.	Expiration.		45,516,949	2,772.35 ..	946,753			..1,167,990			..(252,694)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		06/06/2018	06/06/2019.	06/06/2019.	Expiration.		111,814,391	2,772.35 ..	2,560,550			..2,869,218			..(670,750)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/06/2018	06/06/2019.	06/06/2019.	Expiration.		84,833,910	2,772.35 ..	2,071,135			..2,176,884			..(535,719)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/06/2018	06/06/2019.	06/06/2019.	Expiration.		45,743,775	2,772.35 ..	1,157,874			..1,173,810			..(298,104)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/06/2018	06/06/2019.	06/06/2019.	Expiration.		51,011,240	2,772.35 ..	1,332,052			..1,308,976			..(339,925)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/06/2018	06/06/2019.	06/06/2019.	Expiration.		94,537,135	2,772.35 ..	2,515,699			..2,425,874			..(639,027)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/06/2018	06/06/2019.	06/06/2019.	Expiration.		102,854,185	2,772.35 ..	2,850,176			..2,639,294			..(719,134)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/06/2018	06/06/2019.	06/06/2019.	Expiration.		74,021,745	2,772.35 ..	2,140,116			..1,899,438			..(533,985)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/06/2018	06/06/2019.	06/06/2019.	Expiration.		97,032,250	2,772.35 ..	3,125,645			..2,489,900			..(759,026)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		06/06/2018	06/06/2019.	06/06/2019.	Expiration.		51,011,240	2,772.35 ..	1,740,164			..1,308,976			..(415,661)						0002.....

Annual Statement for the year 2019 of the GREAT AMERICAN LIFE INSURANCE COMPANY																								
SCHEDULE DB - PART A - SECTION 2																								
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year																								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideratio n Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	06/06/2018	12/06/2019.	12/06/2019.	Expiration.....		.9,703,225	2,772.35 ..	366,885			688,940			(150,288)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		17,760,711	120.26 ..	444,018			967,343			(381,042)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		.7,647,657	79.78 ..	209,546			497,510			(88,013)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		24,784,885	939.14 ..	1,192,153			1,034,529			(319,225)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		.4,560,954	463.36 ..	198,858			317,641			(91,288)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		74,340,703	2,767.32 ..	1,650,243			532,709			(110,897)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		26,617,614	2,767.32 ..	734,646												0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		36,148,422	2,767.32 ..	762,726			..1,301,297			(220,336)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		62,958,301	2,767.32 ..	1,372,546			..2,360,834			(395,875)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		62,946,706	2,767.32 ..	1,428,932			..2,455,024			(407,649)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		65,968,103	2,767.32 ..	1,576,637			..2,737,586			(447,279)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		67,532,451	2,767.32 ..	1,701,819			..2,971,377			(477,635)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		70,277,641	2,767.32 ..	1,841,178			..3,232,855			(512,916)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		64,034,816	2,767.32 ..	1,767,406			..3,137,737			(488,184)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		42,162,113	2,767.32 ..	1,218,553			..2,171,395			(332,359)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		51,160,192	2,767.32 ..	1,550,154			..2,788,250			(418,493)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		54,511,500	2,767.32 ..	1,798,879			..3,297,889			(475,935)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....	06/20/2018	06/20/2019.	06/20/2019.	Expiration.....		49,753,148	2,767.32 ..	1,716,484			..3,184,229			(449,111)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....	06/20/2018	12/20/2019.	12/20/2019.	Expiration.....		.7,108,830	2,767.32 ..	263,025			490,830			(112,337)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		17,030,965	118.86 ..	430,883			936,703			(428,811)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		.7,668,607	82.09 ..	212,420			502,294			(56,356)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		27,670,560	936.41 ..	1,322,653			..1,507,917			(415,341)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		.4,080,969	467.72 ..	178,746			255,562			(67,324)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		77,413,337	2,759.82 ..	1,772,766			..1,499,958			(227,377)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		26,242,744	2,759.82 ..	768,912						(6,266)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		42,786,816	2,759.82 ..	902,802			..1,540,271			(288,179)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		55,118,104	2,759.82 ..	1,212,597			..2,066,864			(383,254)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		54,803,135	2,759.82 ..	1,244,031			..2,137,263			(392,767)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		81,305,806	2,759.82 ..	1,959,471			..3,374,116			(610,842)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		54,609,812	2,759.82 ..	1,381,627			..2,402,791			(428,511)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		49,269,672	2,759.82 ..	1,285,938			..2,241,738			(396,197)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		56,274,390	2,759.82 ..	1,496,899			..2,616,726			(459,694)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		77,762,855	2,759.82 ..	2,146,254			..3,771,463			(654,610)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		62,136,349	2,759.82 ..	1,777,101			..3,137,865			(538,099)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		59,484,958	2,759.82 ..	1,802,393			..3,212,182			(539,304)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		58,057,135	2,759.82 ..	1,944,915			..3,541,506			(569,883)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....	07/06/2018	07/06/2019.	07/06/2019.	Expiration.....		58,719,554	2,759.82 ..	2,061,057			..3,787,446			(596,636)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		17,714,935	116.56 ..	445,305			955,962			(542,513)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		.5,438,812	80.27 ..	146,848			353,689			(61,384)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		23,153,030	950.66 ..	1,088,192			778,132			(274,061)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		.3,264,182	466.89 ..	143,287			197,994			(60,633)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CREDIT SUISSE.....	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		70,622,002	2,801.83 ..	1,588,995						(75,078)						0002.....

Annual Statement for the year 2019 of the GREAT AMERICAN LIFE INSURANCE COMPANY																								
SCHEDULE DB - PART A - SECTION 2																								
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year																								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideratio n Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		24,339,862	2,801.83 ..	718,026						(89)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		40,640,096	2,801.83 ..	865,634			..1,483,410			(239,910)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	GOLDMAN SACHS.....	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		51,706,820	2,801.83 ..	1,127,209			..1,939,031			(311,659)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		44,036,474	2,801.83 ..	995,219			..1,717,401			(273,478)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		74,545,502	2,801.83 ..	1,781,644			..3,093,746			(485,006)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	GOLDMAN SACHS.....	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		64,156,511	2,801.83 ..	1,610,328			..2,822,875			(435,704)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	GOLDMAN SACHS.....	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		56,240,741	2,801.83 ..	1,467,883			..2,586,990			(394,344)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	GOLDMAN SACHS.....	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		48,723,095	2,801.83 ..	1,296,034			..2,290,055			(346,881)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	GOLDMAN SACHS.....	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		64,138,960	2,801.83 ..	1,750,994			..3,110,768			(466,801)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		50,713,123	2,801.83 ..	1,430,699			..2,560,969			(379,521)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		70,886,299	2,801.83 ..	2,198,422			..4,004,990			(571,578)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..	07/20/2018	07/20/2019.	07/20/2019.	Expiration.....		61,360,077	2,801.83 ..	2,093,074			..3,827,682			(532,120)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		19,084,881	114.33 ..	492,390			..1,001,568			(660,084)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		..5,622,424	82.16 ..	154,617			379,801			(45,836)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		23,309,960	967.14 ..	1,100,230						(211,371)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		..4,325,965	471.41 ..	191,208			200,235			(66,396)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		97,453,095	2,850.40 ..	2,095,242						(70,417)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		29,662,127	2,850.40 ..	860,202						(2,051)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		37,765,206	2,850.40 ..	789,248			415,624			(185,315)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		136,275,486	2,850.40 ..	2,984,253			..1,499,776			(697,273)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		45,304,856	2,850.40 ..	1,035,222			498,601			(241,020)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		60,851,992	2,850.40 ..	1,426,982			669,705			(329,775)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		52,573,326	2,850.40 ..	1,285,431			578,594			(295,114)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		63,511,843	2,850.40 ..	1,619,659			698,978			(368,462)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		47,833,788	2,850.40 ..	1,226,941			526,433			(279,712)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		71,050,952	2,850.40 ..	1,875,731			781,949			(425,148)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		52,703,240	2,850.40 ..	1,391,355			580,024			(315,361)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		75,246,541	2,850.40 ..	2,042,960			828,124			(460,253)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		55,019,875	2,850.40 ..	1,579,080			605,520			(352,919)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		64,620,499	2,850.40 ..	2,100,166			711,179			(452,430)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/06/2018	08/06/2019.	08/06/2019.	Expiration.....		48,467,375	2,850.40 ..	1,672,128			533,406			(351,513)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	08/20/2018	08/20/2019.	08/20/2019.	Expiration.....		17,337,175	112.69 ..	417,826			892,321			(628,918)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	08/20/2018	08/20/2019.	08/20/2019.	Expiration.....		..5,102,807	83.29 ..	141,523			354,727			(36,284)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	08/20/2018	08/20/2019.	08/20/2019.	Expiration.....		21,265,718	969.40	1,003,742						(199,745)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	08/20/2018	08/20/2019.	08/20/2019.	Expiration.....		..2,978,673	478.10	130,466			112,144			(32,329)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/20/2018	08/20/2019.	08/20/2019.	Expiration.....		72,462,673	2,857.05 ..	1,615,912						(40,086)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	08/20/2018	08/20/2019.	08/20/2019.	Expiration.....		25,287,822	2,857.05 ..	758,635						(51)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/20/2018	08/20/2019.	08/20/2019.	Expiration.....		42,308,596	2,857.05 ..	913,866			643,577			(217,507)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/20/2018	08/20/2019.	08/20/2019.	Expiration.....		75,744,938	2,857.05 ..	1,681,538			..1,152,194			(397,565)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/20/2018	08/20/2019.	08/20/2019.	Expiration.....		68,209,791	2,857.05 ..	1,599,524			..1,036,741			(375,925)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	08/20/2018	08/20/2019.	08/20/2019.	Expiration.....		68,334,330	2,857.05 ..	1,667,358			..1,040,301			(390,492)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	08/20/2018	08/20/2019.	08/20/2019.	Expiration.....		79,784,835	2,857.05 ..	2,066,427			..1,213,647			(479,336)						0002.....

Annual Statement for the year 2019 of the GREAT AMERICAN LIFE INSURANCE COMPANY																								
SCHEDULE DB - PART A - SECTION 2																								
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year																								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideratio n Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	08/20/2018	08/20/2019.....	08/20/2019.....	Expiration.....	.....	100,709,213	2,857.05 ..	2,688,936	.....	.....	1,531,938	.....	.....	.....(619,321)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	08/20/2018	08/20/2019.....	08/20/2019.....	Expiration.....	.....	57,392,573	2,857.05 ..	1,601,253	.....	.....	873,027	.....	.....	.....(366,088)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	08/20/2018	08/20/2019.....	08/20/2019.....	Expiration.....	.....	56,931,664	2,857.05 ..	1,707,950	.....	.....	866,016	.....	.....	.....(384,800)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	08/20/2018	08/20/2019.....	08/20/2019.....	Expiration.....	.....	49,263,885	2,857.05 ..	1,610,929	.....	.....	749,377	.....	.....	.....(351,882)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	08/20/2018	08/20/2019.....	08/20/2019.....	Expiration.....	.....	44,221,134	2,857.05 ..	1,530,051	.....	.....	672,670	.....	.....	.....(327,654)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	18,753,818	113.54 ..	483,843	.....	.....	1,002,604	.....	.....	.....(664,983)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	6,910,923	83.00 ..	181,516	.....	.....	473,773	.....	.....	.....(56,081)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	30,271,268	976.53 ..	1,443,334	.....	.....	.....	.....	.....	.....(269,325)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	4,326,936	479.55 ..	190,818	.....	.....	184,609	.....	.....	.....(47,223)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	81,096,168	2,878.05 ..	1,840,834	.....	.....	.....	.....	.....	.....(52,377)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	29,149,993	2,878.05 ..	824,945	.....	.....	.....	.....	.....	.....(1,471)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	45,671,632	2,878.05 ..	968,165	.....	.....	1,597,369	.....	.....	.....(225,881)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	55,696,628	2,878.05 ..	1,219,770	.....	.....	1,947,993	.....	.....	.....(284,180)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	69,718,977	2,878.05 ..	1,582,579	.....	.....	2,438,426	.....	.....	.....(366,391)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	56,688,166	2,878.05 ..	1,351,983	.....	.....	1,982,673	.....	.....	.....(309,167)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	62,067,252	2,878.05 ..	1,511,326	.....	.....	2,170,806	.....	.....	.....(344,524)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	53,807,649	2,878.05 ..	1,377,512	.....	.....	1,881,926	.....	.....	.....(311,372)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	59,116,212	2,878.05 ..	1,542,933	.....	.....	2,067,594	.....	.....	.....(347,187)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	78,539,682	2,878.05 ..	2,089,156	.....	.....	2,746,935	.....	.....	.....(466,757)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	53,647,543	2,878.05 ..	1,491,406	.....	.....	1,876,327	.....	.....	.....(327,982)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	68,499,432	2,878.05 ..	2,027,583	.....	.....	2,395,772	.....	.....	.....(434,466)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	46,816,520	2,878.05 ..	1,488,733	.....	.....	1,637,411	.....	.....	.....(311,346)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	47,268,115	2,878.05 ..	1,597,694	.....	.....	1,653,206	.....	.....	.....(326,567)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/06/2018	09/06/2019.....	09/06/2019.....	Expiration.....	.....	38,623,460	2,878.05 ..	1,359,581	.....	.....	1,350,858	.....	.....	.....(273,141)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/20/2018	09/20/2019.....	09/20/2019.....	Expiration.....	.....	17,926,711	114.27 ..	448,756	.....	.....	941,282	.....	.....	.....(603,799)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	09/20/2018	09/20/2019.....	09/20/2019.....	Expiration.....	.....	5,980,436	81.95 ..	162,738	.....	.....	406,480	.....	.....	.....(59,554)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	09/20/2018	09/20/2019.....	09/20/2019.....	Expiration.....	.....	25,557,948	994.41 ..	1,233,171	.....	.....	.....	.....	.....	.....(168,645)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/20/2018	09/20/2019.....	09/20/2019.....	Expiration.....	.....	2,958,858	476.16 ..	132,853	.....	.....	161,937	.....	.....	.....(42,649)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	09/20/2018	09/20/2019.....	09/20/2019.....	Expiration.....	.....	76,881,398	2,930.75 ..	1,722,143	.....	.....	.....	.....	.....	.....(17,405)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	09/20/2018	09/20/2019.....	09/20/2019.....	Expiration.....	.....	28,042,426	2,930.75 ..	816,035	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	09/20/2018	09/20/2019.....	09/20/2019.....	Expiration.....	.....	39,991,637	2,930.75 ..	859,820	.....	.....	836,744	.....	.....	.....(153,855)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	09/20/2018	09/20/2019.....	09/20/2019.....	Expiration.....	.....	63,431,248	2,930.75 ..	1,427,162	.....	.....	1,327,170	.....	.....	.....(252,321)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	09/20/2018	09/20/2019.....	09/20/2019.....	Expiration.....	.....	51,051,086	2,930.75 ..	1,189,552	.....	.....	1,068,140	.....	.....	.....(207,955)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	09/20/2018	09/20/2019.....	09/20/2019.....	Expiration.....	.....	68,876,269	2,930.75 ..	1,659,893	.....	.....	1,441,096	.....	.....	.....(287,012)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	09/20/2018	09/20/2019.....	09/20/2019.....	Expiration.....	.....	62,922,403	2,930.75 ..	1,598,206	.....	.....	1,316,524	.....	.....	.....(271,742)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	09/20/2018	09/20/2019.....	09/20/2019.....	Expiration.....	.....	51,530,908	2,930.75 ..	1,360,416	.....	.....	1,078,180	.....	.....	.....(228,598)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	09/20/2018	09/20/2019.....	09/20/2019.....	Expiration.....	.....	67,029,799	2,930.75 ..	1,803,166	.....	.....	1,402,463	.....	.....	.....(301,205)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	09/20/2018	09/20/2019.....	09/20/2019.....	Expiration.....	.....	53,055,016	2,930.75 ..	1,490,772	.....	.....	1,110,069	.....	.....	.....(245,840)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	09/20/2018	09/20/2019.....	09/20/2019.....	Expiration.....	.....	70,924,883	2,930.75 ..	2,141,933	.....	.....	1,483,959	.....	.....	.....(345,644)	.....	.....	.....	.....	.....	00020

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideratio n Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CREDIT SUISSE.....		10/05/2018	10/06/2019.	10/06/2019.	Expiration.		.6,667,438	77.81	198,023			476,429			(131,256)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....		10/05/2018	10/06/2019.	10/06/2019.	Expiration.		29,468,203	979.08	1,390,899						(292,330)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		10/05/2018	10/06/2019.	10/06/2019.	Expiration.		.3,218,296	470.52	144,823			221,543			(67,360)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		10/05/2018	10/06/2019.	10/06/2019.	Expiration.		91,156,945	2,885.57	2,160,420						(73,475)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		10/05/2018	10/06/2019.	10/06/2019.	Expiration.		30,948,370	2,885.57	909,882						(1,879)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		10/05/2018	10/06/2019.	10/06/2019.	Expiration.		56,083,535	2,885.57	1,222,710			..1,291,319			(301,240)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		10/05/2018	10/06/2019.	10/06/2019.	Expiration.		61,906,990	2,885.57	1,430,123			..1,425,403			(349,993)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BNP PARIBAS NY.....		10/05/2018	10/06/2019.	10/06/2019.	Expiration.		73,740,580	2,885.57	1,740,278			..1,697,870			(425,016)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BNP PARIBAS NY.....		10/05/2018	10/06/2019.	10/06/2019.	Expiration.		87,246,171	2,885.57	2,128,807			..2,008,836			(517,015)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		10/05/2018	10/06/2019.	10/06/2019.	Expiration.		104,150,511	2,885.57	2,676,668			..2,398,057			(640,827)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		10/05/2018	10/06/2019.	10/06/2019.	Expiration.		113,099,568	2,885.57	3,020,912			..2,604,108			(713,665)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CREDIT SUISSE.....		10/05/2018	10/06/2019.	10/06/2019.	Expiration.		65,285,386	2,885.57	1,847,576			..1,503,190			(426,853)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		10/05/2018	10/06/2019.	10/06/2019.	Expiration.		104,169,077	2,885.57	3,126,410			..2,398,484			(707,658)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		10/05/2018	10/06/2019.	10/06/2019.	Expiration.		56,199,233	2,885.57	1,877,054			..1,293,982			(408,532)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		10/05/2018	10/06/2019.	10/06/2019.	Expiration.		62,933,041	2,885.57	2,227,848			..1,449,028			(475,306)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BNP PARIBAS NY.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		17,584,584	116.01	443,131			941,300			(545,021)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		.6,653,612	77.73	186,298			452,819			(129,415)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		30,545,192	939.27	1,487,551			..1,009,750			(664,374)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		.2,941,072	467.02	134,113			214,809			(76,527)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		70,209,266	2,767.78	1,706,085			..1,544,025			(214,796)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		23,129,192	2,767.78	642,992						(9,656)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BNP PARIBAS NY.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		38,198,685	2,767.78	809,812			..1,375,152			(330,972)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BNP PARIBAS NY.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		54,551,505	2,767.78	1,243,774			..2,127,441			(505,226)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BNP PARIBAS NY.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		60,649,619	2,767.78	1,413,136			..2,425,958			(573,527)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BNP PARIBAS NY.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		54,440,295	2,767.78	1,317,455			..2,259,216			(530,524)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BNP PARIBAS NY.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		52,748,074	2,767.78	1,318,702			..2,268,081			(529,024)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BNP PARIBAS NY.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		80,980,925	2,767.78	2,089,308			..3,603,762			(834,833)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BNP PARIBAS NY.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		74,418,962	2,767.78	2,031,638			..3,534,913			(807,842)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		71,962,280	2,767.78	2,087,908			..3,670,277			(825,462)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		49,266,484	2,767.78	1,498,300			..2,660,388			(590,204)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		39,856,032	2,767.78	1,347,612			..2,431,152			(522,233)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		10/19/2018	10/20/2019.	10/20/2019.	Expiration.		52,311,042	2,767.78	1,852,468			..3,374,028			(713,080)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		19,050,906	116.04	464,846			..1,009,678			(583,827)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		.7,041,349	79.21	203,495			482,698			(114,980)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		33,981,238	933.64	1,688,868			..2,147,758			(851,894)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		.4,633,979	470.03	212,700			316,076			(110,498)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		99,780,483	2,755.45	2,334,862			..3,663,241			(453,524)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		36,783,656	2,755.45	949,018						(63,490)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		52,102,360	2,755.45	1,094,150			..1,901,662			(490,039)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		55,573,556	2,755.45	1,211,504			..2,111,854			(540,728)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		51,107,591	2,755.45	1,139,708			..1,993,149			(508,205)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		49,928,242	2,755.45	1,163,328			..2,046,995			(517,530)						0002.....

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideratio n Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		70,324,374	2,755.45 ..	1,673,728			..2,953,652			(743,560)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		70,366,964	2,755.45 ..	1,752,137			..3,096,152			(772,833)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		62,260,054	2,755.45 ..	1,581,396			..2,801,810			(696,361)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		88,077,001	2,755.45 ..	2,307,617			..4,095,631			(1,011,454)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		50,243,060	2,755.45 ..	1,366,611			..2,436,801			(596,665)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CREDIT SUISSE.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		45,524,174	2,755.45 ..	1,270,124			..2,276,167			(553,771)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		59,944,355	2,755.45 ..	1,732,392			..3,117,032			(751,857)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		56,304,858	2,755.45 ..	1,706,037			..3,096,772			(737,347)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		55,528,907	2,755.45 ..	1,799,137			..3,303,985			(771,487)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CREDIT SUISSE.....		11/06/2018	11/06/2019.	11/06/2019.	Expiration.		70,565,697	2,755.45 ..	2,427,460			..4,516,266			(1,034,064)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		11/20/2018	11/20/2019.	11/20/2019.	Expiration.		20,340,262	115.67 ..	526,813			..1,149,226			(668,892)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BNP PARIBAS NY.....		11/20/2018	11/20/2019.	11/20/2019.	Expiration.		..6,729,668	79.79 ..	202,421			468,099			(103,808)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CREDIT SUISSE.....		11/20/2018	11/20/2019.	11/20/2019.	Expiration.		28,909,523	915.61 ..	1,442,585			..2,733,050			(987,905)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		11/20/2018	11/20/2019.	11/20/2019.	Expiration.		..3,400,765	470.64 ..	154,735			225,157			(82,400)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		11/20/2018	11/20/2019.	11/20/2019.	Expiration.		77,494,404	2,641.89 ..	1,875,365			..3,603,552			(812,886)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		11/20/2018	11/20/2019.	11/20/2019.	Expiration.		25,534,973	2,641.89 ..	625,607			508,509			(122,949)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		11/20/2018	11/20/2019.	11/20/2019.	Expiration.		71,818,644	2,641.89 ..	1,486,643			..2,621,408			(1,027,382)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		11/20/2018	11/20/2019.	11/20/2019.	Expiration.		97,471,978	2,641.89 ..	2,244,779			..3,996,444			(1,545,019)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		11/20/2018	11/20/2019.	11/20/2019.	Expiration.		79,765,604	2,641.89 ..	1,970,210			..3,509,591			(1,343,867)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		11/20/2018	11/20/2019.	11/20/2019.	Expiration.		50,912,364	2,641.89 ..	1,277,892			..2,291,057			(872,986)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		11/20/2018	11/20/2019.	11/20/2019.	Expiration.		55,499,900	2,641.89 ..	1,448,540			..2,608,520			(984,493)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		11/20/2018	11/20/2019.	11/20/2019.	Expiration.		102,656,810	2,641.89 ..	2,792,265			..5,030,179			(1,880,864)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		11/20/2018	11/20/2019.	11/20/2019.	Expiration.		79,073,960	2,641.89 ..	2,229,877			..4,032,880			(1,494,223)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		11/20/2018	11/20/2019.	11/20/2019.	Expiration.		51,632,438	2,641.89 ..	1,518,002			..2,762,314			(1,012,144)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		11/20/2018	11/20/2019.	11/20/2019.	Expiration.		56,706,555	2,641.89 ..	1,786,256			..3,288,988			(1,181,821)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		11/20/2018	11/20/2019.	11/20/2019.	Expiration.		68,000,061	2,641.89 ..	2,325,602			..4,318,004			(1,516,181)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CREDIT SUISSE.....		12/06/2018	12/06/2019.	12/06/2019.	Expiration.		21,413,144	117.14 ..	546,035			..1,210,133			(644,574)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		12/06/2018	12/06/2019.	12/06/2019.	Expiration.		..6,848,446	82.92 ..	193,126			472,543			(69,364)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....		12/06/2018	12/06/2019.	12/06/2019.	Expiration.		34,047,617	925.61 ..	1,705,786			..3,246,922			(1,042,209)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		12/06/2018	12/06/2019.	12/06/2019.	Expiration.		..5,829,074	472.21 ..	265,806			389,337			(138,635)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		12/06/2018	12/06/2019.	12/06/2019.	Expiration.		72,787,430	2,695.95 ..	1,761,456			..3,421,019			(586,930)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		12/06/2018	12/06/2019.	12/06/2019.	Expiration.		27,335,143	2,695.95 ..	656,043			159,839			(122,668)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		12/06/2018	12/06/2019.	12/06/2019.	Expiration.		60,928,470	2,695.95 ..	1,249,872			..2,254,350			(742,284)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		12/06/2018	12/06/2019.	12/06/2019.	Expiration.		55,548,830	2,695.95 ..	1,222,758			..2,221,994			(721,786)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		12/06/2018	12/06/2019.	12/06/2019.	Expiration.		80,608,905	2,695.95 ..	1,927,476			..3,506,373			(1,121,731)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		12/06/2018	12/06/2019.	12/06/2019.	Expiration.		66,589,965	2,695.95 ..	1,692,298			..3,096,392			(977,912)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		12/06/2018	12/06/2019.	12/06/2019.	Expiration.		129,405,600	2,695.95 ..	3,443,716			..6,340,800			(1,981,569)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		12/06/2018	12/06/2019.	12/06/2019.	Expiration.		66,050,775	2,695.95 ..	1,817,265			..3,368,505			(1,043,959)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		12/06/2018	12/06/2019.	12/06/2019.	Expiration.		70,094,700	2,695.95 ..	1,970,646			..3,644,940			(1,124,922)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		12/06/2018	12/06/2019.	12/06/2019.	Expiration.		74,695,026	2,695.95 ..	2,225,912			..4,145,706			(1,261,134)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE..		12/06/2018	12/06/2019.	12/06/2019.	Expiration.		54,188,595	2,695.95 ..	1,761,847			..3,332,580			(989,384)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MORGAN STANLEY.....		12/06/2018	12/06/2019.	12/06/2019.	Expiration.		35,848,207	2,695.95 ..	1,222,424			..2,330,177			(682,081)						0002.....

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideratio n Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		12/20/2018	12/20/2019.	12/20/2019.	Expiration.		18,688,760	119.24	463,481			..1,046,972		.....	.....(486,389)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	SOCIETE GENERALE.....		12/20/2018	12/20/2019.	12/20/2019.	Expiration.		..8,215,004	75.63	254,665			567,001		.....	.....(200,929)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	JP MORGAN CHASE.....		12/20/2018	12/20/2019.	12/20/2019.	Expiration.		31,356,214	889.61	1,583,489			..5,235,602		.....	.....(1,613,981)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	UBS SECURITIES.....		12/20/2018	12/20/2019.	12/20/2019.	Expiration.		..3,668,043	459.52	166,162			382,514		.....	.....(152,257)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		12/20/2018	12/20/2019.	12/20/2019.	Expiration.		69,956,234	2,467.42	1,595,002			..3,217,949		.....	.....(1,606,925)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		12/20/2018	12/20/2019.	12/20/2019.	Expiration.		25,949,499	2,467.42	531,965			..2,632,682		.....	.....(558,906)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	WELLS FARGO.....		12/20/2018	12/20/2019.	12/20/2019.	Expiration.		69,017,826	2,467.42	1,387,258			..2,588,217		.....	.....(1,404,115)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		12/20/2018	12/20/2019.	12/20/2019.	Expiration.		49,244,802	2,467.42	1,041,036			..1,969,856		.....	.....(1,062,996)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	CITIBANK.....		12/20/2018	12/20/2019.	12/20/2019.	Expiration.		47,434,546	2,467.42	1,048,304			..1,968,573		.....	.....(1,058,977)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		12/20/2018	12/20/2019.	12/20/2019.	Expiration.		67,023,282	2,467.42	1,530,812			..2,915,438		.....	.....(1,561,870)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		12/20/2018	12/20/2019.	12/20/2019.	Expiration.		107,429,379	2,467.42	2,599,793			..4,941,694		.....	.....(2,633,637)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		12/20/2018	12/20/2019.	12/20/2019.	Expiration.		75,908,780	2,467.42	1,940,230			..3,719,420		.....	.....(1,970,015)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		12/20/2018	12/20/2019.	12/20/2019.	Expiration.		66,461,410	2,467.42	1,777,843			..3,422,705		.....	.....(1,803,513)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	MERRILL LYNCH.....		12/20/2018	12/20/2019.	12/20/2019.	Expiration.		68,312,786	2,467.42	1,952,380			..3,791,310		.....	.....(1,981,339)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		12/20/2018	12/20/2019.	12/20/2019.	Expiration.		51,766,274	2,467.42	1,612,519			..3,183,703		.....	.....(1,643,268)						0002.....
EQUITY INDEX CALL OPTIONS.....	EQUITY INDEX PRODUCTS.	N/A.....	A.....	BARCLAYS.....		12/20/2018	12/20/2019.	12/20/2019.	Expiration.		32,835,286	2,467.42	1,073,713			..2,134,263		.....	.....(1,093,680)						0002.....
0015999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....													551,800,311	0	0	646,613,728	0	XXX	177,193,961)	0	0	0	0	0	XXX
0219999999. Total-Purchased Options-Hedging Other.....													551,800,311	0	0	646,613,728	0	XXX	177,193,961)	0	0	0	0	0	XXX
Total Purchased Options																									
0439999999. Total-Purchased Options-Call Options and Warrants.....													551,800,311	0	0	646,613,728	0	XXX	177,193,961)	0	0	0	0	0	XXX
0499999999. Total-Purchased Options.....													551,800,311	0	0	646,613,728	0	XXX	177,193,961)	0	0	0	0	0	XXX
Total Written Options																									
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																									
RECEIVE SWAPPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL.....	D1.....	C.....	MORGAN STANLEY.....		08/25/2014	08/26/2019.	08/26/2019.	Exercise.....		80,000	2.26600%				(693,081)		.....	.....729,717						0004.....
RECEIVE SWAPPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	MORGAN STANLEY.....		01/25/2018	04/25/2024.	10/25/2019.	Exercise.....		104,000	1.93963%			..3,129,143	64,234		.....	.....(179,938)			..3,129,143			0004.....
RECEIVE SWAPPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	MERRILL LYNCH.....		09/20/2018	09/20/2023.	06/20/2019.	Exercise.....		138,000	2.63263%			..3,657,167	170,108		.....	.....(1,514,284)			..3,657,167			0004.....
1059999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Interest Rate.....													0	0	..6,786,310	(458,739)	0	XXX	(964,505)	0	0	..6,786,310	0	0	XXX
1109999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108.....													0	0	..6,786,310	(458,739)	0	XXX	(964,505)	0	0	..6,786,310	0	0	XXX
Total Swaps																									
1359999999. Total-Swaps-Interest Rate.....													0	0	..6,786,310	(458,739)	0	XXX	(964,505)	0	0	..6,786,310	0	0	XXX
1409999999. Total-Swaps.....													0	0	..6,786,310	(458,739)	0	XXX	(964,505)	0	0	..6,786,310	0	0	XXX
TOTALS																									
1699999999. Total-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108.....													0	0	..6,786,310	(458,739)	0	XXX	(964,505)	0	0	..6,786,310	0	0	XXX
1709999999. Total-Hedging Other.....													551,800,311	0	0	646,613,728	0	XXX	177,193,961)	0	0	0	0	0	XXX
1759999999. TOTAL.....													551,800,311	0	..6,786,310	646,154,989	0	XXX	178,158,466)	0	0	..6,786,310	0	0	XXX

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideratio n Received. (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)

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

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0002	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices of Exchange Traded Funds.
	0004	Increases the bond portfolio duration by .20 years

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

Sch. DB - Pt. B - Sn. 2
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
Over-the-Counter NAIC 1 Designation											
BARCLAYS	Y.....	Y.....	122,900,000	127,845,060	.....	.....4,945,060	127,845,060	.....	.....4,945,060	.....	.....0
BNP PARIBAS NY	Y.....	Y.....	10,198,669	14,051,345	.....	.....3,852,676	14,051,345	.....	.....3,852,676	.....	.....0
CHICAGO BOARD OF EXCHANGE.....	N.....	N.....	.....	.....289,162,493	.....	.....289,162,493	289,162,493	.....	.....289,162,493	.....	.....0
CITIBANK.....	Y.....	Y.....	77,969,500	81,923,121	.....	.....3,953,621	81,923,121	.....	.....3,953,621	.....	.....0
CREDIT SUISSE.....	Y.....	Y.....	12,814,000	13,979,503	(748,129)	417,374	13,979,503	(748,129)	417,374	.....	.....0
GOLDMAN SACHS.....	Y.....	Y.....	940,000	1,115,102	.....	.....175,102	1,115,102	.....	.....175,102	.....	.....0
JP MORGAN CHASE.....	Y.....	Y.....	63,230,000	68,094,634	.....	.....4,864,634	68,094,634	.....	.....4,864,634	.....	.....0
MERRILL LYNCH.....	Y.....	Y.....	75,370,000	97,732,211	.....	.....22,362,211	97,732,211	.....	.....22,362,211	.....	.....0
MORGAN STANLEY.....	Y.....	Y.....	36,631,603	45,260,948	(3,871,703)	4,757,642	45,260,948	(3,871,703)	4,757,642	.....	.....0
ROYAL BANK OF CANADA.....	Y.....	Y.....	39,750,000	40,290,292	.....	.....540,292	40,290,292	.....	.....540,292	.....	.....0
SCOTIA BANK.....	Y.....	Y.....	.....	.....265,692	.....	.....265,692	265,692	.....	.....265,692	.....	.....0
SOCIETE GENERALE.....	Y.....	Y.....	9,620,000	13,375,823	.....	.....3,755,823	13,375,823	.....	.....3,755,823	.....	.....0
UBS SECURITIES.....	Y.....	Y.....	40,280,000	43,553,368	.....	.....3,273,368	43,553,368	.....	.....3,273,368	.....	.....0
WELLS FARGO.....	Y.....	Y.....	106,510,000	109,090,853	.....	.....2,580,853	109,090,853	.....	.....2,580,853	.....	.....0
0299999999. Total NAIC 1 Designation.....			596,213,772	945,740,444	(4,619,832)	344,906,840	945,740,444	(4,619,832)	344,906,840	0	0
0999999999. Gross Totals.....			596,213,772	945,740,444	(4,619,832)	344,906,840	945,740,444	(4,619,832)	344,906,840	0	0
1. Offset per SSAP No. 64				.....	.....						
2. Net after right of offset per SSAP No. 64				945,740,444	(4,619,832)						

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH.....		BANK OF NEW YORK (141001).....	122,900,000	122,900,000	XXX		
BNP PARIBAS NY.....	CASH.....		BANK OF NEW YORK (141001).....	10,198,669	10,198,669	XXX		
CITIBANK.....	CASH.....		BANK OF NEW YORK (141001).....	77,969,500	77,969,500	XXX		
CREDIT SUISSE.....	CASH.....		BANK OF NEW YORK (141001).....	12,814,000	12,814,000	XXX		
GOLDMAN SACHS.....	CASH.....		BANK OF NEW YORK (141001).....	940,000	940,000	XXX		
JP MORGAN CHASE.....	CASH.....		BANK OF NEW YORK (141001).....	63,230,000	63,230,000	XXX		
MERRILL LYNCH.....	CASH.....		BANK OF NEW YORK (141001).....	75,370,000	75,370,000	XXX		
MORGAN STANLEY.....	CASH.....		BANK OF NEW YORK (141001).....	17,130,000	17,130,000	XXX		
MORGAN STANLEY.....	CASH.....		MORGAN STANLEY (0617HNJR4).....	19,501,603	19,501,603	XXX		
ROYAL BANK OF CANADA.....	CASH.....		BANK OF NEW YORK (141001).....	39,750,000	39,750,000	XXX		
SOCIETE GENERALE.....	CASH.....		BANK OF NEW YORK (141001).....	9,620,000	9,620,000	XXX		
UBS SECURITIES.....	CASH.....		BANK OF NEW YORK (141001).....	40,280,000	40,280,000	XXX		
WELLS FARGO.....	CASH.....		BANK OF NEW YORK (141001).....	106,510,000	106,510,000	XXX		
0299999999. Totals.....				596,213,772	596,213,772	XXX	XXX	XXX

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Annual Statement for the year 2019 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of New York Mellon.....	New York, NY.....	0.25	.....	.....1,216	7,068,330	XXX
Bay Bridge Marina.....	Stevensville, MD.....	.....	.....	.....	.....1,449,035	XXX
Charleston Harbor.....	Charleston, SC.....	.....	.....	.....	.....2,367,437	XXX
Community Bank of the Bay.....	Oakland, CA.....	2.00	1,837	170	100,000	XXX
FHLB.....	Cincinnati, OH.....	1.39	455,477	.....	.....11,144,377	XXX
Huntington Bank.....	Columbus, OH.....	.....	.....	.....	.....30,936	XXX
Mountain View Grand.....	Whitefield, NH.....	.....	.....	.....	.....424,247	XXX
PNC Bank.....	Pittsburgh, PA.....	.....	.....	.....	.....(39,256,272)	XXX
Raymond James.....	St. Petersburg, FL.....	0.45	.....	.....	.....49,747	XXX
Cash Held With Securities On Deposit.....	.....	.....	.....	.....	.....2,499	XXX
Sailfish Marina.....	Palm Beach Shores, FL.....	.....	.....	.....	.....607,239	XXX
Skipjack Cove.....	Georgetown, MD.....	.....	.....	.....	.....617,730	XXX
Wells Fargo Bank / Norwest Bank.....	Phoenix, AZ.....	.....	.....	.....	.....285,551	XXX
0199999. Total - Open Depositories.....	XXX	XXX	457,314	1,386	(15,109,143)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	457,314	1,386	(15,109,143)	XXX
0599999. Total Cash.....	XXX	XXX	457,314	1,386	(15,109,143)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	17,943,424	4. April.....	16,508,874	7. July.....	50,755,068	10. October.....	11,830,196
2. February.....	44,933,642	5. May.....	(8,304,382)	8. August.....	1,966,000	11. November.....	36,214,325
3. March.....	(9,609,524)	6. June.....	(2,162,630)	9. September.....	15,743,396	12. December.....	(15,109,143)

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	EOS Energy Storage 3.00 06/30/2019.....	.....	08/05/2019.....	3.00	10/31/2019.....	333,333	5,753	.....
	Amherst L .90 01/08/2020.....	.....	10/11/2019.....	3.91	01/08/2020.....	10,300,000	89,576	.....
	Amherst L+.75 001/13/2020.....	.....	12/13/2019.....	2.49	01/13/2020.....	9,400,000	11,691	19,025
	Amherst L+.75 01/09/2020.....	.....	12/30/2019.....	2.53	01/09/2020.....	46,000,000	3,234	.....
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....	.....	.....	.....	.....	.....66,033,333	110,254	19,025
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....	.....	.....	.....	.....	.....66,033,333	110,254	19,025
Total Bonds								
7699999.	Subtotals - Issuer Obligations.....	.....	.....	.....	.....	.....66,033,333	110,254	19,025
8399999.	Subtotals - Bonds.....	.....	.....	.....	.....	.....66,033,333	110,254	19,025
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V	41 9 FIRST AMER:TRS OBG V.....	SD.....	08/02/2019.....	1.350	.....	......2	.....	......3
825252	40 6 INVESCO TREASURY INST.....	.....	12/31/2019.....	1.480	.....	.....626,057,422	722,502	13,605,581
825252	40 6 INVESCO TREASURY INST.....	SD.....	12/30/2019.....	1.480	.....	.....25,347,283	31,218	199,593
94975H	29 6 WELLSFARGO:TRS+ MM I.....	SD.....	08/02/2019.....	1.430	.....	......1	.....	......1
8599999.	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....	.....	.....	.....	.....	.....651,404,708	753,720	13,805,177
All Other Money Market Mutual Funds								
711991	00 0 TD BANK DEPOSIT SWEEP.....	SD.....	12/16/2019.....	.....	.....	.....17,184	.....	.....98
8699999.	Total - All Other Money Market Mutual Funds.....	.....	.....	.....	.....	.....17,184	0	98
8899999.	Total - Cash Equivalents.....	.....	.....	.....	.....	.....717,455,225	863,974	13,824,300

Annual Statement for the year 2019 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....AL							
2. Alaska.....AK							
3. Arizona.....AZ							
4. Arkansas.....AR		O...	LIFE INSURANCE.....			127,499	130,501
5. California.....CA							
6. Colorado.....CO							
7. Connecticut.....CT							
8. Delaware.....DE							
9. District of Columbia.....DC							
10. Florida.....FL		B...	LIFE INSURANCE.....			2,866,044	2,884,521
11. Georgia.....GA		O...	LIFE INSURANCE.....			113,001	120,635
12. Hawaii.....HI							
13. Idaho.....ID							
14. Illinois.....IL							
15. Indiana.....IN							
16. Iowa.....IA							
17. Kansas.....KS							
18. Kentucky.....KY							
19. Louisiana.....LA							
20. Maine.....ME							
21. Maryland.....MD							
22. Massachusetts.....MA		B...	LIFE INSURANCE.....			170,000	174,082
23. Michigan.....MI							
24. Minnesota.....MN							
25. Mississippi.....MS							
26. Missouri.....MO							
27. Montana.....MT							
28. Nebraska.....NE							
29. Nevada.....NV		B...	LIFE INSURANCE.....			246,361	269,759
30. New Hampshire.....NH							
31. New Jersey.....NJ		O...	LIFE INSURANCE.....			735,577	754,403
32. New Mexico.....NM		B...	LIFE INSURANCE.....			210,000	217,012
33. New York.....NY							
34. North Carolina.....NC		O...	LIFE INSURANCE.....			413,002	440,904
35. North Dakota.....ND							
36. Ohio.....OH		B...	LIFE INSURANCE.....	2,599,559	2,650,795		
37. Oklahoma.....OK							
38. Oregon.....OR							
39. Pennsylvania.....PA							
40. Rhode Island.....RI							
41. South Carolina.....SC							
42. South Dakota.....SD							
43. Tennessee.....TN							
44. Texas.....TX							
45. Utah.....UT							
46. Vermont.....VT							
47. Virginia.....VA		B...	LIFE INSURANCE.....			85,000	87,041
48. Washington.....WA							
49. West Virginia.....WV							
50. Wisconsin.....WI							
51. Wyoming.....WY							
52. American Samoa.....AS							
53. Guam.....GU							
54. Puerto Rico.....PR							
55. US Virgin Islands.....VI							
56. Northern Mariana Islands.....MP							
57. Canada.....CAN							
58. Aggregate Alien and Other.....OT		XXX	XXX	0	0	0	0
59. Total.....		XXX	XXX	2,599,559	2,650,795	4,966,483	5,078,858
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for line 58 from overflow page.....		XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....		XXX	XXX	0	0	0	0

2019 ALPHABETICAL INDEX

LIFE ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 2	E12
Analysis of Operations By Lines of Business	6	Schedule D – Part 3	E13
Asset Valuation Reserve Default Component	30	Schedule D – Part 4	E14
Asset Valuation Reserve Equity	32	Schedule D – Part 5	E15
Asset Valuation Reserve Replications (Synthetic) Assets	35	Schedule D – Part 6 – Section 1	E16
Asset Valuation Reserve	29	Schedule D – Part 6 – Section 2	E16
Assets	2	Schedule D – Summary By Country	SI04
Cash Flow	5	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule DA – Part 1	E17
Exhibit 1 – Part 2 – Dividends and Coupons Applied, Reinsurance Commissions and Expense	10	Schedule DA – Verification Between Years	SI10
Exhibit 2 – General Expenses	11	Schedule DB – Part A – Section 1	E18
Exhibit 3 – Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11	Schedule DB – Part A – Section 2	E19
Exhibit 4 – Dividends or Refunds	11	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part B – Section 1	E20
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 2	E21
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part C – Section 1	SI12
Exhibit 7 – Deposit-Type Contracts	15	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 1	16	Schedule DB – Part D – Section 1	E22
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 2	17	Schedule DB – Part D – Section 2	E23
Exhibit of Capital Gains (Losses)	8	Schedule DB – Part E	E24
Exhibit of Life Insurance	25	Schedule DB – Verification	SI14
Exhibit of Net Investment Income	8	Schedule DL – Part 1	E25
Exhibit of Nonadmitted Assets	18	Schedule DL – Part 2	E26
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27	Schedule E – Part 1 – Cash	E27
Five-Year Historical Data	22	Schedule E – Part 2 – Cash Equivalents	E28
Form for Calculating the Interest Maintenance Reserve (IMR)	28	Schedule E – Verification Between Years	SI15
General Interrogatories	20	Schedule E – Part 3 – Special Deposits	E29
Jurat Page	1	Schedule F	36
Liabilities, Surplus and Other Funds	3	Schedule H – Accident and Health Exhibit – Part 1	37
Life Insurance (State Page)	24	Schedule H – Part 2, Part 3 and Part 4	38
Notes To Financial Statements	19	Schedule H – Part 5 – Health Claims	39
Overflow Page For Write-ins	55	Schedule S – Part 1 – Section 1	40
Schedule A – Part 1	E01	Schedule S – Part 1 – Section 2	41
Schedule A – Part 2	E02	Schedule S – Part 2	42
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 1	43
Schedule A – Verification Between Years	SI02	Schedule S – Part 3 – Section 2	44
Schedule B – Part 1	E04	Schedule S – Part 4	45
Schedule B – Part 2	E05	Schedule S – Part 5	46
Schedule B – Part 3	E06	Schedule S – Part 6	47
Schedule B – Verification Between Years	SI02	Schedule S – Part 7	48
Schedule BA – Part 1	E07	Schedule T – Part 2 Interstate Compact	50
Schedule BA – Part 2	E08	Schedule T – Premiums and Annuity Considerations	49
Schedule BA – Part 3	E09	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	51
Schedule BA – Verification Between Years	SI03	Schedule Y – Part 1A – Detail of Insurance Holding Company System	52
Schedule D – Part 1	E10	Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	53
Schedule D – Part 1A – Section 1	SI05	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 2	SI08	Summary of Operations	4
Schedule D – Part 2 – Section 1	E11	Supplemental Exhibits and Schedules Interrogatories	54