



QUARTERLY STATEMENT

As of March 31, 2020
of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....0084, 0084
(Current Period) (Prior Period)

NAIC Company Code..... 16691

Employer's ID Number..... 31-0501234

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... March 7, 1872

Commenced Business..... March 7, 1872

Statutory Home Office 301 E Fourth Street .. Cincinnati .. OH .. US .. 45202
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 301 E Fourth Street .. Cincinnati .. OH .. US .. 45202
(Street and Number) (City or Town, State, Country and Zip Code)

513-369-5000
(Area Code) (Telephone Number)

Mail Address 301 E Fourth Street .. Cincinnati .. OH .. US .. 45202
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>
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513-369-5000
(Area Code) (Telephone Number)

Internet Web Site Address www.greatamericaninsurancegroup.com

Statutory Statement Contact	Robert James Schwartz (Name)
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513-369-5092
(Area Code) (Telephone Number) (Extension)

BSchwartz@gaig.com
(E-Mail Address)

513-369-3873
(Fax Number)

OFFICERS

Name	Title
1. Gary John Gruber	President
3. Robert James Schwartz	Vice President & Controller

Name	Title
2. Sue Ann Erhart	Senior Vice President, General Counsel & Secretary
4. Lisa Ann Hays	Vice President & Actuary

OTHER

Ronald James Brichler	Executive Vice President
Anthony Joseph Mercurio	Executive Vice President

Vincent McLenaghan	Executive Vice President
Michael Eugene Sullivan Jr.	Executive Vice President

David Lawrence Thompson Jr. Executive Vice President

Aaron Beasy Latto Senior Vice President

James Louis Muething	Senior Vice President
Michael David Pierce	Senior Vice President
Bruce Robert Smith Jr.	Senior Vice President
Annette Denise Gardner	Vice President & Assistant Treasurer
Stephen Charles Beraha	AVP, Assistant General Counsel & Asst. Secretary
Lisa Ann Pennekamp	Assistant Vice President & Asst. General Counsel
Robert Jude Zbacnik	Assistant Treasurer

James Richard Niehaus	Senior Vice President & Chief Information Officer
Carol Prevatt Sipe #	Senior Vice President
David John Witzgall	Senior Vice President, CFO & Treasurer
John William Tholen	Vice President
Brian Anthony Moning	Assistant Vice President
Howard Kim Baird	Assistant Treasurer

DIRECTORS OR TRUSTEES

Ronald James Brichler
David Lawrence Thompson Jr.

Michelle Ann Gillis
David John Witzgall

Gary John Gruber

Michael Eugene Sullivan Jr.

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)
Gary John Gruber

President

(Title)



(Signature)

Sue Ann Erhart

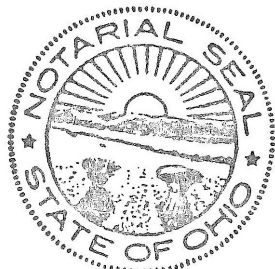
Senior Vice President, General Counsel & Secretary

(Title)


(Signature)
Robert James Schwartz
Vice President & Controller
(Title)

Subscribed and sworn to before me
This 7th day of May, 2020


Notary Public, State of Ohio
My Commission Expires November 8, 2021



a. Is this an original filing? Yes [X] No []

b. If no:

1. State the amendment number _____

2. Date filed _____

3. Number of pages attached _____

GREAT AMERICAN INSURANCE COMPANY
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	4,233,901,134	0	4,233,901,134	4,151,708,417
2. Stocks:				
2.1 Preferred stocks.....	232,047,282	0	232,047,282	255,633,110
2.2 Common stocks.....	945,272,777	15,260,466	930,012,311	1,118,281,812
3. Mortgage loans on real estate:				
3.1 First liens.....	383,608,938	0	383,608,938	370,715,151
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	57,273,943	0	57,273,943	57,455,615
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....68,632,996), cash equivalents (\$.....219,865,109) and short-term investments (\$.....211,814,575).....	500,312,680	0	500,312,680	752,974,261
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	127,819	0	127,819	234,874
8. Other invested assets.....	811,405,045	0	811,405,045	766,437,556
9. Receivables for securities.....	9,643,956	0	9,643,956	3,036,261
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	7,173,593,575	15,260,466	7,158,333,109	7,476,477,057
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	41,512,124	364,642	41,147,482	38,476,462
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	408,353,124	28,296,728	380,056,396	365,158,831
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	295,346,083	0	295,346,083	299,267,044
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	80,196,596	0	80,196,596	53,513,207
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	9,584,901
18.2 Net deferred tax asset.....	197,900,775	0	197,900,775	138,212,352
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	62,793,141	54,721,505	8,071,636	7,148,510
21. Furniture and equipment, including health care delivery assets (\$.....0).....	8,825,957	8,825,957	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	27,805,077	164,683	27,640,394	11,964,847
24. Health care (\$.....0) and other amounts receivable.....	12,687,070	0	12,687,070	13,636,942
25. Aggregate write-ins for other than invested assets.....	453,807,203	34,234,328	419,572,874	562,019,852
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	8,762,820,725	141,868,309	8,620,952,415	8,975,460,005
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	8,762,820,725	141,868,309	8,620,952,415	8,975,460,005

DETAILS OF WRITE-INS				
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Receivable from Federal Crop Insurance Corporation.....	187,185,815	0	187,185,815	325,600,767
2502. Company owned life insurance.....	186,789,806	0	186,789,806	185,334,724
2503. Other assets and receivables.....	34,099,976	32,957,736	1,142,240	10,257,304
2598. Summary of remaining write-ins for Line 25 from overflow page.....	45,731,604	1,276,592	44,455,012	40,827,056
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	453,807,203	34,234,328	419,572,874	562,019,852

GREAT AMERICAN INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....395,529,432).....	3,261,019,842	3,329,924,121
2. Reinsurance payable on paid losses and loss adjustment expenses.....	6,247,406	5,298,615
3. Loss adjustment expenses.....	786,651,785	767,943,858
4. Commissions payable, contingent commissions and other similar charges.....	80,706,742	95,649,888
5. Other expenses (excluding taxes, licenses and fees).....	170,341,057	175,603,905
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	24,517,544	28,723,957
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	12,197,111	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....566,336,896 and including warranty reserves of \$.....5,194,409 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	1,479,829,934	1,469,883,822
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	151,445,410	144,300,777
13. Funds held by company under reinsurance treaties.....	480,855,542	555,341,414
14. Amounts withheld or retained by company for account of others.....	112,649,908	101,383,204
15. Remittances and items not allocated.....	2,483,878	1,320,503
16. Provision for reinsurance (including \$.....12,000 certified).....	44,229,000	44,229,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	35,331,718	25,024,572
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	3,394,615	3,491,941
20. Derivatives.....	0	0
21. Payable for securities.....	2,661,069	4,272,768
22. Payable for securities lending.....	0	0
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(109,022,988)	(111,609,074)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	6,545,539,574	6,640,783,270
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	6,545,539,574	6,640,783,270
29. Aggregate write-ins for special surplus funds.....	88,048,597	90,949,254
30. Common capital stock.....	15,440,600	15,440,600
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	873,724,549	871,833,489
35. Unassigned funds (surplus).....	1,098,199,095	1,356,453,393
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	2,075,412,841	2,334,676,735
38. Totals (Page 2, Line 28, Col. 3).....	8,620,952,415	8,975,460,005

DETAILS OF WRITE-INS

2501. Accounts payable and other liabilities.....	18,724,534	19,984,663
2502. Retroactive reinsurance ceded.....	(127,747,522)	(131,593,738)
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(109,022,988)	(111,609,074)
2901. Retroactive reinsurance gain.....	88,048,597	90,949,254
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	88,048,597	90,949,254
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

GREAT AMERICAN INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....431,949,578).....	442,646,425	400,196,048	2,347,201,129
1.2 Assumed..... (written \$....641,437,866).....	619,045,107	570,478,338	2,380,111,293
1.3 Ceded..... (written \$....323,246,872).....	321,497,071	297,865,590	1,579,118,341
1.4 Net..... (written \$....750,140,572).....	740,194,460	672,808,796	3,148,194,080
DEDUCTIONS:			
2. Losses incurred (current accident year \$....428,652,112):			
2.1 Direct.....	136,331,111	132,288,516	1,548,148,390
2.2 Assumed.....	329,958,726	250,842,184	1,137,524,096
2.3 Ceded.....	167,620,183	101,200,810	1,106,950,762
2.4 Net.....	298,669,654	281,929,890	1,578,721,724
3. Loss adjustment expenses incurred.....	103,187,807	87,226,428	381,057,513
4. Other underwriting expenses incurred.....	277,349,401	245,681,475	1,057,156,109
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	679,206,862	614,837,793	3,016,935,346
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	60,987,598	57,971,002	131,258,735
INVESTMENT INCOME			
9. Net investment income earned.....	66,024,269	59,681,782	278,091,511
10. Net realized capital gains (losses) less capital gains tax of \$....5,046,427.....	(95,246,221)	(1,121,041)	(2,892,405)
11. Net investment gain (loss) (Lines 9 + 10).....	(29,221,952)	58,560,741	275,199,106
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$....75,356).....	(75,356)	(64,210)	(2,283,568)
13. Finance and service charges not included in premiums.....	419,874	258,129	1,364,061
14. Aggregate write-ins for miscellaneous income.....	(1,594,638)	1,362,590	(7,689,442)
15. Total other income (Lines 12 through 14).....	(1,250,120)	1,556,509	(8,608,949)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	30,515,526	118,088,252	397,848,891
17. Dividends to policyholders.....	288,215	469,505	1,469,442
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	30,227,311	117,618,747	396,379,449
19. Federal and foreign income taxes incurred.....	17,047,018	18,197,613	64,022,931
20. Net income (Line 18 minus Line 19) (to Line 22).....	13,180,293	99,421,134	332,356,518
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	2,334,676,735	1,905,916,933	1,905,916,933
22. Net income (from Line 20).....	13,180,293	99,421,134	332,356,518
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....(40,995,484).....	(146,979,047)	63,764,444	124,388,802
25. Change in net unrealized foreign exchange capital gain (loss).....	(6,969,190)	8,850	948,884
26. Change in net deferred income tax.....	18,692,939	(1,509,175)	4,655,688
27. Change in nonadmitted assets.....	(8,772,803)	(1,155,974)	(4,367,478)
28. Change in provision for reinsurance.....	0	0	(14,532,000)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	1,891,060	1,685,544	62,581,779
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(120,000,000)	(4,757,900)	(74,757,900)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(10,307,146)	(1,288,406)	(2,514,493)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(259,263,894)	156,168,519	428,759,802
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,075,412,841	2,062,085,452	2,334,676,735
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Company owned life insurance.....	1,455,083	1,313,737	5,472,761
1402. Amortization of intangibles.....	(316,614)	(316,614)	(1,266,456)
1403. Interest expense on funds held.....	(3,018,117)	0	(12,266,930)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	285,010	365,467	371,183
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(1,594,638)	1,362,590	(7,689,442)
3701. Change in foreign exchange reserve.....	(10,307,146)	(1,288,406)	(2,514,493)
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(10,307,146)	(1,288,406)	(2,514,493)

GREAT AMERICAN INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	746,407,035	656,414,601	3,239,643,706
2. Net investment income.....	62,855,617	55,229,503	278,152,367
3. Miscellaneous income.....	(2,386,489)	689,886	(11,643,225)
4. Total (Lines 1 through 3).....	806,876,163	712,333,990	3,506,152,848
5. Benefit and loss related payments.....	389,462,316	294,687,919	1,286,976,934
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	384,250,891	350,693,349	1,362,141,965
8. Dividends paid to policyholders.....	288,215	469,505	1,469,442
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	311,432	(770,726)	83,344,700
10. Total (Lines 5 through 9).....	774,312,854	645,080,048	2,733,933,041
11. Net cash from operations (Line 4 minus Line 10).....	32,563,309	67,253,942	772,219,807
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	201,345,915	153,966,583	718,755,350
12.2 Stocks.....	46,177,886	12,369,851	158,752,250
12.3 Mortgage loans.....	761,054	760,592	48,808,162
12.4 Real estate.....	0	94,989	454,706
12.5 Other invested assets.....	5,172,640	4,835,182	43,870,897
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	1,758,299	(107,059)	(92,559)
12.7 Miscellaneous proceeds.....	4,251,056	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	259,466,850	171,920,139	970,548,806
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	314,764,568	151,111,241	1,015,476,189
13.2 Stocks.....	101,868,106	17,505,818	153,586,762
13.3 Mortgage loans.....	13,654,841	3,043,872	94,068,472
13.4 Real estate.....	710,939	397,721	3,088,784
13.5 Other invested assets.....	49,344,123	36,856,627	189,548,964
13.6 Miscellaneous applications.....	0	1,129,017	2,751,078
13.7 Total investments acquired (Lines 13.1 to 13.6).....	480,342,577	210,044,296	1,458,520,248
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(220,875,726)	(38,124,158)	(487,971,442)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	55,000,000
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	120,000,000	0	70,000,000
16.6 Other cash provided (applied).....	55,650,836	46,638,766	165,554,662
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(64,349,164)	46,638,767	150,554,663
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(252,661,581)	75,768,551	434,803,028
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	752,974,261	318,171,232	318,171,232
19.2 End of period (Line 18 plus Line 19.1).....	500,312,680	393,939,783	752,974,261

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

20.0001	Receivable for securities.....	6,607,695	3,553,143	2,014,801
20.0002	Exchange of debt securities.....	5,794,266	10,279,479	45,060,256
20.0003	Transferred from other invested assets to debt securities.....	2,428,196	0	0
20.0004	Stock based compensation.....	1,891,060	1,685,544	7,581,779
20.0005	Payable for securities.....	1,611,699	316,697	26,213,933
20.0006	Company owned life insurance.....	1,455,083	1,313,737	5,472,761
20.0007	Exchange of other invested assets to equity securities.....	1,013,603	0	1,500,050
20.0008	Securities acquired in paid in kind interest payment.....	401,956	440,911	1,702,904
20.0009	Amortization of intangibles.....	316,614	316,614	1,266,456
20.0010	Miscellaneous expense (purchase accrual).....	2,100	130,500	1,172,029
20.0011	Exchange of equity securities.....	0	9,038,036	28,336,314
20.0012	Equity security transferred as a dividend to stockholder.....	0	4,757,900	4,757,900
20.0013	Exchange of debt to equity securities.....	0	2,834,888	2,612,823
20.0014	Sinking fund payments offset by a premium tax credit.....	0	0	188,975
20.0015	Interest payment offset by a premium tax credit.....	0	0	11,025
20.0016	Equity security acquired as a dividend.....	0	0	10,408

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2019
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 13,180,293	\$ 332,356,518
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 13,180,293	\$ 332,356,518
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,075,412,841	\$ 2,334,676,735
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 2,075,412,841	\$ 2,334,676,735

C. Accounting Policy

- (2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method
Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. The Company does not own any SVO Identified Exchange Traded Funds.
- (6) Basis for Loan-Backed Securities and Adjustment Methodology
For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained a third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based on not only the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 and 2 are stated at amortized cost and NAIC 3-6 are stated at lower of amortized cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation.

D. Going Concern

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

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

- (1) Description of Sources Used to Determine Prepayment Assumptions
The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- (2) Securities with Recognized Other-Than-Temporary Impairment
The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during the current year.

NOTES TO FINANCIAL STATEMENTS

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

CUSIP			Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
88607B	AA	5	\$ 1,786,799	\$ 540,000	\$ 1,246,799	\$ 540,000	\$ 540,000	03/31/2020
88606X	10	0	\$ 1,374,564	\$ 714,000	\$ 660,564	\$ 714,000	\$ 714,000	03/31/2020
75620R	AC	6	\$ 699,426	\$ 476,508	\$ 222,918	\$ 476,508	\$ 339,065	03/31/2020
55953P	AE	5	\$ 599,786	\$ 495,999	\$ 103,787	\$ 495,999	\$ 268,641	03/31/2020
03235T	AA	5	\$ 2,008,836	\$ 1,004,371	\$ 1,004,465	\$ 1,004,371	\$ 1,004,371	03/31/2020
67389Y	AF	2	\$ 2,703,227	\$ 2,323,140	\$ 380,087	\$ 2,323,140	\$ 2,031,900	03/31/2020
92917T	AG	0	\$ 9,875,604	\$ 9,406,143	\$ 469,461	\$ 9,406,143	\$ 8,514,980	03/31/2020
675923	AG	1	\$ 8,104,223	\$ 7,722,863	\$ 381,360	\$ 7,722,863	\$ 6,812,750	03/31/2020
01749P	AN	8	\$ 5,384,461	\$ 5,309,092	\$ 75,370	\$ 5,309,092	\$ 4,627,000	03/31/2020
36319W	AJ	8	\$ 4,815,350	\$ 4,757,075	\$ 58,275	\$ 4,757,075	\$ 4,149,500	03/31/2020
40432B	AZ	2	\$ 793,018	\$ 725,903	\$ 62,021	\$ 730,997	\$ 607,612	03/31/2020
40432B	AA	7	\$ 6,197	\$ 2,504	\$ 2,407	\$ 3,790	\$ 3,790	03/31/2020
45660L	LQ	0	\$ 832,452	\$ 701,115	\$ 115,365	\$ 717,087	\$ 717,087	03/31/2020
75970J	AD	8	\$ 977,446	\$ 904,009	\$ 69,671	\$ 907,775	\$ 900,620	03/31/2020
36185M	AJ	1	\$ 275,118	\$ 239,659	\$ 35,107	\$ 240,011	\$ 225,039	03/31/2020
75115B	AC	3	\$ 1,593,936	\$ 1,537,509	\$ 24,807	\$ 1,569,129	\$ 1,569,129	03/31/2020
74928X	BB	6	\$ 1,274,391	\$ 1,076,315	\$ 20,739	\$ 1,253,652	\$ 1,107,662	03/31/2020
43739E	AP	2	\$ 583,761	\$ 566,667	\$ 17,932	\$ 565,830	\$ 512,085	03/31/2020
47232C	AH	7	\$ 766,508	\$ 752,598	\$ 3,609	\$ 762,899	\$ 670,853	03/31/2020
93364F	AC	5	\$ 1,952,061	\$ 1,855,513	\$ 9,166	\$ 1,942,895	\$ 1,942,895	03/31/2020
05946X	H5	5	\$ 2,575,134	\$ 2,365,806	\$ 165,325	\$ 2,409,809	\$ 2,289,306	03/31/2020
65539C	AK	2	\$ 2,259,853	\$ 2,219,169	\$ 25,470	\$ 2,234,383	\$ 2,192,592	03/31/2020
761118	BU	1	\$ 1,756,785	\$ 1,660,717	\$ 84,702	\$ 1,672,083	\$ 1,672,083	03/31/2020
76112B	NM	8	\$ 1,821,961	\$ 1,689,790	\$ 35,957	\$ 1,786,004	\$ 1,595,951	03/31/2020
45660L	CK	3	\$ 956,673	\$ 892,935	\$ 24,273	\$ 932,400	\$ 777,960	03/31/2020
12667F	5E	1	\$ 3,395,463	\$ 3,221,430	\$ 188,547	\$ 3,206,916	\$ 3,018,348	03/31/2020
059522	AU	6	\$ 1,420,333	\$ 1,369,346	\$ 13,386	\$ 1,406,948	\$ 1,377,039	03/31/2020
00703Q	AD	4	\$ 1,125,497	\$ 1,067,067	\$ 50,605	\$ 1,074,892	\$ 923,904	03/31/2020
885220	KW	2	\$ 1,262,022	\$ 1,250,057	\$ 11,598	\$ 1,250,424	\$ 1,115,355	03/31/2020
17307G	TY	4	\$ 861,859	\$ 840,692	\$ 25,601	\$ 836,258	\$ 765,039	03/31/2020
Total					\$ 5,589,374			

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ (67,511,755)
	2. 12 Months or Longer	\$ (24,854,659)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 1,105,717,071
	2. 12 Months or Longer	\$ 269,026,449

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of March 31, 2020. The Company has the intent to hold such securities until they recover in value or mature.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
The Company did not engage in dollar repurchase agreements or securities lending transactions.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not engage in repurchase transactions accounted for as secured borrowing.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions
The Company did not engage in reverse repurchase transactions accounted for as secured borrowing.
- H. Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Taker – Overview of Sale Transactions
The Company did not engage in repurchase transactions accounted for as a sale.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Provider – Overview of Sale Transactions
The Company did not engage in reverse repurchase transactions accounted for as a sale.

NOTES TO FINANCIAL STATEMENTS

M. Working Capital Finance Investments

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

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC	\$ 2	\$ 5	\$ 1,742,149	\$ 2,052,790	\$ 3,387,198	\$ 3,657,770
(2) Bonds – FV	3	0	172,432	0	172,432	0
(3) LB & SS – AC	12	13	395,511	1,051,469	8,296,332	8,429,113
(4) LB & SS – FV	4	3	847,626	869,728	847,626	869,728
(5) Preferred Stock – AC	14	16	11,719,624	14,455,588	12,431,713	15,193,715
(6) Preferred Stock – FV	8	5	8,945,245	5,656,996	8,945,245	5,656,996
(7) Total (1+2+3+4+5+6)	\$ 43	\$ 42	\$ 23,822,587	\$ 24,086,571	\$ 34,080,546	\$ 33,807,322

AC – Amortized Cost FV – Fair Value

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	5	0
(2) Aggregate Amount of Investment Income	\$ 376,961	\$ 0

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

In 2020, the Company entered into foreign currency forward contracts to hedge the foreign currency exchange risk associated with Canadian branch operations. These foreign currency forward contracts qualify for hedge accounting. The fair value of open foreign currency forward contracts is reported as either a derivative asset or a derivative liability as appropriate for each contract. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized gain or loss at settlement is reported in net realized capital gains/(losses).

The notional amount of the open contract is \$70,000,000 with a book adjusted carrying value and fair value of \$127,819. The open contract expires on June 30, 2020.

The net unrealized capital gains/(losses) recognized during the reporting period resulting from derivatives was \$(107,054). The net realized capital gains/(losses) recognized during the reporting period resulting from settlement of derivatives was \$4,251,056.

Note 9 – Income Taxes

No significant changes

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

A. No significant changes

B and C. On March 6, 2020, the Company paid a \$120 million ordinary dividend to American Financial Group, Inc. in the form of cash.

D – O. No significant changes

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

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

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

A. Defined Benefit Plan

The Company does not have any defined benefit plans.

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

(4) Dates and Amounts of Dividends Paid

On March 6, 2020, the Company paid a \$120 million ordinary dividend to American Financial Group, Inc. in the form of cash.

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

NOTES TO FINANCIAL STATEMENTS

Note 15 – Leases

No significant changes

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

No significant changes

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

B. Transfer and Servicing of Financial Assets

Not applicable

C. Wash Sales

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

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

No significant changes

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

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

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

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

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

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

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

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

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Residential MBS	\$ 0	\$ 1,836,811	\$ 239,911	\$ 0	\$ 2,076,722
Commercial MBS	\$ 0	\$ 2,217,770	\$ 2,519,612	\$ 0	\$ 4,737,382
Collateralized loan obligations	\$ 0	\$ 0	\$ 607,706	\$ 0	\$ 607,706
Asset backed securities	\$ 0	\$ 10	\$ 953,866	\$ 0	\$ 953,876
All other bonds	\$ 0	\$ 68,011,209	\$ 42,498,567	\$ 0	\$ 110,509,776
Preferred Stocks	\$ 149,594,647	\$ 6,260,000	\$ 6,956,945	\$ 0	\$ 162,811,592
Non-affiliated common stocks	\$ 310,677,594	\$ 8,318	\$ 66,192,091	\$ 0	\$ 376,878,003
Derivatives	\$ 0	\$ 127,819	\$ 0	\$ 0	\$ 127,819
Total	\$ 460,272,241	\$ 78,461,937	\$ 119,968,698	\$ 0	\$ 658,702,876
Liabilities at Fair Value					
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

NOTES TO FINANCIAL STATEMENTS

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

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance as of Current Period
a. Assets										
Residential MBS	\$ 303,515	\$ 0	\$ 0	\$ 1,975	\$ (45,834)	\$ 0	\$ 0	\$ (19,745)	\$ 0	\$ 239,911
Commercial MBS	\$ 0	\$ 2,519,612	\$ 0	\$ 0	\$ -	\$ 0	\$ 0	\$ 0	\$ 0	\$ 2,519,612
Collateralized loan obligations	\$ 566,203	\$ 268,641	\$ 0	\$ (247,891)	\$ 20,753	\$ 0	\$ 0	\$ 0	\$ 0	\$ 607,706
Asset backed securities	\$ 2,790,596	\$ 0	\$ (1,004,371)	\$ (1,003,078)	\$ 184,123	\$ 0	\$ 0	\$ (13,404)	\$ 0	\$ 953,866
All other bonds	\$ 17,616,201	\$ 29,725,677	\$ (4,138,618)	\$ (722,122)	\$ (1,924)	\$ 712,174	\$ 0	\$ (692,821)	\$ 0	\$ 42,498,567
Preferred Stocks	\$ 2,130,520	\$ 5,011,963	\$ 0	\$ (4,500)	\$ (648,341)	\$ 467,303	\$ 0	\$ 0	\$ 0	\$ 6,956,945
Non-affiliated common stocks	\$ 82,242,601	\$ 3,174,564	\$ 0	\$ (18,684,760)	\$ (4,783,439)	\$ 4,243,125	\$ 0	\$ 0	\$ 0	\$ 66,192,091
Total	\$105,649,636	\$40,700,457	\$ (5,142,989)	\$ (20,660,376)	\$ (5,274,662)	\$ 5,422,602	\$ 0	\$ (725,970)	\$ 0	\$ 119,968,698
b. Liabilities										
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

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

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
See narrative above in Note 20A (1).

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

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

The Company has no additional fair value disclosures.

C. Fair Value Level

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	\$ 16,907,733	\$ 16,544,434	\$ 16,907,733	\$ 0	\$ 0	\$ 0	\$ 0
States, municipalities and political subdivisions	\$1,263,057,696	\$ 1,209,857,193	\$ 0	\$1,241,124,230	\$ 21,933,466	\$ 0	\$ 0
Foreign government	\$ 135,436,771	\$ 171,460,064	\$ 0	\$ 135,436,771	\$ 0	\$ 0	\$ 0
Residential MBS	\$ 461,311,971	\$ 440,434,204	\$ 0	\$ 429,285,207	\$ 32,026,764	\$ 0	\$ 0
Commercial MBS	\$ 32,825,792	\$ 33,426,378	\$ 0	\$ 29,410,856	\$ 3,414,936	\$ 0	\$ 0
Collateralized loan obligations	\$ 427,781,376	\$ 458,517,196	\$ 0	\$ 401,037,540	\$ 26,743,836	\$ 0	\$ 0
Asset backed securities	\$ 824,078,806	\$ 869,940,333	\$ 9,237,500	\$ 699,607,503	\$ 115,233,803	\$ 0	\$ 0
All other bonds	\$1,031,163,608	\$ 1,033,721,332	\$ 862,692	\$ 836,106,479	\$ 194,194,437	\$ 0	\$ 0
Preferred stocks	\$ 235,966,263	\$ 232,047,282	\$ 155,795,847	\$ 10,230,000	\$ 69,940,416	\$ 0	\$ 0
Non-affiliated common stocks	\$ 376,878,003	\$ 376,878,003	\$ 310,677,594	\$ 8,318	\$ 66,192,091	\$ 0	\$ 0
Derivatives	\$ 127,819	\$ 127,819	\$ 0	\$ 127,819	\$ 0	\$ 0	\$ 0
Mortgage loans	\$ 384,160,000	\$ 383,608,938	\$ 0	\$ 0	\$ 384,160,000	\$ 0	\$ 0
Cash and short term	\$ 500,312,680	\$ 500,312,680	\$ 500,312,680	\$ 0	\$ 0	\$ 0	\$ 0

D. Not Practicable to Estimate Fair Value

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

E. NAV Practical Expedient Investments

Not applicable

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

There have been no events subsequent to March 31 2020, which the Company believes will have a material effect on the financial condition of the Company.

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act

Not applicable

NOTES TO FINANCIAL STATEMENTS

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by \$27 million and \$21 million as of March 31, 2020 and March 31, 2019, respectively (see page Q14).

For 2020, the \$27 million decrease in reserves for prior years is primarily attributable to changes in frequency and severity trends for various lines of business, which resulted in (i) \$24 million of favorable development relating to the multiple peril crop insurance business, (ii) \$22 million of favorable development relating to workers' compensation business, (iii) \$7 million of favorable development relating to the directors and officers business, and (iv) \$3 million of favorable development relating to the ocean marine business, partially offset by (v) \$4 million of adverse development relating to the public sector business, (vi) \$5 million of adverse development relating to the property and inland marine business and (vii) \$20 million of adverse development relating to the excess and surplus lines business.

For 2019, the \$21 million decrease in reserves for prior years is primarily attributable to changes in frequency and severity trends for various lines of business, which resulted in (i) \$11 million of favorable development relating to the multiple peril crop insurance business, (ii) \$10 million of favorable development relating to workers' compensation business, (iii) \$5 million of favorable development relating to the trucking (commercial auto) business, (iv) \$4 million of favorable development relating to the homebuilder's run-off business and (v) \$3 million of favorable development relating to the equine mortality business, partially offset by, (vi) \$5 million of adverse development relating to the excess and surplus lines business and (vii) \$6 million of adverse development relating to the accident & health business.

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – High Deductibles

No significant changes

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

No significant changes

Note 33 – Asbestos/Environmental Reserves

No significant changes

Note 34 – Subscriber Savings Accounts

No significant changes

Note 35 – Multiple Peril Crop Insurance

No significant changes

Note 36 – Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes ☐ No ☒

1.2

If yes, has the report been filed with the domiciliary state?

Yes ☐ No ☐

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes ☐ No ☒

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes ☒ No ☐

3.2

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

Yes ☒ No ☐

3.3

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

American Empire Surplus Lines Insurance Company. Great American E & S Insurance Company. Great American Fidelity Insurance Company and Mid-Continent Excess and Surplus Insurance Company were re-domiciled from Delaware to Ohio.

3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes ☒ No ☐

3.5

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

0001042046

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

Yes ☐ No ☒

4.2

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
	0	

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

Yes ☐ No ☒ N/A ☐

Not applicable

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2016

6.2

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

12/31/2016

6.3

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

02/26/2018

6.4

By what department or departments?

Ohio Department of Insurance

6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes ☐ No ☐ N/A ☒

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes ☐ No ☐ N/A ☒

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes ☐ No ☒

7.2

If yes, give full information:

Not applicable

8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes ☐ No ☒

8.2

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

Not applicable

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes ☒ No ☐

8.4

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

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

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes ☒ No ☐

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

9.11

If the response to 9.1 is No, please explain:

Not applicable

9.2

Has the code of ethics for senior managers been amended?

Yes ☐ No ☒

9.21

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

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

9.3Have any provisions of the code of ethics been waived for any of the specified officers?

Yes []No [X]

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

Not applicable

FINANCIAL

10.1Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X]No []

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

\$972,428

INVESTMENT

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

Yes []No [X]

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

Not applicable

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

\$413,117,673

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

\$0

14.1Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X]No []

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21Bonds	\$0	\$0
14.22Preferred Stock	0	0
14.23Common Stock	563,515,327	568,394,774
14.24Short-Term Investments	0	0
14.25Mortgage Loans on Real Estate	39,448,776	39,306,288
14.26All Other	29,404,716	29,247,426
14.27Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$632,368,820	\$636,948,488
14.28Total Investment in Parent included in Lines 14.21 to 14.26 above	\$0	\$0

15.1Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [X]No []

15.2If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [X]No []N/A []

If no, attach a description with this statement.

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

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

\$0

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

\$0

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

\$0

17.Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [X]No []

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

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

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

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

17.3Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes []No [X]

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

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

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

1 Name of Firm or Individual	2 Affiliation
American Money Management Corporation	A
ARES Capital Management LLC	U

17.5097For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets?

Yes []No [X]

17.5098For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?

Yes []No [X]

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
131619	ARES Capital Management LLC	549300R4YHRZ8JUZU385	SEC	NO

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

18.2 If no, list exceptions:

001011ZZ1 Acutus Medical Inc. D. 009522ZA4 Airway Therapeutics. 096444ZZ0 Successor Agency to the Blythe Redevelopment Agency. 333333ZB1 First Republic Bank. 466022ZZ6 Ivy Hill XV. 499188ZZ6 Knopp Biosciences LLC.. 606336ZZ8 Mod Pizza. 609300ZZ4 Monelion Series C.. 67102*AA4 ORCC Financing II LLC.. 79400@AA6 Saldon Holdings Inc.. First Amend Term Loan

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The security was purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?

If yes, attach an explanation.

Not applicable

Yes [☐] No [☒ X] N/A [☐]
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?

If yes, attach an explanation.

Not applicable

Yes [☐] No [☒ X]
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [☐] No [☒ X]
- 3.2

If yes, give full and complete information thereto:

Not applicable
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes [☐] No [☒ X]
- 4.2

If yes, complete the following schedule:

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

Operating Percentages:

5.1 A&H loss percent

5.2 A&H cost containment percent

5.3 A&H expense percent excluding cost containment expenses

24.300%

13.200%

29.500%
- 6.1

Do you act as a custodian for health savings accounts?

Yes [☐] No [☒ X]
- 6.2

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

\$ 0
- 6.3

Do you act as an administrator for health savings accounts?

Yes [☐] No [☒ X]
- 6.4

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

\$ 0
7.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [☒ X] No [☐]
- 7.1

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

Yes [☐] No [☐]

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
U.S. Insurers						
00000.....	20-5621897.....	Pedcor Assurance Company.....	USA.....	Unauthorized....	0.....	.....
All Other Insurers						
00000.....	AA-1120191.....	Convex Insurance UK Ltd.....	GBR.....	Unauthorized....	0.....	.....
00000.....	AA-3191400.....	Convex Re Ltd.....	BMU.....	Unauthorized....	0.....	.....
00000.....	AA-5320039.....	Peak Reinsurance Co Ltd.....	HKG.....	Unauthorized....	0.....	.....

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
States, Etc.								
1.	Alabama.....AL	L	4,985,561	3,666,416	7,601,815	1,261,448	19,751,730	21,827,078
2.	Alaska.....AK	L	156,443	1,018,374	107,092	4,913,639	8,667,801	3,741,602
3.	Arizona.....AZ	L	7,975,100	4,642,297	5,120,275	16,007,751	60,010,416	47,755,187
4.	Arkansas.....AR	L	2,146,232	1,602,260	2,068,923	919,129	9,857,529	9,138,817
5.	California.....CA	L	56,360,765	51,064,891	26,805,704	22,683,391	214,779,971	220,576,459
6.	Colorado.....CO	L	6,576,066	5,869,244	1,937,849	1,888,082	31,445,070	23,799,429
7.	Connecticut.....CT	L	3,854,724	3,414,688	5,645,232	625,892	13,636,855	12,419,894
8.	Delaware.....DE	L	1,358,170	1,444,960	7,575,027	4,995,255	64,725,777	76,952,060
9.	District of Columbia.....DC	L	2,194,286	2,063,236	2,923,509	160,912	7,295,551	7,560,792
10.	Florida.....FL	L	28,073,365	21,641,545	13,996,149	8,691,103	107,671,125	90,696,167
11.	Georgia.....GA	L	14,215,683	11,891,955	10,334,021	22,121,540	59,817,598	60,733,338
12.	Hawaii.....HI	L	2,233,674	1,946,074	134,999	318,715	8,220,734	6,668,033
13.	Idaho.....ID	L	3,220,108	2,458,337	615,102	392,503	6,989,564	6,947,630
14.	Illinois.....IL	L	13,200,923	14,351,419	41,390,545	11,096,933	74,422,457	87,366,310
15.	Indiana.....IN	L	8,363,467	6,220,645	30,409,001	6,164,589	5,301,593	21,648,603
16.	Iowa.....IA	L	5,286,075	5,031,558	12,449,313	25,301,024	9,698,556	18,220,897
17.	Kansas.....KS	L	6,343,682	8,481,911	6,981,801	11,040,080	17,229,837	19,637,725
18.	Kentucky.....KY	L	5,261,226	4,026,132	1,290,240	3,282,409	20,576,999	14,840,141
19.	Louisiana.....LA	L	5,095,182	4,210,824	820,600	3,551,803	13,361,892	6,538,387
20.	Maine.....ME	L	463,658	692,975	466,857	252,065	3,468,828	2,241,644
21.	Maryland.....MD	L	5,545,020	4,961,177	1,370,600	132,965	30,404,939	24,661,664
22.	Massachusetts.....MA	L	11,564,217	10,873,303	5,336,129	6,826,903	34,730,861	28,734,341
23.	Michigan.....MI	L	11,740,084	8,717,405	10,571,790	10,321,327	32,289,835	47,133,559
24.	Minnesota.....MN	L	4,946,690	4,160,788	13,586,546	12,529,916	24,497,477	31,637,802
25.	Mississippi.....MS	L	2,623,651	2,150,164	1,884,080	4,316,660	11,628,945	10,426,294
26.	Missouri.....MO	L	8,801,618	8,238,563	16,514,682	24,608,016	28,238,028	34,623,611
27.	Montana.....MT	L	939,353	1,028,548	627,941	156,808	3,786,625	3,509,341
28.	Nebraska.....NE	L	3,904,899	3,449,794	4,813,186	6,338,464	14,260,672	14,837,570
29.	Nevada.....NV	L	3,520,710	2,336,842	2,599,017	932,805	26,952,193	18,637,149
30.	New Hampshire.....NH	L	881,320	708,317	315,827	86,902	5,529,495	5,880,253
31.	New Jersey.....NJ	L	9,428,003	12,547,598	5,609,933	2,933,582	74,000,445	74,834,974
32.	New Mexico.....NM	L	1,370,039	1,714,818	2,899,208	238,411	28,824,419	7,074,144
33.	New York.....NY	L	38,132,231	33,372,932	9,123,915	5,767,324	112,229,142	97,706,949
34.	North Carolina.....NC	L	12,818,101	9,252,084	6,178,394	3,464,396	30,683,235	31,673,389
35.	North Dakota.....ND	L	1,009,305	548,376	10,111,869	4,261,185	13,142,902	6,741,118
36.	Ohio.....OH	L	7,274,724	6,102,029	6,370,656	2,204,337	32,021,522	29,117,344
37.	Oklahoma.....OK	L	5,884,926	5,749,908	1,909,751	1,775,887	12,196,038	12,263,005
38.	Oregon.....OR	L	3,879,699	3,320,339	1,517,786	1,213,759	19,494,751	21,363,501
39.	Pennsylvania.....PA	L	12,905,096	12,503,915	2,195,718	14,861,539	51,069,181	45,071,854
40.	Rhode Island.....RI	L	2,116,430	1,618,781	943,600	521,775	5,688,634	5,515,026
41.	South Carolina.....SC	L	3,354,048	2,724,433	2,931,597	935,213	20,866,745	18,588,581
42.	South Dakota.....SD	L	1,355,827	1,173,191	5,324,825	4,598,354	5,337,555	8,417,212
43.	Tennessee.....TN	L	4,764,775	4,070,717	1,012,667	800,620	23,151,311	15,669,587
44.	Texas.....TX	L	36,047,713	31,100,512	19,102,954	10,074,637	104,568,381	102,468,842
45.	Utah.....UT	L	3,465,675	3,114,177	3,892,873	448,881	11,137,274	12,959,767
46.	Vermont.....VT	L	298,221	376,934	112,522	13,053	546,313	486,778
47.	Virginia.....VA	L	6,606,724	4,987,750	326,311	2,083,604	26,385,553	24,498,794
48.	Washington.....WA	L	11,170,602	9,037,952	3,581,080	1,188,306	35,052,677	30,241,959
49.	West Virginia.....WV	L	1,963,343	1,581,664	182,601	3,058,608	4,167,854	168,414
50.	Wisconsin.....WI	L	7,395,973	5,519,813	8,672,375	6,008,730	16,728,247	16,668,342
51.	Wyoming.....WY	L	1,581,001	917,620	362,688	49,531	2,582,783	2,144,980
52.	American Samoa.....AS	N	0	0	0	0	0	0
53.	Guam.....GU	L	863	1,361	0	0	0	0
54.	Puerto Rico.....PR	L	296,546	157,443	6,128	18,521	965,034	813,830
55.	US Virgin Islands.....VI	L	0	0	0	0	0	0
56.	Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57.	Canada.....CAN	L	19,301,868	10,381,005	2,482,859	2,929,269	34,412,824	42,093,729
58.	Aggregate Other Alien.....OT	XXX	7,695,896	9,632,645	2,040,604	4,228,823	48,756,676	47,874,996
59.	Totals.....	XXX	431,949,578	373,872,636	333,186,765	285,597,371	1,683,258,449	1,633,848,891

DETAILS OF WRITE-INS

58001.	SGP SINGAPORE.....	XXX	7,500,203	8,833,522	2,029,989	4,228,823	44,041,022	44,041,809
58002.	GBR UNITED KINGDOM.....	XXX	75,501	759,204	0	0	3,640,224	2,300,769
58003.	NLD NETHERLANDS.....	XXX	0	39,919	10,615	0	1,062,185	1,427,558
58998.	Summary of remaining write-ins for Line 58 from overflow page.....	XXX	120,192	0	0	0	13,245	104,860
58999.	Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX	7,695,896	9,632,645	2,040,604	4,228,823	48,756,676	47,874,996

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	55	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	2

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

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Technical Industries, Inc.	DE	76-0080537	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. (77%) ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
NCM Holdings (U.K.) Limited	GBR		
Neon Capital Managers	GBR		
Neon Holdings (U.K.) Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Neon Italy S.R.L. (60%)	ITA		
Neon Management Services Limited	GBR		
Neon Sapphire Underwriting Limited	GGY		
Neon Service Company (U.K.) Limited	GBR		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Orca Insurance Agency A/S (89.425%)	DNK		
Sampford Underwriting Limited #	GBR	98-0431601	
Xenon Agency Limited	GBR		
Helium Holdings Limited	BMU		
Neon Employee Ownership LLC (23.35%)	DE		
GAI Australia Pty Ltd	AUS		

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

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

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC Brothers, Inc.	OH	31-1391777	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	OH	45-0252531	67083
Skipjack Holding Company, LLC	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited* (f/k/a Insurance (GB) Limited)	GBR		
Great American Specialty & Affinity Limited	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Real Estate Holdings, LLC	FL	82-2462705	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

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

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

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
American Empire Surplus Lines Insurance Company *	OH	31-0912199	35351
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
CropSurance Agency, LLC	OH	83-1767590	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	OH	31-0954439	37532
Great American Fidelity Insurance Company *	OH	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Great American Underwriters Insurance Company *	OH	83-1694393	16618
Key Largo Group, Inc.	FL	59-1263251	
PLLS Canada Insurance Brokers Inc.	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0.....		0.....	31-1544320.	0	.1042046	NYSE.....	American Financial Group, Inc.....	OH.....	UDP.....	.....	Ownership.....	0.000	.....	....N.....	0.
0.....		0.....	31-0996797.	0	0	.....	American Financial Enterprises, Inc.....	CT.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	31-0828578.	0	0	.....	American Money Management Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	27-1577326.	0	0	.....	American Real Estate Capital Company, LLC.....	OH.....	NIA.....	American Money Management Corporation....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	27-2829629.	0	0	.....	Mid-Market Capital Partners, LLC.....	DE.....	NIA.....	American Money Management Corporation....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	41-2112001.	0	0	.....	APU Holding Company.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	23-6000765.	0	0	.....	American Premier Underwriters, Inc.....	PA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	13-6400464.	0	0	.....	Lehigh Valley Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	46-1665396.	0	0	.....	Pennsylvania Lehigh Oil & Gas Holdings LLC.....	PA.....	NIA.....	Lehigh Valley Railroad Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	20-1548213.	0	0	.....	Magnolia Alabama Holdings, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	20-1574094.	0	0	.....	Magnolia Alabama Holdings LLC.....	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	46-1852532.	0	0	.....	Michigan Oil & Gas Holdings, LLC.....	MI.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	46-1480078.	0	0	.....	Ohio Oil & Gas Holdings, LLC.....	OH.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	13-6021353.	0	0	.....	The Owasco River Railway, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	76-0080537.	0	0	.....	PCC Technical Industries, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	46-3246684.	0	0	.....	Pennsylvania Oil & Gas Holdings, LLC.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	23-6000766.	0	0	.....	Pennsylvania-Reading Seashore Lines.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...66.670	American Financial Group, Inc..	N.....	0.
0.....		0.....	98-1073776.	0	0	.....	GAI Insurance Company, Ltd.....	BMU.....	IA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	31-1446308.	0	0	.....	Hangar Acquisition Corp.....	OH.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	91-1242743.	0	0	.....	Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	91-1508644.	0	0	.....	Premier Lease & Loan Services of Canada, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	31-0823725.	0	0	.....	Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	98-0606803.	0	0	.....	GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...69.990	American Financial Group, Inc..	N.....	2.
0.....		0.....	98-0606803.	0	0	.....	GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	GAI Australia Pty Ltd.....	Ownership.....	...30.010	American Financial Group, Inc..	N.....	2.
0.....		0.....	98-0556144.	0	0	.....	GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	.....	.....0	0	.....	Neon Capital Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	.....	.....0	0	.....	NCM Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	.....	.....0	0	.....	Neon Capital Managers.....	GBR.....	NIA.....	NCM Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	.....	.....0	0	.....	Neon Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	98-0412245.	0	0	.....	Lavenham Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	.....	.....0	0	.....	Neon Italy S.R.L.....	ITA.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...60.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	.....	.....0	0	.....	Neon Management Services Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	.....	.....0	0	.....	Neon Sapphire Underwriting Limited.....	GGY.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	.....	.....0	0	.....	Neon Service Company (U.K.) Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	.....	.....0	0	.....	Studio Marketform SRL.....	ITA.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	.....	.....0	0	.....	Neon Underwriting Bermuda Limited.....	BMU.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0.....		0.....	.....	.....0	0	.....	Neon Underwriting Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	.....	.....0	0	.....	Orca Insurance Agency A/S.....	DNK.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...89.425	American Financial Group, Inc..	N.....	0.
0.....		0.....	98-0431601.	0	0	.....	Sampford Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	.....	.....0	0	.....	Xenon Agency Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	.....	.....0	0	.....	Helium Holdings Limited.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	5.
0.....		0.....	.....	.....0	0	.....	Neon Employee Ownership LLC.....	DE.....	NIA.....	Helium Holdings Limited.....	Ownership.....	...23.350	.....	.....N.....	5.
0.....		0.....	.....	.....0	0	.....	GAI Australia Pty Ltd.....	AUS.....	NIA.....	Neon Employee Ownership LLC.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	5.
0.....		0.....	06-1356481.	0	0	.....	Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	1.
0.....		0.....	31-1422717.	0	0	.....	AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	34-1017531.	0	0	.....	Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	47-0717079.	0	0	.....	Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	34-1947042.	0	0	.....	QQAAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	31-1395344.	0	0	.....	Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	63312.....	13-1935920.	0	0	.....	Great American Life Insurance Company.....	OH.....	IA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	93661.....	31-1021738.	0	0	.....	Annuity Investors Life Insurance Company.....	OH.....	IA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	27-4078277.	0	0	.....	Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	27-0513333.	0	0	.....	Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	20-1246122.	0	0	.....	Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	81-3737639.	0	0	.....	Charleston Harbor Fishing, LLC.....	SC.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	20-4604276.	0	0	.....	GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	31-1391777.	0	0	.....	GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	26-3260520.	0	0	.....	Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	Y.....	0.
0084..	American Financial Group, Inc..	67083.....	45-0252531.	0	0	.....	Manhattan National Life Insurance Company.....	OH.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	84-2654660.	0	0	.....	Skipjack Holding Company, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	52-2179330.	0	0	.....	Skipjack Marina Corp.....	MD.....	NIA.....	Skipjack Holding Company, LLC.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	42-1575938.	0	0	.....	Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	80-0333563.	0	0	.....	ABA Insurance Services, Inc.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	27-3062314.	0	0	.....	Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	.....	.....0	0	.....	Great American Holding (Europe) Limited.....	GBR.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	.....	.....0	0	.....	Great American Europe Limited.....	GBR.....	NIA.....	Great Amerian Holding (Europe) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	AA-1784136	0	0	.....	Great American International Insurance (EU) Designated Activity Company....	IRL.....	IA.....	Great American Europe Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	AA-1120817	0	0	.....	Great American International Insurance (UK) Limited.....	GBR.....	IA.....	Great American Europe Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	.....	.....0	0	.....	Great American Specialty & Affinity Limited.....	GBR.....	NIA.....	Great American Europe Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	23418.....	73-0556513.	0	0	.....	Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	15380.....	73-1406844.	0	0	.....	Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	13794.....	38-3803661.	0	0	.....	Mid-Continent Excess and Surplus Insurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0.....		0.....	30-0571535.....	0	0		Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	23426.....	73-0773259.....	0	0		Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	34-1607394.....	0	0		National Interstate Corporation.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	34-1899058.....	0	0		American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	31-1548235.....	0	0		Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	98-0191335.....	0	0		Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	66-0660039.....	0	0		Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	34-1607396.....	0	0		National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	36-4670968.....	0	0		Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....	0.000	American Financial Group, Inc..	N.....	4.
0084..	American Financial Group, Inc..	32620.....	34-1607395.....	0	0		National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	11051.....	99-0345306.....	0	0		National Interstate Insurance Company of Hawaii, Inc.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	43-1254631.....	0	0		TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	41106.....	95-3623282.....	0	0		Triumphe Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	21172.....	86-0114294.....	0	0		Vanliner Insurance Company.....	MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	Y.....	0.
0.....		0.....	20-5546054.....	0	0		Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	46-4570914.....	0	0		Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	22179.....	95-2801326.....	0	0		Republic Indemnity Company of America.....	CA.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	43753.....	31-1054123.....	0	0		Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	59-1683711.....	0	0		Summit Consulting, LLC.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	59-3385208.....	0	0		Heritage Summit Healthcare, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	82-2462705.....	0	0		Summit Real Estate Holdings, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	59-3409855.....	0	0		Summit Holding Southeast, Inc.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	10701.....	59-1835212.....	0	0		Bridgefield Employers Insurance Company.....	FL.....	IA.....	Summit Holding Southeast, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	10335.....	59-3269531.....	0	0		Bridgefield Casualty Insurance Company.....	FL.....	IA.....	Bridgefield Employers Insurance Company....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	16691.....	31-0501234.....	0	0		Great American Insurance Company.....	OH.....	RE.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	37990.....	31-0973761.....	0	0		American Empire Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	59-1671722.....	0	0		American Empire Underwriters, Inc.....	TX.....	DS.....	American Empire Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	35351.....	31-0912199.....	0	0		American Empire Surplus Lines Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	31-1463075.....	0	0		American Signature Underwriters, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	59-2840291.....	0	0		Brothers Property Corporation.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	25-1754638.....	0	0		Brothers Pennsylvanian Corporation.....	PA.....	DS.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	59-2840294.....	0	0		Brothers Property Management Corporation.....	OH.....	DS.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	31-1277904.....	0	0		Crop Managers Insurance Agency, Inc.....	KS.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	83-1767590.....	0	0		CropSurance Agency, LLC.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....		0.....	31-0589001.....	0	0		Dempsey & Siders Agency, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0.....	.....	0.....	84-2358400..	0	0	.....	Human and Social Services Risk Purchasing Group, LLC.....	OH.....	NIA.....	Dempsey & Siders Agency, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	31-1341668..	0	0	.....	Eden Park Insurance Brokers, Inc.....	CA.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	.....	.....0	0	.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	Y.....	0.
0.....	.....	0.....	39-1404033..	0	0	.....	Farmers Crop Insurance Alliance, Inc.....	KS.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	13-3628555..	0	0	.....	FCIA Management Company, Inc.....	NY.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	.....	.....0	0	.....	Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....	0.000	American Financial Group, Inc..	N.....	3.
0.....	.....	0.....	81-0814136..	0	0	.....	GAI Mexico Holdings, LLC.....	DE.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	31-1753938..	0	0	.....	GAI Warranty Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	Y.....	0.
0.....	.....	0.....	31-1765544..	0	0	.....	GAI Warranty Company of Florida.....	FL.....	DS.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	61-1329718..	0	0	.....	Global Premier Finance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	74-2693636..	0	0	.....	Great American Agency of Texas, Inc.....	TX.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	26832.....	95-1542353..	0	0	.....	Great American Alliance Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	26344.....	15-6020948..	0	0	.....	Great American Assurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	39896.....	61-0983091..	0	0	.....	Great American Casualty Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	10646.....	36-4079497..	0	0	.....	Great American Contemporary Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	37532.....	31-0954439..	0	0	.....	Great American E & S Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	41858.....	31-1036473..	0	0	.....	Great American Fidelity Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	31-1652643..	0	0	.....	Great American Insurance Agency, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	22136.....	13-5539046..	0	0	.....	Great American Insurance Company of New York.....	NY.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	31-1073664..	0	0	.....	Great American Lloyd's, Inc.....	TX.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	31-0856644..	0	0	.....	Great American Management Services, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	38580.....	31-1288778..	0	0	.....	Great American Protection Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	31-0918893..	0	0	.....	Great American Re Inc.....	DE.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	31135.....	31-1209419..	0	0	.....	Great American Security Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	33723.....	31-1237970..	0	0	.....	Great American Spirit Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0084..	American Financial Group, Inc..	16618.....	83-1694393..	0	0	.....	Great American Underwriters Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	59-1263251..	0	0	.....	Key Largo Group, Inc.....	FL.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	871850814..	0	0	.....	PLLS Canada Insurance Brokers Inc.....	CAN.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	31-1293064..	0	0	.....	Professional Risk Brokers, Inc.....	IL.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	31-0686194..	0	0	.....	One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	31-0883227..	0	0	.....	Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	31-1119320..	0	0	.....	TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	31-0728327..	0	0	.....	Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

GREAT AMERICAN INSURANCE COMPANY
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	4,742,329	3,132,729	66.059	32.673
2. Allied lines.....	71,541,409	14,864,391	20.777	(24.646)
3. Farmowners multiple peril.....	6,265,033	1,440,790	22.997	92.728
4. Homeowners multiple peril.....	4,509	(1,054)	(23.378)	0.393
5. Commercial multiple peril.....	24,552,390	14,522,101	59.147	10.869
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	31,845,608	10,562,872	33.169	61.943
9. Inland marine.....	34,673,747	16,467,503	47.493	44.267
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	(461)	0.000	0.000
11.2. Medical professional liability - claims-made.....	114,545	(449)	(0.392)	(510.940)
12. Earthquake.....	749,953	223,185	29.760	37.992
13. Group accident and health.....	11,554,329	987,213	8.544	11.191
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	0	0.000	0.000
16. Workers' compensation.....	1,115,078	(151,794)	(13.613)	79.626
17.1. Other liability-occurrence.....	70,039,610	32,444,032	46.322	91.209
17.2. Other liability-claims made.....	75,957,848	21,936,355	28.880	29.276
17.3. Excess workers' compensation.....	285,668	77,838	27.248	129.476
18.1. Products liability-occurrence.....	361,571	(124,450)	(34.419)	208.581
18.2. Products liability-claims made.....	26,412	(3,010)	(11.397)	(15.079)
19.1, 19.2. Private passenger auto liability.....	188,399	29,140	15.467	74.065
19.3, 19.4. Commercial auto liability.....	8,779,429	736,450	8.388	51.565
21. Auto physical damage.....	2,474,780	1,455,439	58.811	50.323
22. Aircraft (all perils).....	14,089,962	(6,073,276)	(43.104)	88.847
23. Fidelity.....	25,197,986	4,806,583	19.075	36.255
24. Surety.....	27,289,691	6,100,998	22.356	14.767
26. Burglary and theft.....	251,340	135,554	53.932	47.059
27. Boiler and machinery.....	1,471,248	156,611	10.645	49.338
28. Credit.....	26,616,435	12,205,708	45.858	54.775
29. International.....	0	0	0.000	0.000
30. Warranty.....	896,033	763,231	85.179	27.331
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	1,561,083	(363,114)	(23.260)	(1.300)
35. Totals.....	442,646,425	136,331,111	30.799	33.056
DETAILS OF WRITE-INS				
3401. Collateral protection.....	1,553,053	(389,088)	(25.053)	(12.592)
3402. Supplemental unemployment.....	8,030	25,974	323.450	105.341
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	1,561,083	(363,114)	(23.260)	(1.300)

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	4,691,473	4,691,473	3,432,978
2. Allied lines.....	33,323,120	33,323,120	34,532,242
3. Farmowners multiple peril.....	5,717,049	5,717,049	5,515,402
4. Homeowners multiple peril.....	2,079	2,079	322
5. Commercial multiple peril.....	25,530,541	25,530,541	18,722,263
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	32,607,502	32,607,502	26,562,987
9. Inland marine.....	40,065,020	40,065,020	29,593,123
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	87	87	0
12. Earthquake.....	990,886	990,886	590,041
13. Group accident and health.....	7,332,722	7,332,722	11,812,765
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	976,192	976,192	499,947
17.1. Other liability-occurrence.....	102,350,688	102,350,688	72,830,239
17.2. Other liability-claims made.....	76,449,343	76,449,343	68,890,015
17.3. Excess workers' compensation.....	495,086	495,086	478,033
18.1. Products liability-occurrence.....	417,409	417,409	340,441
18.2. Products liability-claims made.....	32,056	32,056	19,662
19.1 19.2. Private passenger auto liability.....	142,006	142,006	547,802
19.3 19.4. Commercial auto liability.....	6,113,157	6,113,157	5,285,122
21. Auto physical damage.....	2,231,332	2,231,332	1,834,765
22. Aircraft (all perils).....	15,350,394	15,350,394	12,812,206
23. Fidelity.....	21,067,410	21,067,410	21,137,658
24. Surety.....	26,846,006	26,846,006	26,396,471
26. Burglary and theft.....	191,406	191,406	213,428
27. Boiler and machinery.....	1,691,604	1,691,604	1,047,057
28. Credit.....	25,826,305	25,826,305	28,979,700
29. International.....	0	0	0
30. Warranty.....	298,653	298,653	560,093
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	1,210,053	1,210,053	1,237,875
35. Totals.....	431,949,578	431,949,578	373,872,636
DETAILS OF WRITE-INS			
3401. Collateral protection.....	1,210,053	1,210,053	1,191,522
3402. Supplemental unemployment.....	0	0	46,353
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	1,210,053	1,210,053	1,237,875

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13									
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)									
1. 2017 + Prior.....	782,271	1,219,125	2,001,396	122,920	647	123,567	714,018	5,056	1,161,763	1,880,837	54,666	(51,658)	3,008									
2. 2018.....	271,572	506,027	777,600	62,016	867	62,883	238,448	4,490	460,789	703,727	28,892	(39,881)	(10,990)									
3. Subtotals 2018 + Prior.....	1,053,843	1,725,152	2,778,995	184,936	1,514	186,450	952,466	9,546	1,622,552	2,584,564	83,558	(91,540)	(7,982)									
4. 2019.....	455,814	863,059	1,318,873	174,985	57,497	232,481	279,888	20,130	767,561	1,067,578	(941)	(17,871)	(18,813)									
5. Subtotals 2019 + Prior.....	1,509,657	2,588,211	4,097,868	359,920	59,011	418,931	1,232,353	29,676	2,390,113	3,652,142	82,617	(109,411)	(26,795)									
6. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	33,123	33,123	XXX.....	80,464	315,065	395,529	XXX.....	XXX.....	XXX.....									
7. Totals.....	1,509,657	2,588,211	4,097,868	359,920	92,133	452,054	1,232,353	110,140	2,705,179	4,047,672	82,617	(109,411)	(26,795)									
8. Prior Year-End's Surplus As Regards Policyholders	2,334,677										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7									
																				1. ....5.5 %	2. ....(4.2)%	3. ....(0.7)%
																				Col. 13, Line 7 Line 8		
																				4. ....(1.1)%		

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

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

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

Bar Code:



GREAT AMERICAN INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Funded deductibles.....	28,796,639	0	28,796,639	27,370,186
2505. Funds held as collateral.....	8,468,337	0	8,468,337	6,644,421
2506. Equities and deposits in pools and associations.....	7,190,037	0	7,190,037	6,812,448
2507. Intangibles.....	1,276,592	1,276,592	0	0
2597. Summary of remaining write-ins for Line 25.....	45,731,604	1,276,592	44,455,012	40,827,056

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Miscellaneous income.....	285,010	365,467	371,183
1497. Summary of remaining write-ins for Line 14.....	285,010	365,467	371,183

Additional Write-ins for Schedule T:

	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
States, Etc.							
58004. VGB BRITISH VIRGIN ISLANDS.....	...XXX...	0	0	0	0	0	0
58005. DEU GERMANY.....	...XXX...	0	0	0	0	0	0
58006. HKG HONG KONG, SPECIAL AD.....	...XXX...	0	0	0	0	0	104,860
58007. AUS AUSTRALIA.....	...XXX...	23	0	0	0	520	0
58008. LUX LUXEMBOURG.....	...XXX...	0	0	0	0	1,910	0
58009. EGY EGYPT.....	...XXX...	120,169	0	0	0	10,815	0
58010. GTM GUATEMALA.....	...XXX...	0	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	...XXX...	120,192	0	0	0	13,245	104,860

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	57,455,615	58,221,275
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	710,939	3,088,784
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	159,763
5. Deduct amounts received on disposals.....	0	454,706
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	892,611	3,559,501
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	57,273,943	57,455,615
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	57,273,943	57,455,615

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	370,715,151	325,454,841
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	71,733,276
2.2 Additional investment made after acquisition.....	13,654,841	22,335,195
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	761,054	48,808,162
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	383,608,938	370,715,151
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	383,608,938	370,715,151
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	383,608,938	370,715,151

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	766,437,556	593,851,720
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	7,253,105	83,025,761
2.2 Additional investment made after acquisition.....	42,091,018	106,523,203
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	4,826,731	30,971,630
6. Total gain (loss) on disposals.....	0	56,973
7. Deduct amounts received on disposals.....	8,614,439	45,370,946
8. Deduct amortization of premium and depreciation.....	588,925	2,620,782
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	811,405,045	766,437,556
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	811,405,045	766,437,556

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	5,536,808,147	5,145,750,963
2. Cost of bonds and stocks acquired.....	424,658,997	1,222,071,772
3. Accrual of discount.....	3,785,938	10,698,146
4. Unrealized valuation increase (decrease).....	(192,772,299)	123,056,289
5. Total gain (loss) on disposals.....	20,916,275	34,730,003
6. Deduct consideration for bonds and stocks disposed of.....	260,300,890	960,879,629
7. Deduct amortization of premium.....	2,674,939	9,394,894
8. Total foreign exchange change in book/adjusted carrying value.....	(2,246,332)	635,275
9. Deduct current year's other-than-temporary impairment recognized.....	117,330,665	30,489,709
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	376,961	629,930
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	5,411,221,193	5,536,808,147
12. Deduct total nonadmitted amounts.....	15,260,466	11,184,808
13. Statement value at end of current period (Line 11 minus Line 12).....	5,395,960,727	5,525,623,339

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	3,678,214,875	397,896,574	351,696,617	(34,073,801)	3,690,341,030			3,678,214,875
2. NAIC 2 (a).....	549,280,293	76,455,575	19,137,933	(6,608,477)	599,989,458			549,280,293
3. NAIC 3 (a).....	87,605,419	4,366,260	6,290,638	17,243,900	102,924,941			87,605,419
4. NAIC 4 (a).....	39,727,935	8,895,000	9,355,263	(649,523)	38,618,149			39,727,935
5. NAIC 5 (a).....	20,514,992	164,934	3,993,685	(1,695,714)	14,990,528			20,514,992
6. NAIC 6 (a).....	1,299,303	13,535	328,674	1,140,684	2,124,848			1,299,303
7. Total Bonds.....	4,376,642,817	487,791,879	390,802,811	(24,642,931)	4,448,988,954	0	0	4,376,642,817
PREFERRED STOCK								
8. NAIC 1.....	12,170,294	1,266,576	9,998,750	(46,736)	3,391,384			12,170,294
9. NAIC 2.....	156,458,904	6,000,000	1,175,469	(19,922,154)	141,361,281			156,458,904
10. NAIC 3.....	35,436,255	5,000,000	0	(4,106,925)	36,329,330			35,436,255
11. NAIC 4.....	23,244,647	0	0	(5,756,000)	17,488,647			23,244,647
12. NAIC 5.....	28,114,677	342,869	0	4,810,761	33,268,307			28,114,677
13. NAIC 6.....	208,333	0	0	0	208,333			208,333
14. Total Preferred Stock.....	255,633,110	12,609,445	11,174,219	(25,021,054)	232,047,282	0	0	255,633,110
15. Total Bonds and Preferred Stock.....	4,632,275,928	500,401,324	401,977,030	(49,663,985)	4,681,036,236	0	0	4,632,275,928

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....196,781,241; NAIC 2 \$.....0; NAIC 3 \$.....922,157; NAIC 4 \$.....16,617,569; NAIC 5 \$.....262,869; NAIC 6 \$.....503,985.

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	211,814,575	XXX.....	212,006,696	654,669	0

SCHEDULE DA - VERIFICATION

Short-Term Investments		
	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	216,456,484	125,573,867
2. Cost of short-term investments acquired.....	163,183,393	203,377,398
3. Accrual of discount.....	245,051	486,600
4. Unrealized valuation increase (decrease).....	(28,962)	0
5. Total gain (loss) on disposals.....	(137)	0
6. Deduct consideration received on disposals.....	168,040,577	112,976,255
7. Deduct amortization of premium.....	678	5,126
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	211,814,575	216,456,484
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	211,814,575	216,456,484

GREAT AMERICAN INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	234,874
2.	Cost paid/(consideration received) on additions.....	0
3.	Unrealized valuation increase/(decrease).....	0
4.	SSAP No. 108 adjustments.....	0
5.	Total gain (loss) on termination recognized.....	4,251,056
6.	Considerations received/(paid) on terminations.....	4,251,056
7.	Amortization.....	0
8.	Adjustment to the book/adjusted carrying value of hedge item.....	0
9.	Total foreign exchange change in book/adjusted carrying value.....	(107,054)
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	127,819
11.	Deduct nonadmitted assets.....	0
12.	Statement value at end of current period (Line 10 minus Line 11).....	127,819

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1	Add: Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	0
3.12	Section 1, Column 15, prior year.....	00
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	0
3.14	Section 1, Column 18, prior year.....	000
3.2	Add: Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	0
3.22	Section 1, Column 17, prior year.....	00
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	NONE
3.24	Section 1, Column 19, prior year.....	0
3.25	SSAP No. 108 adjustments.....	000
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	0
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	0
4.23	SSAP No. 108 adjustments.....	00
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	0

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

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

GREAT AMERICAN INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	127,819
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	127,819
4.	Part D, Section 1, Column 5.....	127,819
5.	Part D, Section 1, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	127,819
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	127,819
10.	Part D, Section 1, Column 8.....	127,819
11.	Part D, Section 1, Column 9.....	0
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	175,000
14.	Part B, Section 1, Column 20.....	0
15.	Part D, Section 1, Column 11.....	175,000
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

GREAT AMERICAN INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	493,020,095	161,203,500
2. Cost of cash equivalents acquired.....	280,715,206	1,774,879,437
3. Accrual of discount.....	28,968	124,113
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	5,237	0
6. Deduct consideration received on disposals.....	553,728,118	1,443,291,589
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	(176,279)	104,634
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	219,865,109	493,020,095
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	219,865,109	493,020,095

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements.....	Danbury.....	CT...	12/19/1995....	Danbury.....	0	0	0	96,352
Office Building, Land, and Improvements.....	St. Louis.....	MO..	11/30/1999....	Worldwide Building, St. Louis.....	0	0	0	8,310
Building, Land, and Improvements.....	Charleston.....	SC...	05/01/2002....	Charleston Harbor Resort and Marina.....	0	0	0	187,058
Building, Land, and Improvements.....	Stevensville.....	MD..	05/11/2005....	Bay Bridge Marina.....	0	0	0	191,736
Building, Land, and Improvements.....	Whitefield.....	NH...	06/02/2005....	Mountain View Grand Resort LLC.....	0	0	0	227,483
0199999. Totals.....					0	0	0	710,939
0399999. Totals.....					0	0	0	710,939

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SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
560222ZA2.....	Lincolnshire.....	IL.....	.....	01/24/2019....	5.235	0	1,500,000	29,550,000
797241ZB5.....	Miramar Beach.....	FL.....	.....	06/17/2019....	6.015	0	1,882,256	12,900,000
797241ZZ2.....	Miramar Beach.....	FL.....	.....	11/01/2018....	6.087	0	3,182,487	15,602,088
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	0	6,564,744	58,052,088
Mortgages in Good Standing - Mezzanine Loans								
209999ZA2.....	Charleston.....	SC.....	.....	09/30/2019....	3.632	0	7,090,097	10,907,842
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0	7,090,097	10,907,842
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	0	13,654,841	68,959,930
3399999. Total Mortgages.....				XXX.....	XXX.....	0	13,654,841	68,959,930

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
030211ZZ2.....	Lehi.....	UT.....	.....	09/22/2016....	.....	.....82,587	0	0	0	0	0	0	82,587	82,587	0	0	0
114840ZA2.....	Coral Gables.....	FL.....	.....	08/12/2016....	.....	.....74,067	0	0	0	0	0	0	74,067	74,067	0	0	0
165421ZZ4.....	Cape Cod.....	MA.....	.....	05/06/2016....	.....	.....162,060	0	0	0	0	0	0	162,060	162,060	0	0	0
256112ZZ9.....	Cincinnati.....	OH.....	.....	12/04/2018....	.....	.....71,244	0	0	0	0	0	0	71,244	71,244	0	0	0
560222ZA2.....	Lincolnshire.....	IL.....	.....	01/24/2019....	.....	.....63,033	0	0	0	0	0	0	63,033	63,033	0	0	0
581222ZZ2.....	Baltimore.....	MD.....	.....	08/22/2012....	.....	.....77,727	0	0	0	0	0	0	77,727	77,727	0	0	0
617556ZA6.....	Austin.....	TX.....	.....	02/19/2016....	.....	.....42,718	0	0	0	0	0	0	42,718	42,718	0	0	0
682544ZZ7.....	Cincinnati.....	OH.....	.....	12/04/2018....	.....	.....71,244	0	0	0	0	0	0	71,244	71,244	0	0	0
696551ZZ6.....	Carlsbad.....	CA.....	.....	10/17/2013....	.....	.....45,813	0	0	0	0	0	0	45,813	45,813	0	0	0
983444ZZ6.....	Lehi.....	UT.....	.....	02/24/2014....	.....	.....70,560	0	0	0	0	0	0	70,560	70,560	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						761,054	0	0	0	0	0	0	761,054	761,054	0	0	0
0599999. Total Mortgages.....						761,054	0	0	0	0	0	0	761,054	761,054	0	0	0

QEO2

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description		3	4	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
			City	State									
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated													
000000 00 0	Global Premier Finance Company LOC.....		Cincinnati.....	OH...	Global Premier Finance Company Board of Directors.....		02/01/1999....	0	0	538,710	0	0	100.000
1499999 Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated.....									0	538,710	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying 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....	0	0	214,330	0	0	0.000
000000 00 0	Great American Capital Partners Fund II, LP.....		Los Angeles.....	CA...	Great American Capital Partners, LLC.....		01/12/2018....	0	0	295,794	0	0	1.000
000000 00 0	Industrial Piping Inc.....		Charlotte.....	NC...	IPI ACQUISITION, LLC.....		12/01/2016....	0	0	145	0	0	39.000
000000 00 0	NB Private Equity Credit Opportunities Fund LP.....		New York.....	NY...	NB Private Equity Credit Opportunities Associates, L.P.....		06/07/2017....	0	0	608,702	0	0	0.370
000000 00 0	Northcreek Mezzanine Fund III, L.P.....		Cincinnati.....	OH...	NMF GP III, LLC.....		09/10/2019....	2	0	116,700	0	0	2.150
000000 00 0	PineBridge Private Credit Feeder, LP.....		New York.....	NY...	PineBridge Private Credit General Partner, L.P.....		11/28/2018....	0	0	418,224	0	0	3.250
000000 00 0	SAAS Capital Fund III.....		Cincinnati.....	OH...	SC GP III, LLC.....		08/09/2018....	0	0	562,500	0	0	4.930
000000 00 0	Sagard Credit Partners, LP.....		Toronto.....	CAD...	Sagard Credit Partners (Cayman) GP, Inc.....		10/09/2018....	0	0	634,243	0	0	1.320
000000 00 0	TTGA C-1 MMF, LP.....		Cincinnati.....	OH...	TTGA C-I MMF GP LLC.....		12/18/2017....	0	0	369,231	0	0	26.660
000000 00 0	Yukon Capital Partners II L.P.....		Minneapolis.....	MN...	Yukon Partners II, LLC.....		07/17/2014....	2	0	178,356	0	0	1.150
000000 00 0	Yukon Capital Partners III LP.....		Minneapolis.....	MN...	Yukon Partners III, LLC.....		07/18/2017....	2	0	137,565	0	0	0.540
1799999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated.....									0	3,535,790	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
000000 00 0	A&M Capital Partners, LP.....		Greenwich.....	CT....	A&M Capital-GP, L.P.....		12/06/2013....	3	0	270,132	0	0	0.880
000000 00 0	A&M Capital Partners II, LP.....		Greenwich.....	CT....	A&M Capital-GP II, LP.....		05/25/2018....	3	0	548,662	0	0	0.430
000000 00 0	A&M Capital Opportunities Fund, LP.....		Greenwich.....	CT....	A&M Capital Opportunities-GP, L.P.....		10/21/2016....	3	0	238,770	0	0	0.620
000000 00 0	ALLOS III-Q L.P.....		Cincinnati.....	OH...	ALLOS Ventures III LLC.....		12/19/2018....	0	0	180,000	0	0	4.780
000000 00 0	Blackstone Tactical Opportunities III, LP.....		New York.....	NY...	Blackstone Tactical Opportunities Associates III LLC.....		02/08/2019....	0	0	803,995	0	0	0.180
000000 00 0	Bridge Growth Partners L.P.....		New York.....	NY...	Bridge Growth Partners GP L.P.....		07/15/2014....	3	0	192,334	0	0	1.710
000000 00 0	Bridge Growth Partners L.P.-Accedian Holdings II.....		New York.....	NY....	Bridge Growth Partners GP L.P.....		03/08/2019....	3	0	795,000	0	0	12.790
000000 00 0	CCA Life Settlements Fund II, LP.....		Dublin.....	IRL...	CCA Life Settlements Fund II ICAV.....		12/16/2019....	0	0	750,000	0	0	15.580
000000 00 0	Cintrifuse Syndicate Fund I, LLC.....		Cincinnati.....	OH...	Cintrifuse Fund Management, LLC.....		04/29/2013....	1	0	12,936	0	0	1.020
000000 00 0	Cintrifuse Syndicate Fund II, LLC.....		Cincinnati.....	OH...	Cintrifuse Fund Management II, LLC.....		09/18/2017....	1	0	73,082	0	0	4.930
000000 00 0	Corsair Assist Investors, LP.....		New York.....	NY...	Corsair Assist Management, LP.....		05/25/2018....	0	0	3,209,103	0	0	4.250
000000 00 0	Corsair Blade Investors, L.P.....		New York.....	NY....	Corsair Blade Management, LP.....		12/16/2019....	0	0	15,576	0	0	15.580
000000 00 0	Corsair Boomer Investors L.P.....		New York.....	NY....	Corsair Boomer Management, LP.....		06/25/2018....	0	0	4,883	0	0	4.880
000000 00 0	Corsair V Financial Services Capital Partners LP.....		New York.....	NY....	Corsair V Management, LP.....		06/25/2018....	0	0	890,189	0	0	1.230
000000 00 0	Energy Impact Fund II LP.....		New York.....	NY....	Energy Impact Fund II GP LLC.....		03/20/2020....	0	242,367	0	0	0	0.800
000000 00 0	Foresite Capital Fund IV, LP.....		San Francisco.....	CA....	Foresite Capital Management IV.....		04/16/2018....	0	0	500,000	0	0	0.690
000000 00 0	Goldner Hawn Fund VII L.P.....		Minneapolis.....	MN...	Goldner Hawn GP, LLC.....		04/29/2019....	0	0	25,000	0	0	1.770
000000 00 0	Greenspring Opportunities V, LP.....		Owings Mills.....	MD...	Greenspring Opportunities General Partner V, LP.....		01/22/2018....	1	0	90,000	0	0	0.330
000000 00 0	Greenspring Opportunities VI, LP.....		Owings Mills.....	MD...	Greenspring Opportunities VI, L.P.....		01/21/2020....	1	600,000	0	0	0	0.300
000000 00 0	Greenspring Global Partners VIII, L.P.....		Owings Mills.....	MD...	Greenspring Opportunities VIII, L.P.....		07/14/2017....	1	0	72,092	0	0	4.980
000000 00 0	Gryphon Partners V, L.P.....		San Francisco.....	CA....	Gryphon GenPar V, L.P.....		08/29/2018....	3	0	816,490	0	0	0.250
000000 00 0	ManchesterStory Venture Fund, L.P.....		Des Moines.....	IA....	ManchesterStory GP1, LLC.....		03/23/2017....	1	0	51,757	0	0	1.220
000000 00 0	Narya Capital Fund I, L.P.....		Cincinnati.....	OH...	Narya Capital Fund I, L.P.....		03/20/2020....	0	145,894	0	0	0	2.000

QE03

SCHEDULE BA - PART 2

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

QE03.1

1	2		Location		5	6	7	8	9	10	11	12	13
			3	4		NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
CUSIP Identification		Name or Description	City	State	Name of Vendor or General Partner								
000000 00 0		NB Secondary Opportunities Fund III L.P.	New York.....	NY....	NB Secondary Opportunities Associates III L.P. ....	.....	05/23/2013....	3	0	35,000	0	0	0.260
000000 00 0		NB Secondary Opportunities Fund IV L.P.	New York.....	NY....	NB Secondary Opportunities Associates IV L.P. ....	.....	04/19/2017....	3	0	150,000	0	0	0.240
000000 00 0		NB Strategic Capital LP.....	New York.....	NY....	NB Strategic Capital Associates LP.....	.....	03/05/2020....	3	1,926,199	0	0	0	1.000
000000 00 0		NB Strategic Co-Investment Partners IV L.P.	New York.....	NY....	NB Alternatives Advisors, LLC.....	.....	01/29/2020....	3	245,314	0	0	0	0.400
000000 00 0		Patriot Financial Partners III, L.P.....	Philadelphia.....	PA....	Patriot Financial Partners GP III, L.P.....	.....	07/21/2017....	3	0	375,000	0	0	1.290
000000 00 0		PWP Growth Equity Fund II LLP.....	New York.....	NY....	PWP Growth Equity Fund II GP LLP.....	.....	02/28/2018....	3	0	21,603	0	0	0.520
000000 00 0		Quibi Holdings, LLC (Class A).....	Beverly Hills.....	CA....	WCI One Holdings I, LLC.....	.....	08/24/2018....	0	0	750,000	0	0	0.500
000000 00 0		Quibi Holdings, LLC (Class C).....	Beverly Hills.....	CA....	WCI One Holdings I, LLC.....	.....	01/10/2020....	0	500,000	0	0	0	0.000
000000 00 0		Refinery Venture Fund I, LP.....	Cincinnati.....	OH....	Refinery Management, LLC.....	.....	11/20/2017....	0	0	4,078	0	0	6.420
000000 00 0		Riverwood Capital Partners III L.P.....	Menlo Park.....	CA....	Riverwood Capital III L.P.....	.....	03/27/2020....	0	869,008	0	0	0	0.800
000000 00 0		Roark Capital Partners Fund V, LP	Atlanta.....	GA....	Roark Capital GenPar V, LP.....	.....	11/01/2018....	0	0	15,160	0	0	0.130
000000 00 0		Snow Phipps II, L.P.	Wilmington.....	DE....	Snow Phipps GP II, L.P. ....	.....	01/08/2010....	3	0	29,190	0	0	0.690
000000 00 0		Snow Phipps III, L.P.	Wilmington.....	DE....	Snow Phipps GP III, LLC.....	.....	06/08/2016....	3	0	144,358	0	0	0.470
000000 00 0		Solamere Capital Fund II, LP	Boston	MA....	Solamere Capital Fund II, GP LP .....	.....	08/19/2013....	3	0	99,198	0	0	0.740
000000 00 0		Solamere Capital Fund II-A, LP	Boston	MA....	Solamere Capital Fund II-A, GP LP .....	.....	08/19/2013....	3	0	12,928	0	0	0.780
000000 00 0		Solamere Capital Fund III, LP	Boston.....	MA....	Solamere Capital Fund III GP, LP.....	.....	11/20/2018....	3	0	371,439	0	0	0.730
000000 00 0		Tritium Partners, LLC.....	Austin.....	TX....	Tritium I GP, LLC.....	.....	06/26/2015....	3	0	74,828	0	0	0.980
000000 00 0		Tritium Partners II, LLC.....	Austin.....	TX....	Tritium II GP, LLC.....	.....	11/13/2019....	3	0	882,058	0	0	2.050
000000 00 0		VICOF II Feeder, LP.....	Austin.....	TX....	Vida Insurance Credit Opportunity Fund II GP, LP.....	.....	08/02/2017....	0	0	18,750	0	0	1.520
000000 00 0		Vivo Capital Fund IX, LP.....	Palo Alto.....	CA....	Vivo Capital IX, LLC.....	.....	09/09/2019....	0	0	851,346	0	0	0.350
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									4,528,782	13,374,937	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
000000 00 0		Hillpointe Workforce Housing Partnership I, LP.....	Charlotte.....	NC....	Hillpointe Fund I GP, LLC.....	.....	03/17/2020....	0	549,803	0	0	0	3.300
000000 00 0		LCN NA Fund III-D, LP.....	New York.....	NY....	LCN North American GP III, LP.....	.....	08/23/2019....	0	0	3,111	0	0	1.670
000000 00 0		Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia.....	PA....	Lubert-Adler Group VII-B, LLC.....	.....	04/07/2017....	0	0	833,333	0	0	2.090
000000 00 0		NB Real Estate Secondary Opportunities Fund LP.....	New York.....	NY....	NB Real Estate Secondary Opportunities Associates, LP.....	.....	12/05/2018....	0	0	62,500	0	0	1.360
000000 00 0		Osprey Pointe Sandestin, LLC	Miramar Beach.....	FL....	Sandestin Investments, LLC.....	.....	12/19/2018....	0	0	3,629	0	0	16.500
000000 00 0		PRCP-Bucks Partners, LP.....	Philadelphia.....	PA....	PRCP-Bucks Partners Managers, LP.....	.....	04/25/2017....	0	0	86,000	0	0	40.000
000000 00 0		PRCP-CO Governor's Park, LP.....	Fort Collins.....	CO....	PRCP-CO Governor's Park Managers, LP.....	.....	11/18/2019....	0	0	6,287,337	0	0	40.000
000000 00 0		PRCP-CO Stone Mountain, LP	Northglenn.....	CO....	PRCP-CO Stone Mountain Managers, LP .....	.....	03/24/2020....	0	420,000	0	0	0	40.000
000000 00 0		PRCP-Key West Partners I, LP.....	Key West.....	FL....	PRCP-Key West Partners I Managers, LP.....	.....	02/08/2017....	0	0	72,000	0	0	40.000
000000 00 0		PRCP-Missouri Partners, L.P.....	St. Charles.....	MO....	PRCP-Missouri Partners Managers, LP.....	.....	10/15/2015....	0	0	83,200	0	0	40.000
000000 00 0		PRCP-NC Greensboro Partners, LP.....	Greensboro.....	NC....	PRCP-NC Greensboro Managers, LP.....	.....	03/19/2020....	0	600,000	0	0	0	40.000
000000 00 0		PRCP-NC Wilmington Partners II, LP	Wilmington.....	NC....	PRCP-NC Wilmington Partners II Managers, LP .....	.....	05/08/2018....	0	0	90,000	0	0	40.000
000000 00 0		PRCP-Orlando Parkway Partners, LP	Orlando.....	FL....	PRCP-Orlando Parkway Manager, LLC.....	.....	02/27/2020....	0	1,154,520	800,000	0	0	40.000
000000 00 0		PRCP-Orlando Sanford Landing Partners, LP.....	Sanford.....	FL....	PRCP-Orlando Sanford Landing Partners Managers, LP.....	.....	12/18/2019....	0	0	5,407,639	0	0	40.000
000000 00 0		PRCP-Orlando Whisper Lake Partners, LP.....	Orlando.....	FL....	PRCP-Orlando Whisper Lake Partners Managers, LP.....	.....	12/18/2019....	0	0	9,546,244	0	0	40.000
000000 00 0		PRCP-Phoenix III Partners, LP	Phoenix.....	AZ....	PRCP-Phoenix III Partners Managers, LP .....	.....	08/03/2017....	0	0	101,200	0	0	40.000
000000 00 0		PRCP-Stuart Partners, L.P.....	Stuart.....	FL....	PRCP-Stuart Partners Managers, LP.....	.....	12/06/2016....	0	0	83,600	0	0	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....	0	0	108,800	0	0	40.000

SCHEDULE BA - PART 2

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

1	2			Location		5	6	7	8	9	10	11	12	13	
				3	4		NAIC Desig- nation and Admini- strative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
CUSIP Identification	Name or Description			City	State	Name of Vendor or General Partner									
000000 00 0	PRCP-Tampa Arbor Partners, LP.....			Tampa.....	FL.....	PRCP-Tampa Arbor Partners Managers, LP .....	.....	08/29/2018....	0	0	144,000	0	0	40.000	
000000 00 0	PRCP-Tempe/Mesa Partners.....			Phoenix.....	AZ....	PRCP-Tempe/Mesa Partners Managers, LP .....	.....	05/15/2018....	0	0	93,200	0	0	40.000	
000000 00 0	PRCP – University Village, LP			Colorado Springs.....	CO...	PRCP – University Village Managers, LP .....	.....	09/11/2018....	0	0	123,200	0	0	40.000	
000000 00 0	PRCP-Woodland Hills, LP.....			Colorado Springs.....	CO...	PRCP-Woodland Hills Managers, LP .....	.....	11/13/2018....	0	0	48,500	0	0	40.000	
000000 00 0	Water Street O'Connor, L.P.....			Atlanta.....	GA....	LG Residential Services, LLC.....	.....	10/26/2015....	0	0	499,125	0	0	37.500	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated											2,724,323	24,476,619	0	0	XXX.....
Any Other Class of Asset - Unaffiliated															
000000 00 0	Monza Energy, LLC.....			Houston.....	TX....	Monza Energy, LLC.....	.....	04/17/2018....	0	0	164,961	0	0	1.640	
4699999. Total - Any Other Class of Asset - Unaffiliated											0	164,961	0	0	XXX.....
4899999. Subtotal - Unaffiliated											7,253,105	41,552,308	0	0	XXX.....
4999999. Subtotal - Affiliated											0	538,710	0	0	XXX.....
5099999. Totals											7,253,105	42,091,018	0	0	XXX.....

SCHEDULE BA - PART 3

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

1	2			Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
				3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description			City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- (Amortization) / Accretion	Current Year's Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																					
000000 00 0	Global Premier Finance Company LOC.....			Cincinnati.....	OH..	Global Premier Finance Company Board of Directors.....	02/01/1999	03/17/2020	696,000	0	0	0	0	0	0	696,000	696,000	0	0	0	322,710
1499999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated.....									696,000	0	0	0	0	0	0	696,000	696,000	0	0	0	322,710
Joint Venture or Partnership Interests That Have Underlying 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	01/01/2020	1,013,603	0	0	0	0	0	0	1,013,603	1,013,603	0	0	0	0
000000 00 0	Gryphon Mezzanine Partners II Feeder Fund, LP.....			San Francisco.....	CA..	Gryphon Mezzanine Partners II, L.P.....	12/20/2019	01/01/2020	2,428,196	0	0	0	0	0	0	2,428,196	2,428,196	0	0	0	0
000000 00 0	NB Private Equity Credit Opportunities Fund LP.....			New York.....	NY..	NB Private Equity Credit Opportunities Associates, L.P.....	06/07/2017	02/11/2020	817	0	0	0	0	0	0	817	817	0	0	0	17,717
000000 00 0	PineBridge Private Credit Feeder, LP			New York.....	NY..	PineBridge Private Credit General Partner, L.P	11/28/2018	03/06/2020	267,992	0	0	0	0	0	0	267,992	267,992	0	0	0	14,034
000000 00 0	TTGA C-1 MMF, LP.....			Cincinnati.....	OH..	TTGA C-1 MMF GP LLC.....	12/18/2017	01/16/2020	1,010,842	0	0	0	0	0	0	1,010,842	1,010,842	0	0	0	165,798
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated.....									4,721,450	0	0	0	0	0	0	4,721,450	4,721,450	0	0	0	197,549
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																					
000000 00 0	ArcLight Energy Partners Fund VI, LP.....			Boston.....	MA..	ArcLight PEF GP VI, LLC.....	08/04/2015	02/20/2020	118,300	0	0	0	0	0	0	118,300	118,300	0	0	0	99,693
000000 00 0	Corsair V Financial Services Capital Partners LP			New York.....	NY..	Corsair V Management, LP.....	06/25/2018	03/24/2020	457,293	0	0	0	0	0	0	457,293	457,293	0	0	0	35,161
000000 00 0	Gryphon Partners V, L.P.....			San Francisco.....	CA..	Gryphon GenPar V, L.P.....	08/29/2018	03/26/2020	11,840	0	0	0	0	0	0	11,840	11,840	0	0	0	0
000000 00 0	Medley Credit Opportunity Delaware Fund, L.P.....			New York.....	NY..	MCOF GP, LLC.....	07/15/2016	03/26/2020	238,686	0	0	0	0	0	0	238,686	238,686	0	0	0	0
000000 00 0	NB Strategic Capital LP.....			New York.....	NY..	NB Strategic Capital Associates LP	03/05/2020	03/31/2020	337,264	0	0	0	0	0	0	337,264	337,264	0	0	0	0
000000 00 0	River Cities Capital Fund III, LP			Cincinnati.....	OH..	River Cities Management III, LP	05/15/2018	02/20/2020	62,905	0	0	0	0	0	0	62,905	62,905	0	0	0	0

QE03.2

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
					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
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal															
000000 00 0	Snow Phipps II, L.P.	Wilmington.....	DE..	Snow Phipps GP II, L.P.	01/08/2010	02/25/2020	638,110	0	0	0	0	0	0	638,110	638,110	0	0	0	564,845
000000 00 0	Solamere Capital Fund II, LP	Boston	MA..	Solamere Capital Fund II, GP LP	08/19/2013	03/31/2020	59,246	0	0	0	0	0	0	59,246	59,246	0	0	0	67,079
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA..	Solamere Capital Fund II-A, GP LP	08/19/2013	03/31/2020	3,875	0	0	0	0	0	0	3,875	3,875	0	0	0	54,841
000000 00 0	Tritium Partners, LLC.....	Austin.....	TX..	Tritium I GP, LLC.....	06/26/2015	01/10/2020	12,752	0	0	0	0	0	0	12,752	12,752	0	0	0	0
000000 00 0	VICOF II Feeder, LP.....	Austin.....	TX..	Vida Insurance Credit Opportunity Fund II GP, LP.....	08/02/2017	02/14/2020	579,984	0	0	0	0	0	0	579,984	579,984	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							2,520,256	0	0	0	0	0	0	2,520,256	2,520,256	0	0	0	821,618
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	LCN NA Fund III-D, LP.....	New York.....	NY..	LCN North American GP III, L.P.....	08/23/2019	03/16/2020	209,978	0	0	0	0	0	0	209,978	209,978	0	0	0	12,532
000000 00 0	NB Real Estate Secondary Opportunities Fund LP.....	New York.....	NY..	NB Real Estate Secondary Opportunities Associates, LP..	12/05/2018	03/30/2020	146,701	0	0	0	0	0	0	146,701	146,701	0	0	0	9,422
000000 00 0	Pineapple Square Properties LLC	Sarasota.....	FL..	The Isaac Group Holdings, LLC.....	04/19/2006	03/09/2020	10	0	0	0	0	0	0	10	10	0	0	0	11,655
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							356,688	0	0	0	0	0	0	356,688	356,688	0	0	0	33,609
Any Other Class of Asset - Unaffiliated																			
000000 00 0	Monza Energy, LLC.....	Houston.....	TX..	Monza Energy, LLC.....	04/17/2018	03/19/2020	320,045	0	0	0	0	0	0	320,045	320,045	0	0	0	0
4699999. Total - Any Other Class of Asset - Unaffiliated.....							320,045	0	0	0	0	0	0	320,045	320,045	0	0	0	0
4899999. Subtotal - Unaffiliated.....							7,918,439	0	0	0	0	0	0	7,918,439	7,918,439	0	0	0	1,052,776
4999999. Subtotal - Affiliated.....							696,000	0	0	0	0	0	0	696,000	696,000	0	0	0	322,710
5099999. Totals.....							8,614,439	0	0	0	0	0	0	8,614,439	8,614,439	0	0	0	1,375,485

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. Government											
36179U	5A	6	G2 MA6241 - RMBS.....		03/13/2020.....	MORGAN STANLEY CO.....		2,951,576	2,951,576	4,509	1.....
36179V	DB	3	G2 MA6398 - RMBS.....		03/12/2020.....	MORGAN STANLEY CO.....		2,396,680	2,390,703	3,652	1.....
36179V	HF	0	G2 MA6530 - RMBS.....		03/12/2020.....	VARIOUS.....		13,252,644	13,208,126	20,179	1.....
0599999. Total - Bonds - U.S. Government.....								18,600,900	18,550,405	28,341	XXX.....
Bonds - All Other Government											
Y31714	AQ	4	HOUSING AND DEVELOPMENT BOARD.....	B.....	02/25/2020.....	STANDARD CHARTERED BANK, LONDON.....		2,175,204	2,144,236	921	1Z.....
Y3729W	AE	6	HOUSING AND DEVELOPMENT BOARD.....	B.....	02/25/2020.....	STANDARD CHARTERED BANK, LONDON.....		361,926	357,373	2,138	1Z.....
Y4900E	BU	8	HOUSING AND DEVELOPMENT BOARD.....	B.....	03/03/2020.....	ANZ BANKING GROUP LTD.....		2,608,041	2,518,710	6,423	1FE.....
1099999. Total - Bonds - All Other Government.....								5,145,171	5,020,319	9,482	XXX.....
Bonds - U.S. Special Revenue and Special Assessment											
31418D	NN	8	FN MA3996 - RMBS.....		03/12/2020.....	WELLS FARGO SECURITIES LLC.....		8,585,794	8,587,136	13,119	1.....
60416S	5F	3	MINNESOTA ST HSG FIN AGY.....		01/24/2020.....	RBC CAPITAL MARKETS.....		2,250,000	2,250,000	0	1FE.....
91743P	DD	4	UTAH HSG CORP.....		02/07/2020.....	Stifel, Nicolaus & Co., Inc.....		4,697,550	4,500,000	8,313	1Z.....
91743P	DE	2	UTAH HSG CORP.....		03/13/2020.....	Stifel, Nicolaus & Co., Inc.....		4,666,635	4,500,000	9,625	1FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								20,199,979	19,837,136	31,057	XXX.....
Bonds - Industrial and Miscellaneous											
000844	AA	8	ABPCI 8 A1A - CDO.....	C.....	03/10/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		1,500,000	1,500,000	0	1FE.....
000844	AC	4	ABPCI 8 A1B - CDO.....	C.....	03/10/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		600,000	600,000	0	1FE.....
00255U	AA	3	AASET 201 A - ABS.....		02/03/2020.....	GOLDMAN.....		2,999,948	3,000,000	0	1FE.....
030506	AA	7	AMERICAN WOODMARK CORP.....		03/17/2020.....	Stifel, Nicolaus & Co., Inc.....		955,000	1,000,000	542	3FE.....
03329L	AS	0	ANCHF 2R AR - CDO.....		01/17/2020.....	GREENSLEDGE CAPITAL MARKETS LLC.....		3,500,000	3,500,000	0	1FE.....
03879Y	AA	5	ARCLO 19FL1 A - CDO.....	C.....	02/07/2020.....	Amherst Securities Group LLC.....		2,506,250	2,500,000	5,299	1FE.....
03880W	AA	6	ARBOR REALTY COMMERCIAL REAL ESTATE NOTE.....	C.....	02/21/2020.....	JP Morgan.....		5,000,000	5,000,000	0	1Z.....
03880W	AC	2	ARBOR REALTY COMMERCIAL REAL ESTATE NOTE.....	C.....	02/21/2020.....	JP Morgan.....		1,000,000	1,000,000	0	1Z.....
05492K	AA	7	BDS 19FL4 A - CDO.....	C.....	02/11/2020.....	Amherst Securities Group LLC.....		4,507,031	4,500,000	10,064	1FE.....
05492Q	AA	4	BDS 20FL5 A - CDO.....	C.....	01/08/2020.....	WELLS FARGO SECURITIES LLC.....		5,500,000	5,500,000	0	1FE.....
05492Q	AC	0	BDS 20FL5 AS - CDO.....	C.....	01/08/2020.....	WELLS FARGO SECURITIES LLC.....		500,000	500,000	0	1FE.....
05549V	AA	6	BDS 18FL2 A - CDO.....		01/10/2020.....	Amherst Securities Group LLC.....		2,764,621	2,762,894	5,775	1FE.....
08888#	AA	4	BIDTELLECT, INC.....		03/01/2020.....	VARIOUS.....		20,225	20,225	0	5GI.....
10240#	AA	3	BOWHUNTER HOLDINGS, LLC.....		03/17/2020.....	AFG Private Placement.....		101,316	101,316	0	5.....
12434L	AA	2	BXMT 20FL2 A - CMBS.....		01/31/2020.....	WELLS FARGO SECURITIES LLC.....		8,000,000	8,000,000	0	1Z.....
12434L	AC	8	BXMT 20FL2 AS - CMBS.....		01/31/2020.....	WELLS FARGO SECURITIES LLC.....		3,000,000	3,000,000	0	1Z.....
12479R	AE	7	CAUTO 171 A2 - ABS.....		01/09/2020.....	CANTOR FITZGERALD + CO.....		721,838	709,423	2,306	1FE.....
12510H	AA	8	CAUTO 4 A1 - ABS.....		01/15/2020.....	CREDIT SUISSE SECURITIES (USA).....		4,498,827	4,500,000	0	1FE.....
12510H	AB	6	CAUTO 4 A2 - ABS.....		01/15/2020.....	CREDIT SUISSE SECURITIES (USA).....		3,499,420	3,500,000	0	1FE.....
12510H	AC	4	CAUTO 4 A3 - ABS.....		01/15/2020.....	CREDIT SUISSE SECURITIES (USA).....		3,747,358	3,750,000	0	1FE.....
12641P	CK	8	CSMC 096R 9A5 - CMO/RMBS.....		02/01/2020.....	Direct.....		0	638	0	1FM.....
156777	ZZ	0	CERBERUS.....		03/16/2020.....	AFG Private Placement.....		4,763,158	4,763,158	0	1Z.....
16159W	AC	8	CHASE 191 A3 - CMO/RMBS.....		01/14/2020.....	Amherst Securities Group LLC.....		4,992,039	4,876,228	7,111	1FE.....
233851	DZ	4	DAIMLER FINANCE NORTH AMERICA LLC.....		03/05/2020.....	CITIGROUP.....		3,982,120	4,000,000	0	1Z.....
24460R	AA	1	DPATH A1 - CDO.....	C.....	03/05/2020.....	GREENSLEDGE CAPITAL MARKETS LLC.....		2,000,000	2,000,000	0	1FE.....
26817R	AB	4	DYNEG Y INC.....		03/13/2020.....	CITIGROUP.....		1,002,500	1,000,000	17,299	3FE.....
26848*	AA	9	EDX/GE VII CTL 3.29 01/15/2030.....		01/03/2020.....	Not Available.....		3,299,000	3,299,000	0	2Z.....
278642	AW	3	EBAY INC.....		03/04/2020.....	Bank of America Merrill Lynch.....		4,992,150	5,000,000	0	2FE.....
29278N	AP	8	ENERGY TRANSFER OPERATING LP.....		01/07/2020.....	DEUTSCHE BANK SECURITIES, INC.....		2,997,720	3,000,000	0	2FE.....
30070R	AA	0	XAN 20RSO8 A - CDO.....	C.....	03/02/2020.....	JP Morgan.....		1,000,000	1,000,000	0	1FE.....

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
31946M AA 1	FIRST CITIZENS BANCSHARES INC (DELAWARE).....		02/27/2020.....	PIPR.....		5,000,000	5,000,000	0	4Z.....
365555 ZZ 7	GCPF LOAN FUNDING D CLASS A.....		02/14/2020.....	AFG Private Placement.....		12,500,000	12,500,000	0	1Z.....
38147U AC 1	GOLDMAN SACHS BDC INC.....		02/06/2020.....	Bank of America Merrill Lynch.....		3,496,850	3,500,000	0	2Z.....
400522 ZZ 4	Gryphon Mezz Fund II 6.50 12/14/2028.....		01/01/2020.....	AFG Private Placement.....		2,428,196	2,428,196	0	2Z.....
44891A BF 3	HYUNDAI CAPITAL AMERICA.....		02/05/2020.....	MITSUBISHI UFJ SECURITIES.....		7,985,120	8,000,000	0	2FE.....
46647P BH 8	JPMORGAN CHASE & CO.....		03/10/2020.....	JP Morgan.....		2,000,000	2,000,000	0	1FE.....
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		01/01/2020.....	Direct.....		0	80	0	1FM.....
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		03/01/2020.....	Direct.....		0	5,468	0	1FM.....
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		01/25/2020.....	Direct.....		0	886	0	1FM.....
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		03/01/2020.....	Direct.....		0	3,046	0	1FM.....
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		03/01/2020.....	Direct.....		0	3,399	0	1FM.....
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		03/01/2020.....	Direct.....		0	7	0	1FM.....
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		03/01/2020.....	Direct.....		0	8	0	1FM.....
56577D AA 4	MRNON 181 A1 - CDO.....	C.....	03/13/2020.....	Amherst Securities Group LLC.....		973,125	1,000,000	5,685	1FE.....
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23.....		03/20/2020.....	AFG Private Placement.....		1,536,000	1,536,000	0	1FE.....
65535H AP 4	NOMURA HOLDINGS INC.....	C.....	01/09/2020.....	NOMURA SECURITIES/FIXED INCOME.....		4,700,000	4,700,000	0	2FE.....
682680 BA 0	ONEOK INC.....		03/05/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		9,992,200	10,000,000	0	2FE.....
691204 AA 9	OR A1L - CDO.....	C.....	03/13/2020.....	VARIOUS.....		1,980,000	2,000,000	0	1FE.....
691204 AG 6	OR A1F - CDO.....	C.....	03/06/2020.....	Societe Generale Paris.....		3,000,000	3,000,000	0	1FE.....
693684 AA 0	PSMC 201 A1 - CMO/RMBS.....		01/24/2020.....	WELLS FARGO SECURITIES LLC.....		5,111,719	5,000,000	14,097	1FE.....
70469F AC 7	PEAKS 3 A1 - CDO.....	C.....	01/28/2020.....	Amherst Securities Group LLC.....		2,493,750	2,500,000	718	1FE.....
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23.....		03/09/2020.....	AFG Private Placement.....		4,063,492	4,063,492	0	1FE.....
70932A AC 7	PENNYMAC CORP.....		03/17/2020.....	NOMURA SECURITIES/FIXED INCOME.....		1,560,000	2,000,000	40,333	2FE.....
71424# AA 3	PERMIAN HOLDCO 2 INC.....		03/31/2020.....	AFG Private Placement.....		7,591	7,591	0	5GI.....
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021.....		03/31/2020.....	AFG Private Placement.....		3,909	3,909	0	5GI.....
72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER.....		02/24/2020.....	AFG Private Placement.....		1,863,648	1,863,648	0	1PL.....
743874 AC 3	PFMT 201 A2 - CMO/RMBS.....		02/14/2020.....	Amherst Securities Group LLC.....		2,535,547	2,500,000	5,208	1FE.....
74432Q CH 6	PRUDENTIAL FINANCIAL INC.....		03/05/2020.....	BNP Paribas.....		8,961,480	9,000,000	0	1FE.....
74968Q AA 5	RBIT 201 A - ABS.....		01/22/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		5,999,996	6,000,000	0	1FE.....
758075 AC 9	REDWOOD TRUST INC.....		03/18/2020.....	NOMURA SECURITIES/FIXED INCOME.....		550,000	1,000,000	4,618	3FE.....
75951A AN 8	RELiance STANDARD LIFE GLOBAL FUNDING II.....		01/13/2020.....	JP Morgan.....		5,983,320	6,000,000	0	1FE.....
77340R AS 6	ROCKIES EXPRESS PIPELINE LLC.....		01/16/2020.....	MITSUBISHI UFJ SECURITIES.....		2,996,400	3,000,000	0	2FE.....
77588E AA 5	ROMARK CREDIT FUNDING I LTD. - CDO.....	C.....	01/30/2020.....	GREENSLEDGE CAPITAL MARKETS LLC.....		3,000,000	3,000,000	0	1FE.....
78454* AA 5	SMIF 2018 FINANCE LLC.....		02/12/2020.....	AFG Private Placement.....		873,000	873,000	0	4Z.....
81748K AA 0	SEMT 202 A1 - CMO/RMBS.....		02/13/2020.....	MORGAN STANLEY CO.....		4,098,750	4,000,000	7,778	1FE.....
81748M AA 6	SEMT 201 A1 - CMO/RMBS.....		01/08/2020.....	WELLS FARGO SECURITIES LLC.....		15,344,532	15,000,000	23,333	1FE.....
817743 AA 5	SPRO 191 A2 - ABS.....		01/22/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		1,715,541	1,685,000	20,532	2FE.....
83546D AG 3	SONIC 201 A21 - ABS.....		01/28/2020.....	VARIOUS.....		13,780,078	13,750,000	1,495	2FE.....
83546D AL 2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS.....		02/03/2020.....	VARIOUS.....		5,596,250	5,500,000	6,462	1FE.....
85325W AA 6	STANDARD CHARTERED PLC.....	C.....	01/07/2020.....	JP Morgan.....		3,999,960	4,000,000	0	2FE.....
87244G AA 5	CHMML 2 A - CDO.....		03/10/2020.....	RAYMOND JAMES & ASSOCIATES INC.....		980,000	1,000,000	4,401	1FE.....
911365 BE 3	UNITED RENTALS (NORTH AMERICA) INC.....		03/13/2020.....	GOLDMAN.....		1,010,000	1,000,000	326	3FE.....
91832Y AA 6	VMC 18FL2 A - CDO.....		02/07/2020.....	Amherst Securities Group LLC.....		4,761,694	4,759,463	8,557	1FE.....
92259L AB 4	VCC 201 AFX - CMBS.....		02/10/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		4,999,960	5,000,000	15,588	1Z.....
95002K AA 1	WELLS FARGO MORTGAGE BACKED SECURITES 20.....		02/14/2020.....	WELLS FARGO SECURITIES LLC.....		6,071,250	6,000,000	13,000	1FE.....
958667 AB 3	WESTERN MIDSTREAM OPERATING LP.....		01/09/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		6,997,340	7,000,000	0	2FE.....

QE04.1

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
97064F	AA	3	WESTF 20A A - ABS.....		02/18/2020.....	Bank of America Merrill Lynch.....		3,999,944	4,000,000	0	1FE.....
98877G	AA	6	ZCCP 191 A1 - CDO.....	C.....	03/04/2020.....	Amherst Securities Group LLC.....		1,498,594	1,500,000	7,693	1FE.....
98956P	AS	1	ZIMMER BIOMET HOLDINGS INC.....		03/13/2020.....	CITIGROUP.....		9,988,100	10,000,000	0	2FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....								270,387,854	270,566,073	228,221	XXX.....
Bonds - Unaffiliated Bank Loans											
00448F	AH	9	Achilles Acquisition LLC/Closing date Te.....		01/16/2020.....	Ares Capital Management.....		57,860	57,860	0	4FE.....
008444	ZZ	7	Aero Operating LLC/Term Loan 1/20.....		02/06/2020.....	Ares Capital Management.....		148,353	148,353	0	3Z.....
009111	ZZ	1	AffiniPay Midco, LLC/Term Loan 2/20.....		02/27/2020.....	Ares Capital Management.....		251,013	251,013	0	3Z.....
095777	ZZ	4	Blue Angel Buyer 1, LLC/First Amendment.....		02/19/2020.....	Ares Capital Management.....		57,517	57,517	0	3Z.....
144222	ZZ	2	Concert Golf Partners Holdco LLC/Delayed.....		02/02/2020.....	Ares Capital Management.....		26,901	26,901	0	2Z.....
14886M	AN	1	Checkout Holding Dip L 10.50 08/15/2023.....		01/01/2020.....	Capitalized Interest.....		537	1,236	0	5PL.....
14886M	AN	1	Checkout Holding Dip L 10.50 08/15/2023.....		03/24/2020.....	AFG Private Placement.....		727	1,895	0	4Z.....
20049#	AA	5	Command Alkon Incorporated/Term Loan 9/1.....		03/31/2020.....	VARIOUS.....		3,104	3,104	0	3PL.....
233444	ZZ	4	CVP Holdco, Inc./Delayed Draw Term Loan.....		02/07/2020.....	Ares Capital Management.....		6,215	6,215	0	3Z.....
24521T	AB	2	Del Monte Foods Inc - First Lien Initial.....		02/01/2020.....	CITIGROUP.....	(451)	(529)	0	5FE.....	
24702N	BE	9	Term Loan B : Dell Intl.....		03/09/2020.....	Citizens Bank, National Association.....		579,750	600,000	0	2FE.....
35041@	AD	7	Foundation Risk Partners, Corp./Second A.....		02/10/2020.....	Ares Capital Management.....		92,167	92,167	0	3Z.....
360222	ZZ	9	GB Auto Service, Inc./First Amendment De.....		03/06/2020.....	Ares Capital Management.....		15,699	15,699	0	4Z.....
360777	ZZ	2	FWR Holding Corporation/New Delayed Draw.....		01/03/2020.....	Ares Capital Management.....		82,543	82,543	0	3Z.....
360999	ZZ	2	FWR Holding Corporation/Second Amendment.....		03/24/2020.....	Ares Capital Management.....		289,839	289,839	0	3Z.....
36221@	AA	3	GPM Investments, LLC/Term Loan 2/20.....		02/27/2020.....	Ares Capital Management.....		214,607	214,607	0	3Z.....
36850@	AB	9	Gehl Foods, LLC/Term Loan 1/18.....		03/02/2020.....	Capitalized Interest.....		3,368	3,368	0	3PL.....
43289D	AH	6	HILTON WORLDWIDE FINANCE TL B2 **A&E**.....		03/10/2020.....	DEUTSCHE BANK SECURITIES, INC.....		376,000	400,000	0	2FE.....
48234K	AC	6	Term Loan B : K&N Engineering.....		02/13/2020.....	KEYBANK CAPITAL MARKETS INC.....		865,000	1,000,000	0	4FE.....
485111	ZZ	4	Kellermeyer Bergensons Services, LLC/202.....		01/09/2020.....	Ares Capital Management.....		26,397	26,397	0	4Z.....
488333	ZZ	1	Kene Acquisition, Inc./Delayed Draw Term.....		02/06/2020.....	Ares Capital Management.....		48,760	48,760	0	3Z.....
55371*	AU	9	MRI Software LLC/Term Loan 2/20.....		03/19/2020.....	Ares Capital Management.....		200,574	200,574	0	4Z.....
55371*	AV	7	MRI Software LLC/Delayed Draw Term Loan.....		03/16/2020.....	Ares Capital Management.....		8,878	8,878	0	4Z.....
61506U	AB	0	Montreign Resort Casino.....		02/01/2020.....	MORGAN STANLEY CO.....	(1,085)	(1,269)	0	5FE.....	
62931*	AC	8	NMC Skincare Intermediate Holdings II, L.....		02/20/2020.....	Ares Capital Management.....		51,520	51,520	0	2FE.....
690555	ZZ	3	OTG Management, LLC/Fourth Amendment DDT.....		02/26/2020.....	Ares Capital Management.....		29,415	29,415	0	3Z.....
702888	ZZ	4	Pathway Vet Alliance LLC/2019 First Lien.....		03/27/2020.....	Ares Capital Management.....		257,608	257,608	0	3Z.....
70323K	AC	2	Pathway Vet Alliance LLC/First Lien Term.....		03/30/2020.....	Ares Capital Management.....		98,052	98,545	0	1Z.....
70559@	AB	2	Pegasus Global Enterprise Holdings, LLC/.....		03/24/2020.....	Ares Capital Management.....		75,364	75,364	0	3Z.....
715111	ZZ	6	PHNTM Holdings, Inc./Fourth Amendment In.....		01/29/2020.....	Ares Capital Management.....		85,429	85,429	0	3Z.....
71571E	AD	1	PES HOLDINGS LLC PHIENE PIK-TERM C-EXIT.....		02/28/2020.....	AFG Private Placement.....		13,535	35,934	0	6FE.....
71667*	AA	3	Petroleum Service Group LLC/Delayed Draw.....		03/23/2020.....	Ares Capital Management.....		18,506	18,506	0	3Z.....
745777	ZZ	8	Pyramid Management Advisors, LLC/Delayed.....		01/01/2020.....	Ares Capital Management.....	(42,233)	(42,233)	0	2Z.....	
745999	ZZ	8	Pyramid Management Advisors, LLC/Delayed.....		01/30/2020.....	Ares Capital Management.....		184,613	184,613	0	2Z.....
749555	ZZ	4	RSC Acquisition, Inc./Term Loan 10/19.....		01/31/2020.....	Ares Capital Management.....		16,212	16,212	0	3Z.....
75734@	AC	7	Reddy Ice Holdings, Inc./Delayed Draw Te.....		03/17/2020.....	Ares Capital Management.....		103,248	103,248	0	3Z.....
81389#	AB	3	SecurAmerica, LLC/Delayed Draw Term Loan.....		01/29/2020.....	Ares Capital Management.....		21,930	21,930	0	2FE.....
818222	ZZ	7	SG Acquisition, Inc./Term Loan 1/20.....		01/24/2020.....	Ares Capital Management.....		168,589	168,589	0	3Z.....
866105	ZZ	5	SUMMIT COMPANIES DD L+625 09/01/2022 MD.....		02/01/2020.....	Direct.....		198,016	198,037	0	2FE.....
87296@	AE	8	TDG Group Holding Company/Delayed Draw T.....		02/20/2020.....	Ares Capital Management.....		31,961	31,961	0	3Z.....
876222	ZZ	6	THG Acquisition, LLC/Delayed Draw Term L.....		01/06/2020.....	Ares Capital Management.....		795	795	0	3Z.....

QE04.2

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
876222	ZZ	6	THG Acquisition, LLC/Delayed Draw Term L.....		03/02/2020.....	Ares Capital Management.....		6,157	6,157	0	3Z.....
90343K	AR	3	US Silica Company - Term Loan - Assignme.....		03/01/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		(2,162)	(2,558)	0	4FE.....
928432	A*	4	Visual Edge Technology, Inc./Term Loan 0.....		02/28/2020.....	Capitalized Interest.....		2,812	2,812	0	5PL.....
928432	A@	2	Visual Edge Technology, Inc./Delayed Dra.....		02/28/2020.....	Capitalized Interest.....		3,127	3,127	0	5PL.....
92975@	AB	2	TA/WEG Holdings, LLC/Initial Delayed Dra.....		02/27/2020.....	Ares Capital Management.....		41,938	41,938	0	3Z.....
96811*	AA	5	Wildcat BuyerCo, Inc./Term Loan 2/20.....		02/26/2020.....	Ares Capital Management.....		82,031	82,031	0	3Z.....
983903	ZZ	1	XIFIN, Inc./Term Loan 02/20.....		02/05/2020.....	Ares Capital Management.....		108,333	108,333	0	3Z.....
BL3105	27	9	PES Ref & Mktg.....		03/23/2020.....	NO BROKER.....		291,292	291,292	0	4Z.....
BL3306	35	6	Alvogen.....		02/14/2020.....	Jefferies.....		1,900,000	2,000,000	0	4Z.....
82999999. Total - Bonds - Unaffiliated Bank Loans.....								7,100,364	7,403,734	0	XXX.....
83999997. Total - Bonds - Part 3.....								321,434,268	321,377,667	297,101	XXX.....
83999999. Total - Bonds.....								321,434,268	321,377,667	297,101	XXX.....
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred											
23281#	12	4	CYPRUM PARALLEL INVESTORS V LP.....		03/12/2020.....	AFG Private Placement.....	2,529,730	1,266,576	0.00	0	1PL.....
29402T	2#	5	ENVEN ENERGY CORPORATION.....		03/31/2020.....	Capitalized Interest.....	25,306,500	341,638	0.00	0	5.....
48128B	AH	4	JPMORGAN CHASE & CO.....		02/19/2020.....	JP Morgan.....	3,000,000.000	3,000,000	0.00	0	2FE.....
61686Z	ZZ	1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%.....		01/03/2020.....	Capitalized Interest.....	243,854	1,231	0.00	0	5GI.....
84999999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....								4,609,445	XXX	0	XXX.....
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred											
060505	FQ	2	BANK OF AMERICA CORP.....		01/21/2020.....	Bank of America Merrill Lynch.....	3,000,000.000	3,000,000	0.00	0	2FE.....
172967	MK	4	CITIGROUP INC.....		01/15/2020.....	CITIGROUP.....	5,000,000.000	5,000,000	0.00	0	3FE.....
85999999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....								8,000,000	XXX	0	XXX.....
89999997. Total - Preferred Stocks - Part 3.....								12,609,445	XXX	0	XXX.....
89999999. Total - Preferred Stocks.....								12,609,445	XXX	0	XXX.....
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded											
03676B	10	2	ANTERO MIDSTREAM ORD.....		01/29/2020.....	VE CAPITAL.....	4,000,000	26,035	XXX	0	.....
0556EL	10	9	BP MIDSTREAM PARTNERS UNT.....		03/02/2020.....	VE CAPITAL.....	6,500,000	95,964	XXX	0	.....
12654A	10	1	CNX MIDSTREAM PARTNERS UNT.....		02/03/2020.....	VE CAPITAL.....	7,000,000	107,955	XXX	0	.....
126650	10	0	CVS HEALTH ORD.....		02/28/2020.....	VARIOUS.....	70,000,000	4,155,115	XXX	0	.....
174610	10	5	CITIZENS FINANCIAL GROUP ORD.....		03/09/2020.....	KEEFE BRUYETTE & WOODS.....	170,000,000	4,955,478	XXX	0	.....
226344	20	8	CRESTWOOD EQUITY PARTNERS UNT.....		03/06/2020.....	VARIOUS.....	385,030,000	10,158,826	XXX	0	.....
23311P	10	0	DCP MIDSTREAM UNT.....		02/12/2020.....	VE CAPITAL.....	4,000,000	90,968	XXX	0	.....
26885B	10	0	EQM MIDSTREAM PARTNERS UNT.....		01/28/2020.....	VE CAPITAL.....	2,500,000	68,799	XXX	0	.....
292480	10	0	ENABLE MIDSTREAM PARTNERS COM UNT.....		02/20/2020.....	VE CAPITAL.....	5,000,000	48,710	XXX	0	.....
29273V	10	0	ENERGY TRANSFER UNT.....		03/06/2020.....	VARIOUS.....	265,000,000	2,928,034	XXX	0	.....
293792	10	7	ENTERPRISE PRODUCTS PARTNERS UNT.....		03/06/2020.....	VARIOUS.....	220,000,000	5,159,596	XXX	0	.....
316773	10	0	FIFTH THIRD BANCORP ORD.....		03/12/2020.....	VARIOUS.....	302,500,000	5,658,805	XXX	0	.....
35180X	10	5	FRANCHISE GROUP ORD.....		02/07/2020.....	AFG Private Placement.....	58,824,000	1,000,006	XXX	0	.....
371927	10	4	GENESIS ENERGY UNT.....		01/23/2020.....	VE CAPITAL.....	2,000,000	40,773	XXX	0	.....
389375	10	6	GRAY TELEVISION ORD.....		03/06/2020.....	WOLFE TRAHAN SECURITIES.....	100,000,000	1,456,220	XXX	0	.....
428103	10	5	HESS MIDSTREAM CL A ORD.....		03/03/2020.....	VE CAPITAL.....	5,500,000	126,609	XXX	0	.....
55336V	10	0	MPLX COM UNT.....		02/26/2020.....	VE CAPITAL.....	7,000,000	167,192	XXX	0	.....
559080	10	6	MAGELLAN MIDSTREAM PARTNERS UNT.....		02/03/2020.....	VE CAPITAL.....	3,000,000	187,656	XXX	0	.....
65336K	10	3	NEXSTAR MEDIA GROUP CL A ORD.....		03/12/2020.....	VARIOUS.....	58,510,000	5,235,682	XXX	0	.....
65506L	10	5	NOBLE MIDSTREAM PARTNERS UNT.....		02/14/2020.....	VE CAPITAL.....	7,000,000	160,748	XXX	0	.....
67077M	10	8	NUTRIEN ORD.....	C.....	03/13/2020.....	RAYMOND JAMES & ASSOCIATES INC.....	50,000,000	1,514,095	XXX	0	.....
682680	10	3	ONEOK ORD.....		03/10/2020.....	VE CAPITAL.....	1,500,000	88,453	XXX	0	.....

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
718549 20 7	PHILLIPS 66 PARTNERS COM UNT.....			01/24/2020.....	VE CAPITAL.....	1,000.000	59,789	XXX	0	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT.....			03/06/2020.....	VARIOUS.....	415,000.000	5,600,118	XXX	0	
76009N 10 0	RENT-A-CENTER ORD.....			03/05/2020.....	Stifel, Nicolaus & Co., Inc.....	60,000.000	1,229,748	XXX	0	
811054 40 2	EW SCRIPPS CL A ORD.....			03/05/2020.....	THE BENCHMARK COMPANY, LLC.....	148,120.000	1,696,958	XXX	0	
822634 10 1	SHELL MIDSTREAM PARTNERS UNT.....			02/14/2020.....	VE CAPITAL.....	3,000.000	60,810	XXX	0	
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD.....			02/26/2020.....	THE BENCHMARK COMPANY, LLC.....	150,000.000	4,103,698	XXX	0	
86765K 10 9	SUNOCO UNT.....			02/20/2020.....	VE CAPITAL.....	9,000.000	283,223	XXX	0	
87612G 10 1	TARGA RESOURCES ORD.....			03/02/2020.....	VE CAPITAL.....	4,500.000	172,974	XXX	0	
88870P 10 6	TIVO ORD.....			02/19/2020.....	VARIOUS.....	456,995.000	3,728,846	XXX	0	
90290N 10 9	USA COMPRESSION PARTNERS COM UNT.....			03/02/2020.....	VE CAPITAL.....	15,000.000	245,871	XXX	0	
911363 10 9	UNITED RENTAL ORD.....			03/12/2020.....	VARIOUS.....	42,500.000	4,204,417	XXX	0	
92276F 10 0	VENTAS REIT ORD.....			03/12/2020.....	BERNSTEIN (SANFORD C)& CO.....	90,000.000	2,413,043	XXX	0	
92556H 20 6	VIACOMCBS CL B ORD.....			02/25/2020.....	ISI GROUP INC.....	60,000.000	1,555,743	XXX	0	
949746 10 1	WELLS FARGO ORD.....			03/09/2020.....	KEEFE BRUYETTE & WOODS.....	75,000.000	2,533,950	XXX	0	
95040Q 10 4	WELLTOWER ORD.....			03/12/2020.....	BERNSTEIN (SANFORD C)& CO.....	57,500.000	2,595,010	XXX	0	
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT.....			02/26/2020.....	VE CAPITAL.....	5,500.000	100,449	XXX	0	
98421B 10 0	XPERI ORD.....			03/17/2020.....	VARIOUS.....	592,151.000	9,857,005	XXX	0	
G491BT 10 8	INVESCO ORD.....			03/06/2020.....	VARIOUS.....	180,000.000	2,438,791	XXX	0	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							86,312,159	XXX	0	XXX.....
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other										
00175N AC 2	AMMC 15 SN - CDO.....			02/12/2020.....	CREDIT SUISSE SECURITIES (USA).....	9,300,000.000	4,243,125	XXX	0	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....							4,243,125	XXX	0	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates Other										
24817@ 10 1	DEMPSEY AND SIDERS AGENCY, INC.			02/27/2020.....	Capital Contribution.....		60,000	XXX	0	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....							60,000	XXX	0	XXX.....
9799997. Total - Common Stocks - Part 3.....							90,615,284	XXX	0	XXX.....
9799999. Total - Common Stocks.....							90,615,284	XXX	0	XXX.....
9899999. Total - Preferred and Common Stocks.....							103,224,729	XXX	0	XXX.....
9999999. Total - Bonds, Preferred and Common Stocks.....							424,658,997	XXX	297,101	XXX.....

QE04.4

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
												11	12	13	14	15								
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
Bonds - U.S. Government																								
31383S	RS	1	FN 511797 - RMBS.....	..	03/01/2020.	Paydown.....			423	423	423	415	0	8	0	8	0	423	0	0	0	4	05/01/2031.	1.....
31388D	ZU	5	FN 602055 - RMBS.....	..	03/01/2020.	Paydown.....			692	692	706	682	0	10	0	10	0	692	0	0	0	8	09/01/2031.	1.....
31388G	VW	8	FN 604629 - RMBS.....	..	03/01/2020.	Paydown.....			151	151	151	34	0	117	0	117	0	151	0	0	0	2	09/01/2031.	1.....
31388K	WT	5	FN 607358 - RMBS.....	..	03/01/2020.	Paydown.....			378	378	388	290	0	88	0	88	0	378	0	0	0	4	10/01/2031.	1.....
31390V	ER	1	FN 657244 - RMBS.....	..	03/01/2020.	Paydown.....			280	280	283	227	0	53	0	53	0	280	0	0	0	3	09/01/2032.	1.....
36179V	DB	3	G2 MA6398 - RMBS.....	..	03/24/2020.	CREDIT SUISSE SECURITIES (USA)...			2,404,150	2,390,703	2,396,680	0	0	6	0	6	0	2,396,686	0	7,465	7,465	4,317	01/20/2050.	1.....
36179V	HF	0	G2 MA6530 - RMBS.....	..	03/23/2020.	Amherst Securities Group LLC.....			13,210,677	13,208,126	13,252,644	0	0	22	0	22	0	13,252,665	0	(41,989)	(41,989)	22,375	03/20/2050.	1.....
912828	J5	0	UNITED STATES TREASURY.....	..	02/29/2020.	Maturity @ 100.00.....			111,000	111,000	109,691	110,792	0	208	0	208	0	111,000	0	0	0	763	02/29/2020.	1.....
0599999.	Total - Bonds - U.S. Government.....								15,727,751	15,711,753	15,760,965	112,440	0	512	0	512	0	15,762,275	0	(34,524)	(34,524)	27,475	XXX	XXX
Bonds - U.S. States, Territories and Possessions																								
13063C	XS	4	CALIFORNIA ST.....	..	01/01/2020.	Adjustment.....			0	0	0	0	0	0	0	0	0	0	0	0	2,558	12/01/2031.	1FE.....	
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....								0	0	0	0	0	0	0	0	0	0	0	0	2,558	XXX	XXX	
Bonds - U.S. Political Subdivisions of States																								
68609T	HV	3	OREGON ST.....	..	03/02/2020.	Direct.....			25,000	25,000	26,413	26,273	0	(22)	0	(22)	0	25,000	0	0	0	7	06/01/2049.	1FE.....
68609T	SH	2	OREGON ST.....	..	03/02/2020.	Direct.....			15,000	15,000	16,203	16,187	0	(19)	0	(19)	0	15,000	0	0	0	1	12/01/2049.	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....								40,000	40,000	42,616	42,461	0	(41)	0	(41)	0	40,000	0	0	0	8	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																								
01039W	AZ	5	ALABAMA PUB HSG AUTHS CAP PROGRAM REV.....	..	01/02/2020.	Direct.....			730,000	730,000	724,329	726,773	0	2	0	2	0	730,000	0	0	0	16,243	01/01/2024.	1FE.....
041083	VB	9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M.....	..	03/01/2020.	Paydown.....			47,252	47,252	47,252	47,252	0	0	0	0	0	47,252	0	0	0	294	07/01/2043.	1FE.....
051687	DB	4	AURORA ILL SINGLE FAMILY MTG REV - MBS.....	..	03/01/2020.	Paydown.....			6,459	6,459	6,556	6,535	0	(76)	0	(76)	0	6,459	0	0	0	81	12/01/2039.	1FE.....
130333	BW	6	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	..	03/02/2020.	Direct.....			70,000	70,000	70,285	70,020	0	(5)	0	(5)	0	70,000	0	0	0	1,477	08/01/2028.	1FE.....
130333	CA	3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	..	03/01/2020.	Paydown.....			5,477	5,477	5,477	5,477	0	0	0	0	0	5,477	0	0	0	27	02/01/2042.	1FE.....
130333	CB	1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	..	02/03/2020.	VARIOUS.....			163,065	163,065	162,657	162,740	0	325	0	325	0	163,065	0	0	0	786	02/01/2042.	1FE.....
13079P	FG	3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL.....	..	01/15/2020.	Direct.....			15,000	15,000	14,475	14,637	0	3	0	3	0	15,000	0	0	0	338	01/15/2040.	1FE.....
196479	E6	2	COLORADO HSG & FIN AUTH.....	..	03/02/2020.	Direct.....			215,000	215,000	233,445	232,767	0	(450)	0	(450)	0	215,000	0	0	0	87	05/01/2048.	1FE.....
196479	N9	6	COLORADO HSG & FIN AUTH.....	..	03/02/2020.	Direct.....			210,000	210,000	222,419	219,777	0	(226)	0	(226)	0	210,000	0	0	0	71	11/01/2048.	1FE.....
19647P	BA	0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	03/02/2020.	VARIOUS.....			23,997	68,111	67,861	23,939	0	(44,190)	0	(44,190)	0	23,523	0	474	474	1,111	02/01/2044.	1FE.....
19647P	BH	5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	03/02/2020.	Call @ 100.00.....			7,017	7,017	7,017	7,017	0	0	0	0	0	7,017	0	0	0	40	06/01/2056.	1FE.....
19647P	BK	8	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	03/02/2020.	Call @ 100.00.....			13,859	13,859	13,859	13,116	0	1	0	1	0	13,117	0	742	742	69	09/01/2056.	1FE.....
19647P	BQ	5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	03/02/2020.	Call @ 100.00.....			688,590	688,590	688,590	688,576	0	0	0	0	0	688,576	0	14	14	3,910	11/01/2045.	1FE.....
19647P	BU	6	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	03/02/2020.	Call @ 100.00.....			6,312	6,312	6,312	6,312	0	0	0	0	0	6,312	0	0	0	40	08/01/2057.	1FE.....
196480	EX	1	COLORADO HSG & FIN AUTH.....	..	03/01/2020.	Paydown.....			20,303	20,303	20,303	30,251	0	0	0	0	0	20,303	0	0	0	94	01/01/2050.	1FE.....
20774W	G9	6	CONNECTICUT ST HSG FIN AUTH.....	..	03/26/2020.	Direct.....			125,000	125,000	130,131	125,830	0	(139)	0	(139)	0	125,000	0	0	0	879	11/15/2040.	1FE.....
20775B	D8	6	CONN ST HSG FIN AUTH HSG MTG FIN PG.....	..	03/26/2020.	Direct.....			125,000	125,000	126,956	126,237	0	(152)	0	(152)	0	125,000	0	0	0	242	11/15/2035.	1FE.....
20775B	N8	5	CONN ST HSG FIN AUTH HSG MTG FIN PG.....	..	03/26/2020.	Direct.....			190,000	190,000	202,253	194,278	0	(334)	0	(334)	0	190,000	0	0	0	346	11/15/2032.	1FE.....
20775C	B6	0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	..	03/26/2020.	Direct.....			50,000	50,000	52,651	52,081	0	(58)	0	(58)	0	50,000	0	0	0	31	11/15/2039.	1FE.....
20775C	N3	4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	..	03/26/2020.	Direct.....			85,000	85,000	89,861	89,290	0	(103)	0	(103)	0	85,000	0	0	0	25	05/15/2042.	1FE.....
20775C	XL	3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	..	03/26/2020.	Direct.....			460,000	460,000	501,234	474,282	0	(399)	0	(399)	0	460,000	0	0	0	477	05/15/2047.	1FE.....

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
20775C ZE 7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....		..	03/26/2020.	Direct.....	.....	.....120,000	120,000	127,049	125,219	0	(136)	0	(136)	0	120,000	0	0	0	113	11/15/2041.	1FE.....
23410B CH 2	DAKOTA CNTY MINN CMNTY DEV AGY SINGLE FA.....		..	01/02/2020.	Direct.....	.....	.....20,000	20,000	21,484	20,169	0	(1)	0	(1)	0	20,000	0	0	0	86	06/01/2035.	1FE.....
24639S WY 9	DELAWARE ST HSG AUTH REV.....		..	03/02/2020.	Direct.....	.....	.....25,000	25,000	25,990	25,192	0	(9)	0	(9)	0	25,000	0	0	0	614	07/01/2029.	1FE.....
3133N3 U9 3	FH RE6008 - RMBS.....		..	03/01/2020.	Paydown.....	.....	.....1,342,033	1,342,033	1,364,391	1,363,645	0	(21,612)	0	(21,612)	0	1,342,033	0	0	0	8,101	11/01/2049.	1.....
3133N3 VG 6	FH RE6015 - RMBS.....		..	03/01/2020.	Paydown.....	.....	.....1,815,800	1,815,800	1,842,186	1,841,163	0	(25,363)	0	(25,363)	0	1,815,800	0	0	0	11,110	09/01/2049.	1.....
3133N3 VN 1	FH RE6021 - RMBS.....		..	03/20/2020.	VARIOUS.....	.....	.....16,595,861	16,595,861	16,653,002	16,651,010	0	(3,715)	0	(3,715)	0	16,647,295	0	(51,434)	(51,434)	156,110	11/01/2049.	1.....
31392C EM 2	FNW 02W2 AF5 - CMO/RMBS.....		..	03/01/2020.	Paydown.....	.....	.....3,636	3,636	3,492	3,474	0	162	0	162	0	3,636	0	0	0	42	06/25/2032.	1.....
31397P PN 4	FHM M012 AA2 - CMBS.....		..	03/01/2020.	Paydown.....	.....	.....116,936	116,936	111,382	114,303	0	2,633	0	2,633	0	116,936	0	0	0	700	08/15/2051.	1.....
31397P PP 9	FHM M012 AA3 - CMBS.....		..	03/01/2020.	Paydown.....	.....	.....311,831	311,830	311,830	311,830	0	0	0	0	0	311,831	0	0	0	3,089	08/15/2051.	1.....
31397P PV 6	FHM M012 A31 - CMBS.....		..	03/01/2020.	Paydown.....	.....	.....58,468	58,468	58,738	58,643	0	(175)	0	(175)	0	58,468	0	0	0	274	08/15/2051.	1.....
3140K0 EL 8	FN BO4638 - RMBS.....		..	03/01/2020.	Paydown.....	.....	.....30,501	30,501	30,554	30,552	0	(51)	0	(51)	0	30,501	0	0	0	153	11/01/2049.	1.....
3140QB N5 3	FN CA4011 - RMBS.....		..	03/01/2020.	Paydown.....	.....	.....877,003	877,003	890,936	890,263	0	(13,260)	0	(13,260)	0	877,003	0	0	0	4,990	08/01/2049.	1.....
3140QC DT 0	FN CA4613 - RMBS.....		..	03/01/2020.	Paydown.....	.....	.....684,134	684,134	695,144	694,811	0	(10,677)	0	(10,677)	0	684,134	0	0	0	4,741	11/01/2049.	1.....
31418D HY 1	FN MA3846 - RMBS.....		..	03/27/2020.	VARIOUS.....	.....	.....6,992,973	6,665,734	6,682,399	6,681,858	0	(1,590)	0	(1,590)	0	6,680,268	0	312,705	312,705	52,493	11/01/2049.	1.....
31418D JW 3	FN MA3876 - RMBS.....		..	03/01/2020.	Paydown.....	.....	.....98,220	98,220	98,466	98,458	0	(238)	0	(238)	0	98,220	0	0	0	564	12/01/2049.	1.....
31418D NN 8	FN MA3996 - RMBS.....		..	03/26/2020.	VARIOUS.....	.....	.....8,651,632	8,587,136	8,585,794	0	0	11	0	11	0	8,585,805	0	65,828	65,828	16,834	04/01/2050.	1.....
34074M GX 3	FLORIDA HSG FIN CORP REV.....		..	01/02/2020.	Direct.....	.....	.....150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,338	07/01/2026.	1FE.....
34074M GZ 8	FLORIDA HSG FIN CORP REV.....		..	01/02/2020.	Direct.....	.....	.....230,000	230,000	248,441	234,609	0	(13)	0	(13)	0	230,000	0	0	0	5,175	01/01/2029.	1FE.....
34074M KB 6	FLORIDA HSG FIN CORP REV.....		..	01/02/2020.	Direct.....	.....	.....225,000	225,000	241,830	231,764	0	(5)	0	(5)	0	225,000	0	0	0	4,500	07/01/2035.	1FE.....
34074M LZ 2	FLORIDA HSG FIN CORP REV.....		..	01/02/2020.	Direct.....	.....	.....225,000	225,000	244,222	228,814	0	(2)	0	(2)	0	225,000	0	0	0	3,938	07/01/2046.	1FE.....
34074M MY 4	FLORIDA HSG FIN CORP REV.....		..	01/02/2020.	Direct.....	.....	.....245,000	245,000	266,293	254,061	0	(5)	0	(5)	0	245,000	0	0	0	4,900	01/01/2047.	1FE.....
34074M PA 3	FLORIDA HSG FIN CORP REV.....		..	01/02/2020.	Direct.....	.....	.....70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,015	07/01/2031.	1FE.....
34074M QB 0	FLORIDA HSG FIN CORP REV.....		..	01/02/2020.	Direct.....	.....	.....345,000	345,000	345,000	345,002	0	0	0	0	0	345,000	0	0	0	6,210	07/01/2037.	1FE.....
373539 2E 4	GEORGIA ST HSG & FIN AUTH REV.....		..	03/02/2020.	Direct.....	.....	.....265,000	265,000	281,003	270,840	0	(166)	0	(166)	0	265,000	0	0	0	304	12/01/2045.	1FE.....
373539 5F 8	GEORGIA ST HSG & FIN AUTH REV.....		..	03/02/2020.	Direct.....	.....	.....65,000	65,000	69,270	67,065	0	(54)	0	(54)	0	65,000	0	0	0	57	06/01/2039.	1FE.....
373539 Y2 5	GEORGIA ST HSG & FIN AUTH REV.....		..	03/02/2020.	Direct.....	.....	.....200,000	200,000	214,556	204,336	0	(137)	0	(137)	0	200,000	0	0	0	296	06/01/2045.	1FE.....
373539 ZB 4	GEORGIA ST HSG & FIN AUTH REV.....		..	03/02/2020.	Direct.....	.....	.....15,000	15,000	16,038	15,036	0	(6)	0	(6)	0	15,000	0	0	0	184	06/01/2029.	1FE.....
419818 HM 4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI.....		..	03/01/2020.	Paydown.....	.....	.....58,745	58,745	58,745	58,745	0	0	0	0	0	58,745	0	0	0	233	07/01/2037.	1FE.....
45129Y F4 3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R.....		..	01/02/2020.	Direct.....	.....	.....105,000	105,000	110,509	108,293	0	(2)	0	(2)	0	105,000	0	0	0	2,100	07/01/2034.	1FE.....
45201L WF 8	ILLINOIS HSG DEV AUTH - MBS.....		..	03/01/2020.	Paydown.....	.....	.....264,057	264,057	264,058	264,058	0	(1)	0	(1)	0	264,057	0	0	0	1,216	12/01/2043.	1FE.....
45201Y N2 9	ILLINOIS HSG DEV AUTH REV - MBS.....		..	03/01/2020.	Paydown.....	.....	.....89,137	89,137	89,137	89,130	0	7	0	7	0	89,137	0	0	0	504	02/01/2047.	1FE.....
45201Y R3 3	ILLINOIS HSG DEV AUTH REV.....		..	01/02/2020.	Direct.....	.....	.....250,000	250,000	267,494	267,587	0	(6)	0	(6)	0	250,000	0	0	0	129	10/01/2048.	1FE.....
45201Y X8 5	ILLINOIS HSG DEV AUTH REV.....		..	01/02/2020.	Direct.....	.....	.....235,000	235,000	251,090	249,094	0	(4)	0	(4)	0	235,000	0	0	0	100	10/01/2048.	1FE.....
45201Y YK 7	ILLINOIS HSG DEV AUTH REV - MBS.....		..	03/01/2020.	Paydown.....	.....	.....11,820	11,820	11,206	11,230	0	591	0	591	0	11,820	0	0	0	50	06/01/2043.	1FE.....
45203L BS 1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....		..	03/01/2020.	Paydown.....	.....	.....5,829	5,829	5,829	5,829	0	0	0	0	0	5,829	0	0	0	31	02/01/2031.	1FE.....
45203L CD 3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....		..	03/01/2020.	Paydown.....	.....	.....9,544	9,544	9,544	9,539	0	6	0	6	0	9,544	0	0	0	48	07/01/2032.	1FE.....
45203L CE 1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....		..	03/01/2020.	Paydown.....	.....	.....20,072	20,072	20,072	20,072	0	(0)	0	(0)	0	20,072	0	0	0	98	07/01/2032.	1FE.....
45203L CL 5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....		..	03/02/2020.	Call @ 100.00.....	.....	.....13,655	13,655	13,655	13,655	0	0	0	0	0	13,655	0	(0)	(0)	71	03/01/2059.	1FE.....

SCHEDULE D - PART 4

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

QE05.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
45505T	JC	6	F o r e i g n	01/02/2020.	Direct.....	.....	.....265,000	265,000	280,540	273,452	0	(4)	0	(4)	0	265,000	0	0	0	5,300	01/01/2039.	1FE.....
45505T	LC	3		01/02/2020.	Direct.....	.....	.....185,000	185,000	195,441	192,141	0	(3)	0	(3)	0	185,000	0	0	0	3,700	01/01/2037.	1FE.....
462467	NW	7		03/02/2020.	Call @ 100.00.....	.....	.....30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	122	02/01/2042.	1FE.....
462467	VD	0		01/02/2020.	Direct.....	.....	.....225,000	225,000	238,977	235,936	0	(4)	0	(4)	0	225,000	0	0	0	4,500	07/01/2047.	1FE.....
46940Y	BL	4		03/01/2020.	Paydown.....	.....	.....7,541	7,541	7,541	7,541	0	0	0	0	0	7,541	0	0	0	52	02/01/2033.	1FE.....
49130T	ME	3		02/26/2020.	Direct.....	.....	.....25,000	25,000	26,929	25,513	0	(30)	0	(30)	0	25,000	0	0	0	678	01/01/2028.	1FE.....
49130T	PR	1		02/26/2020.	Direct.....	.....	.....160,000	160,000	166,088	161,161	0	(117)	0	(117)	0	160,000	0	0	0	3,622	07/01/2033.	1FE.....
49130T	PS	9		03/02/2020.	Call @ 100.00.....	.....	.....10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	63	11/01/2041.	1FE.....
49130T	PT	7		03/02/2020.	Call @ 100.00.....	.....	.....25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	126	11/01/2041.	1FE.....
49130T	VQ	6		02/26/2020.	Direct.....	.....	.....205,000	205,000	213,344	209,377	0	(102)	0	(102)	0	205,000	0	0	0	4,223	07/01/2037.	1FE.....
54627D	BV	2		03/01/2020.	Paydown.....	.....	.....44,870	44,870	43,898	43,950	0	920	0	920	0	44,870	0	0	0	243	12/01/2038.	1FE.....
555555	ZZ	7		03/31/2020.	Direct.....	.....	.....2,500	2,500	2,475	2,477	0	1	0	1	0	2,500	0	0	0	50	03/06/2025.	3FE.....
57419P	K2	4		02/28/2020.	Direct.....	.....	.....360,000	360,000	381,499	363,061	0	(407)	0	(407)	0	360,000	0	0	0	3,983	03/01/2041.	1FE.....
57419R	3B	9		02/28/2020.	Direct.....	.....	.....1,075,000	1,075,000	1,137,673	1,129,812	0	(983)	0	(983)	0	1,075,000	0	0	0	2,192	09/01/2048.	1FE.....
57419R	H7	3		03/01/2020.	Call @ 100.00.....	.....	.....4,816	4,816	4,816	4,816	0	0	0	0	0	4,816	0	(0)	(0)	32	11/01/2058.	1FE.....
57419R	JY	2		02/28/2020.	Direct.....	.....	.....240,000	240,000	248,268	243,465	0	(143)	0	(143)	0	240,000	0	0	0	767	09/01/2044.	1FE.....
57419R	YB	5		02/28/2020.	Direct.....	.....	.....510,000	510,000	539,901	533,856	0	(622)	0	(622)	0	510,000	0	0	0	1,520	09/01/2045.	1FE.....
57586N	S2	8		02/14/2020.	Direct.....	.....	.....30,000	30,000	30,000	30,002	0	(0)	0	(0)	0	30,000	0	0	0	7	12/01/2032.	1FE.....
57586P	8H	2		01/17/2020.	Direct.....	.....	.....135,000	135,000	144,667	138,788	0	(46)	0	(46)	0	135,000	0	0	0	194	12/01/2043.	1FE.....
57586P	K8	8		01/17/2020.	Direct.....	.....	.....295,000	295,000	316,718	295,315	0	(15)	0	(15)	0	295,000	0	0	0	1,794	12/01/2028.	1FE.....
57586P	P2	6		01/17/2020.	Direct.....	.....	.....310,000	310,000	328,256	312,096	0	(99)	0	(99)	0	310,000	0	0	0	1,474	06/01/2029.	1FE.....
57586P	Y5	9		01/17/2020.	Direct.....	.....	.....90,000	90,000	94,186	91,166	0	(20)	0	(20)	0	90,000	0	0	0	216	06/01/2034.	1FE.....
57587A	A8	1		01/17/2020.	Direct.....	.....	.....120,000	120,000	126,598	125,234	0	(27)	0	(27)	0	120,000	0	0	0	34	12/01/2048.	1FE.....
57587A	FT	0		01/17/2020.	Direct.....	.....	.....260,000	260,000	286,062	272,939	0	(121)	0	(121)	0	260,000	0	0	0	259	06/01/2045.	1FE.....
57587A	JD	1		01/17/2020.	Direct.....	.....	.....440,000	440,000	464,935	449,446	0	(71)	0	(71)	0	440,000	0	0	0	288	06/01/2042.	1FE.....
57587A	L3	0		01/17/2020.	Direct.....	.....	.....120,000	120,000	128,209	127,365	0	(35)	0	(35)	0	120,000	0	0	0	33	12/01/2048.	1FE.....
57587A	TX	6		01/17/2020.	Direct.....	.....	.....475,000	475,000	500,978	500,619	0	(159)	0	(159)	0	475,000	0	0	0	351	06/01/2039.	1FE.....
576029	AT	9		01/01/2020.	Direct.....	.....	.....580,000	580,000	668,804	580,000	0	0	0	0	0	580,000	0	0	0	14,500	01/01/2020.	1.....
592113	AV	6	F o r e i g n	03/16/2020.	Direct.....	.....	.....30,000	30,000	29,550	29,715	0	6	0	6	0	30,000	0	0	0	563	03/15/2028.	1FE.....
594653	6J	1		01/01/2020.	Adjustment.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	170	06/01/2046.	1FE.....
594653	7K	7		01/01/2020.	Adjustment.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	503	06/01/2046.	1FE.....
594654	BE	4		01/01/2020.	Adjustment.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	314	06/01/2048.	1FE.....
594654	CM	5		01/01/2020.	Adjustment.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	70	12/01/2048.	1FE.....
60416Q	FZ	2		03/01/2020.	Paydown.....	.....	.....49,530	49,531	48,399	48,302	0	1,229	0	1,229	0	49,530	0	0	0	260	09/01/2044.	1FE.....
60416Q	GB	4		03/01/2020.	Paydown.....	.....	.....251,256	251,256	250,847	250,768	0	488	0	488	0	251,256	0	0	0	1,360	11/01/2044.	1FE.....
60416Q	GC	2		03/01/2020.	Paydown.....	.....	.....378,190	378,190	377,858	377,833	0	357	0	357	0	378,190	0	0	0	1,938	02/01/2045.	1FE.....
60416Q	GD	0		03/01/2020.	Paydown.....	.....	.....233,674	233,674	232,223	232,281	0	1,393	0	1,393	0	233,674	0	0	0	1,145	04/01/2045.	1FE.....
60416Q	GF	5		03/01/2020.	Paydown.....	.....	.....130,572	130,572	130,572	130,572	0	(0)	0	(0)	0	130,572	0	0	0	613	11/01/2045.	1FE.....

SCHEDULE D - PART 4

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

QE05.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
60416Q GG 3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		..	03/01/2020.	Paydown.....	.....	.....238,643	238,643	238,643	238,643	0	(0)	0	(0)	0	238,643	0	0	0	1,044	02/01/2046.	1FE.....
60416Q GJ 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		..	03/01/2020.	Paydown.....	.....	.....165,329	165,329	165,329	165,329	0	(0)	0	(0)	0	165,329	0	0	0	613	08/01/2046.	1FE.....
60416Q GM 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		..	03/01/2020.	Paydown.....	.....	.....227,768	227,768	218,637	218,027	0	9,741	0	9,741	0	227,768	0	0	0	907	10/01/2046.	1FE.....
60416Q GQ 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		..	03/01/2020.	Paydown.....	.....	.....86,788	86,788	86,788	86,788	0	(0)	0	(0)	0	86,788	0	0	0	466	03/01/2047.	1FE.....
60416Q GY 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		..	03/01/2020.	Paydown.....	.....	.....147,062	147,062	147,062	147,062	0	(0)	0	(0)	0	147,062	0	0	0	692	12/01/2047.	1FE.....
60416Q HS 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		..	03/01/2020.	Redemption @ 100.00.....	.....	.....52,117	52,117	52,117	52,012	0	0	0	0	0	52,117	0	0	0	179	12/01/2049.	1FE.....
60416Q HT 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		..	03/14/2020.	Call @ 100.00.....	.....	.....155,002	155,002	155,002	155,002	0	0	0	0	0	155,002	0	0	0	721	01/01/2050.	1FE.....
60416S B6 6	MINNESOTA ST HSG FIN AGY.....		..	03/02/2020.	Direct.....	.....	.....335,000	335,000	353,971	351,971	0	(312)	0	(312)	0	335,000	0	0	0	7,134	01/01/2049.	1FE.....
60416S BE 9	MINNESOTA ST HSG FIN AGY.....		..	03/02/2020.	Direct.....	.....	.....50,000	50,000	53,202	50,746	0	(87)	0	(87)	0	50,000	0	0	0	1,050	07/01/2040.	1FE.....
60416S BU 3	MINNESOTA ST HSG FIN AGY.....		..	03/02/2020.	Direct.....	.....	.....65,000	65,000	67,069	65,784	0	(48)	0	(48)	0	65,000	0	0	0	999	07/01/2031.	1FE.....
60416S HX 1	MINNESOTA ST HSG FIN AGY.....		..	03/02/2020.	Direct.....	.....	.....230,000	230,000	250,643	235,828	0	(221)	0	(221)	0	230,000	0	0	0	4,654	01/01/2045.	1FE.....
60416S JB 7	MINNESOTA ST HSG FIN AGY.....		..	01/02/2020.	Direct.....	.....	.....40,000	40,000	39,850	39,887	0	0	0	0	0	40,000	0	0	0	736	01/01/2032.	1FE.....
60416S KD 1	MINNESOTA ST HSG FIN AGY.....		..	03/02/2020.	Direct.....	.....	.....30,000	30,000	31,667	31,092	0	(42)	0	(42)	0	30,000	0	0	0	607	01/01/2041.	1FE.....
60416S MZ 0	MINNESOTA ST HSG FIN AGY.....		..	03/02/2020.	Direct.....	.....	.....375,000	375,000	394,489	386,864	0	(403)	0	(403)	0	375,000	0	0	0	6,637	01/01/2046.	1FE.....
60416S PH 7	MINNESOTA ST HSG FIN AGY.....		..	01/02/2020.	Direct.....	.....	.....65,000	65,000	65,000	65,001	0	0	0	0	0	65,000	0	0	0	1,036	07/01/2031.	1FE.....
60416S TB 6	MINNESOTA ST HSG FIN AGY.....		..	01/02/2020.	Direct.....	.....	.....90,000	90,000	90,000	90,004	0	0	0	0	0	90,000	0	0	0	1,698	01/01/2031.	1FE.....
60416S TC 4	MINNESOTA ST HSG FIN AGY.....		..	03/02/2020.	Direct.....	.....	.....115,000	115,000	121,817	118,310	0	(113)	0	(113)	0	115,000	0	0	0	2,325	01/01/2047.	1FE.....
60416S UA 6	MINNESOTA ST HSG FIN AGY.....		..	01/02/2020.	Direct.....	.....	.....30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	526	07/01/2030.	1FE.....
60416S WB 2	MINNESOTA ST HSG FIN AGY.....		..	01/02/2020.	Direct.....	.....	.....15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	250	01/01/2030.	1FE.....
60416S WD 8	MINNESOTA ST HSG FIN AGY.....		..	03/02/2020.	Direct.....	.....	.....300,000	300,000	322,405	315,866	0	(411)	0	(411)	0	300,000	0	0	0	6,028	01/01/2048.	1FE.....
60535Q LY 4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....		..	03/01/2020.	Paydown.....	.....	.....12,517	12,517	12,517	12,517	0	0	0	0	0	12,517	0	0	0	58	12/01/2032.	1FE.....
60535Q ND 8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....		..	03/02/2020.	Direct.....	.....	.....80,000	80,000	84,951	82,348	0	(75)	0	(75)	0	80,000	0	0	0	41	12/01/2038.	1FE.....
60637B CR 9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		..	03/01/2020.	Paydown.....	.....	.....48,408	48,408	48,182	48,149	0	258	0	258	0	48,408	0	0	0	206	10/01/2034.	1FE.....
60637B EZ 9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		..	03/02/2020.	Direct.....	.....	.....175,000	175,000	192,425	184,032	0	(363)	0	(363)	0	175,000	0	0	0	108	11/01/2040.	1FE.....
60637B FA 3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		..	03/01/2020.	Paydown.....	.....	.....32,793	32,793	32,793	32,793	0	0	0	0	0	32,793	0	0	0	190	08/01/2036.	1FE.....
60637B GC 8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		..	03/02/2020.	Direct.....	.....	.....80,000	80,000	82,545	81,895	0	(75)	0	(75)	0	80,000	0	0	0	34	05/01/2038.	1FE.....
60637B GM 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		..	03/02/2020.	Direct.....	.....	.....40,000	40,000	41,984	41,367	0	(48)	0	(48)	0	40,000	0	0	0	21	11/01/2045.	1FE.....
60637B HV 5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		..	03/02/2020.	Direct.....	.....	.....250,000	250,000	271,190	261,888	0	(416)	0	(416)	0	250,000	0	0	0	154	11/01/2036.	1FE.....
60637B PZ 7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		..	03/02/2020.	Direct.....	.....	.....80,000	80,000	85,694	84,065	0	(87)	0	(87)	0	80,000	0	0	0	30	05/01/2047.	1FE.....
60637B SP 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		..	01/02/2020.	Direct.....	.....	.....25,000	25,000	26,460	26,293	0	(0)	0	(0)	0	25,000	0	0	0	2	05/01/2049.	1FE.....
61212R 3Q 7	MONTANA ST BRD HSG.....		..	01/01/2020.	Adjustment.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	307	12/01/2043.	1FE.....
61212R T9 7	MONTANA ST BRD HSG.....		..	01/01/2020.	Adjustment.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	102	12/01/2027.	1FE.....
61212R X7 6	MONTANA ST BRD HSG.....		..	01/01/2020.	Adjustment.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	280	12/01/2038.	1FE.....
613907 BU 7	MONTGOMERY CNTY TEX HSG FIN CORP MULTI-F.....		..	01/01/2020.	Adjustment.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	68	06/01/2031.	1FE.....
63968M EV 7	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....		..	03/02/2020.	Direct.....	.....	.....45,000	45,000	47,671	45,828	0	(57)	0	(57)	0	45,000	0	0	0	275	03/01/2043.	1FE.....
63968M RC 5	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....		..	03/02/2020.	Direct.....	.....	.....1,700,000	1,700,000	1,700,000	1,699,994	0	(1)	0	(1)	0	1,700,000	0	0	0	30,175	09/01/2033.	1FE.....
63968M RE 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....		..	03/02/2020.	Direct.....	.....	.....90,000	90,000	95,745	94,559	0	(91)	0	(91)	0	90,000	0	0	0	635	09/01/2048.	1FE.....
639707 AZ 1	NEBRASKA UTIL CORP REV.....		..	01/01/2020.	Maturity @ 100.00.....	.....	.....1,440,000	1,440,000	1,529,107	1,440,000	0	0	0	0	0	1,440,000	0	0	0	36,000	01/01/2020.	1FE.....

SCHEDULE D - PART 4

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

QE05.4

1				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification			Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
647200	2F	0	NEW MEXICO MTG FIN AUTH.....		03/02/2020.	Direct.....		60,000	60,000	64,435	61,733	0	(87)	0	(87)	0	60,000	0	0	0	1,232	03/01/2044.	1FE.....
647200	2H	6	NEW MEXICO MTG FIN AUTH - MBS.....		03/01/2020.	Paydown.....		6,065	6,065	5,848	5,865	0	200	0	200	0	6,065	0	0	0	32	12/01/2035.	1FE.....
647200	3H	5	NEW MEXICO MTG FIN AUTH.....		03/02/2020.	Direct.....		150,000	150,000	156,777	153,949	0	(113)	0	(113)	0	150,000	0	0	0	2,531	03/01/2045.	1FE.....
647200	3M	4	NEW MEXICO MTG FIN AUTH.....		03/02/2020.	Call @ 100.00.....		130,000	130,000	130,000	129,714	0	1	0	1	0	129,715	0	285	285	731	09/01/2041.	1FE.....
647200	3N	2	NEW MEXICO MTG FIN AUTH - MBS.....		03/01/2020.	Paydown.....		33,912	33,912	33,150	33,201	0	712	0	712	0	33,912	0	0	0	221	02/01/2037.	1FE.....
647200	3P	7	NEW MEXICO MTG FIN AUTH - MBS.....		03/01/2020.	Paydown.....		62,017	62,017	62,017	62,017	0	(0)	0	(0)	0	62,017	0	0	0	366	09/01/2037.	1FE.....
647200	4R	2	NEW MEXICO MTG FIN AUTH.....		03/02/2020.	Direct.....		40,000	40,000	41,337	41,226	0	(25)	0	(25)	0	40,000	0	0	0	714	03/01/2046.	1FE.....
647200	6Z	2	NEW MEXICO MTG FIN AUTH.....		03/02/2020.	Direct.....		170,000	170,000	181,324	179,151	0	(192)	0	(192)	0	170,000	0	0	0	3,260	03/01/2048.	1FE.....
647200	7V	0	NEW MEXICO MTG FIN AUTH.....		01/02/2020.	Direct.....		170,000	170,000	180,499	178,632	0	(3)	0	(3)	0	170,000	0	0	0	3,400	01/01/2049.	1FE.....
647200	N4	2	NEW MEXICO MTG FIN AUTH.....		03/02/2020.	Direct.....		85,000	85,000	88,003	85,287	0	(71)	0	(71)	0	85,000	0	0	0	2,274	03/01/2030.	1FE.....
647200	P6	5	NEW MEXICO MTG FIN AUTH.....		03/02/2020.	Direct.....		170,000	170,000	186,726	172,599	0	(365)	0	(365)	0	170,000	0	0	0	4,250	09/01/2028.	1FE.....
647200	P8	1	NEW MEXICO MTG FIN AUTH.....		03/02/2020.	Direct.....		40,000	40,000	42,129	40,445	0	(43)	0	(43)	0	40,000	0	0	0	925	03/01/2028.	1FE.....
647200	V3	5	NEW MEXICO MTG FIN AUTH.....		03/02/2020.	Direct.....		50,000	50,000	52,940	50,833	0	(42)	0	(42)	0	50,000	0	0	0	1,078	03/01/2043.	1FE.....
647200	X3	3	NEW MEXICO MTG FIN AUTH - MBS.....		03/01/2020.	Paydown.....		10,919	10,919	10,495	10,515	0	404	0	404	0	10,919	0	0	0	54	02/01/2043.	1FE.....
647200	X4	1	NEW MEXICO MTG FIN AUTH - MBS.....		03/01/2020.	Paydown.....		22,177	22,177	21,556	21,664	0	514	0	514	0	22,177	0	0	0	87	07/01/2043.	1FE.....
647200	X5	8	NEW MEXICO MTG FIN AUTH - MBS.....		03/01/2020.	Paydown.....		82,076	82,076	82,076	82,076	0	0	0	0	0	82,076	0	0	0	342	10/01/2034.	1FE.....
647201	DM	1	NEW MEXICO MTG FIN AUTH.....		01/02/2020.	Direct.....		60,000	60,000	63,448	63,096	0	(1)	0	(1)	0	60,000	0	0	0	1,275	07/01/2049.	1FE.....
64966T	AX	2	NEW YORK N Y CITY HSG DEV CORP MULTIFAM.....		01/15/2020.	Direct.....		95,000	95,000	91,934	93,478	0	8	0	8	0	95,000	0	0	0	2,185	01/15/2026.	1FE.....
658207	LZ	6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		03/02/2020.	Direct.....		95,000	95,000	100,795	95,758	0	(146)	0	(146)	0	95,000	0	0	0	2,307	07/01/2028.	1FE.....
658207	SL	0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		03/02/2020.	Direct.....		160,000	160,000	169,110	165,192	0	(176)	0	(176)	0	160,000	0	0	0	2,826	07/01/2039.	1FE.....
658207	TZ	8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		03/02/2020.	Direct.....		55,000	55,000	59,459	58,186	0	(78)	0	(78)	0	55,000	0	0	0	1,121	07/01/2047.	1FE.....
658207	WG	6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		03/02/2020.	Direct.....		130,000	130,000	137,393	136,513	0	(120)	0	(120)	0	130,000	0	0	0	2,771	07/01/2047.	1FE.....
658877	EZ	4	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R.....		01/02/2020.	Direct.....		70,000	70,000	72,167	70,275	0	(1)	0	(1)	0	70,000	0	0	0	1,488	07/01/2028.	1FE.....
658877	FB	6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R.....		01/02/2020.	Direct.....		85,000	85,000	85,000	84,998	0	0	0	0	0	85,000	0	0	0	1,211	07/01/2032.	1FE.....
658909	KT	2	NORTH DAKOTA ST HSG FIN AGY.....		01/02/2020.	Direct.....		310,000	310,000	290,238	292,631	0	2	0	2	0	310,000	0	0	0	4,960	01/01/2035.	1FE.....
658909	PF	7	NORTH DAKOTA ST HSG FIN AGY.....		01/02/2020.	Direct.....		20,000	20,000	21,463	21,054	0	(0)	0	(0)	0	20,000	0	0	0	400	07/01/2048.	1FE.....
67756Q	NM	5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		03/01/2020.	Paydown.....		137,529	137,529	140,554	140,204	0	(2,675)	0	(2,675)	0	137,529	0	0	0	763	02/01/2044.	1FE.....
67756Q	NP	8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		03/01/2020.	Paydown.....		31,446	31,446	30,299	30,382	0	1,064	0	1,064	0	31,446	0	0	0	133	03/01/2036.	1FE.....
67756Q	NQ	6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		03/01/2020.	Paydown.....		85,911	85,911	85,863	85,865	0	45	0	45	0	85,911	0	0	0	555	03/01/2046.	1FE.....
67756Q	NR	4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		03/01/2020.	Paydown.....		137,153	137,153	134,837	134,909	0	2,244	0	2,244	0	137,153	0	0	0	775	03/01/2046.	1FE.....
67756Q	SR	9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		03/02/2020.	Direct.....		15,000	15,000	15,600	15,557	0	(15)	0	(15)	0	15,000	0	0	0	399	09/01/2036.	1FE.....
67756Q	TQ	0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		03/02/2020.	Direct.....		165,000	165,000	165,000	164,999	0	(0)	0	(0)	0	165,000	0	0	0	2,310	09/01/2031.	1FE.....
67756Q	UV	7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		03/02/2020.	Direct.....		55,000	55,000	55,000	55,000	0	(0)	0	(0)	0	55,000	0	0	0	1,018	03/01/2032.	1FE.....
67756Q	UZ	8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		03/02/2020.	Direct.....		55,000	55,000	59,770	58,010	0	(67)	0	(67)	0	55,000	0	0	0	1,321	03/01/2047.	1FE.....
67756Q	WE	3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		03/02/2020.	Direct.....		110,000	110,000	110,000	110,000	0	(0)	0	(0)	0	110,000	0	0	0	1,870	09/01/2037.	1FE.....
67756Q	XP	7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		03/01/2020.	Paydown.....		391,276	391,276	391,276	391,277	0	(0)	0	(0)	0	391,276	0	0	0	2,246	04/01/2040.	1FE.....
67886M	PT	0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R.....		03/02/2020.	Call @ 100.00.....		215,979	215,979	215,979	215,979	0	0	0	0	0	215,979	0	0	0	1,254	03/01/2044.	1FE.....
67886M	PU	7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R.....		03/02/2020.	Call @ 100.00.....		102,373	102,373	102,373	102,373	0	0	0	0	0	102,373	0	0	0	583	09/01/2035.	1FE.....

SCHEDULE D - PART 4

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

QE05.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
68450W CA 7	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER M.....		..	03/02/2020.	Direct.....	.....	.....115,000	115,000	123,487	116,603	0	(226)	0	(226)	0	115,000	0	0	0	2,588	03/01/2031.	1FE.....
684907 SZ 2	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R.....		..	03/02/2020.	Direct.....	.....	.....150,000	150,000	156,500	156,202	0	(204)	0	(204)	0	150,000	0	0	0	3,000	09/01/2040.	1FE.....
684907 UE 6	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R.....		..	03/02/2020.	Direct.....	.....	.....165,000	165,000	177,994	177,731	0	(292)	0	(292)	0	165,000	0	0	0	3,300	09/01/2048.	1FE.....
684907 VJ 4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R.....		..	03/02/2020.	Direct.....	.....	.....360,000	360,000	380,218	377,923	0	(341)	0	(341)	0	360,000	0	0	0	7,650	09/01/2049.	1FE.....
686087 B6 3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		..	01/02/2020.	Direct.....	.....	.....10,000	10,000	10,798	10,720	0	(0)	0	(0)	0	10,000	0	0	0	238	01/01/2050.	1FE.....
686087 WV 5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		..	01/02/2020.	Direct.....	.....	.....45,000	45,000	45,000	45,001	0	0	0	0	0	45,000	0	0	0	776	01/01/2033.	1FE.....
708796 4R 5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....		..	01/01/2020.	Adjustment.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	32	10/01/2046.	1FE.....
708796 8E 0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....		..	01/01/2020.	Adjustment.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	35	10/01/2037.	1FE.....
708796 B9 7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....		..	01/01/2020.	Adjustment.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	302	10/01/2041.	1FE.....
708796 T8 0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....		..	01/01/2020.	Adjustment.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	241	04/01/2040.	1FE.....
72316W XD 4	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA.....		..	03/02/2020.	Direct.....	.....	.....45,000	45,000	48,420	45,336	0	(84)	0	(84)	0	45,000	0	0	0	1,013	09/01/2028.	1FE.....
72316W ZE 0	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA.....		..	03/02/2020.	Call @ 100.00.....	.....	.....73,000	73,000	74,490	74,295	0	(163)	0	(163)	0	74,132	0	(1,132)	(1,132)	601	01/01/2046.	1FE.....
805777 HZ 5	SAYRE PA HEALTH CARE FACS AUTH REV.....		..	01/01/2020.	Call @ 100.00.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	602	12/01/2024.	1FE.....
83712D WK 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		..	01/02/2020.	Direct.....	.....	.....115,000	115,000	121,826	120,909	0	(2)	0	(2)	0	115,000	0	0	0	2,300	07/01/2043.	1FE.....
83712D XF 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		..	01/02/2020.	Direct.....	.....	.....5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	89	01/01/2032.	1FE.....
83712D XJ 0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		..	01/02/2020.	Direct.....	.....	.....100,000	100,000	107,332	103,956	0	(2)	0	(2)	0	100,000	0	0	0	2,000	01/01/2047.	1FE.....
83712D YN 0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		..	01/02/2020.	Direct.....	.....	.....20,000	20,000	18,998	19,063	0	0	0	0	0	20,000	0	0	0	340	07/01/2038.	1FE.....
83755N DR 0	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....		..	02/12/2020.	Direct.....	.....	.....70,000	70,000	76,383	70,671	0	(92)	0	(92)	0	70,000	0	0	0	281	05/01/2028.	1FE.....
83755N EU 2	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....		..	02/12/2020.	Direct.....	.....	.....110,000	110,000	114,191	110,686	0	(58)	0	(58)	0	110,000	0	0	0	431	05/01/2032.	1FE.....
83755N EZ 1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....		..	02/12/2020.	Direct.....	.....	.....205,000	205,000	212,628	208,729	0	(67)	0	(67)	0	205,000	0	0	0	249	11/01/2041.	1FE.....
83756C DH 5	SOUTH DAKOTA HSG DEV AUTH.....		..	02/12/2020.	Direct.....	.....	.....65,000	65,000	68,505	66,141	0	(45)	0	(45)	0	65,000	0	0	0	92	11/01/2030.	1FE.....
83756C HG 3	SOUTH DAKOTA HSG DEV AUTH.....		..	02/12/2020.	Direct.....	.....	.....390,000	390,000	390,000	390,000	0	0	0	0	0	390,000	0	0	0	593	11/01/2028.	1FE.....
83756C HX 6	SOUTH DAKOTA HSG DEV AUTH.....		..	02/12/2020.	Direct.....	.....	.....175,000	175,000	184,328	179,663	0	(116)	0	(116)	0	175,000	0	0	0	304	05/01/2034.	1FE.....
83756C LL 7	SOUTH DAKOTA HSG DEV AUTH.....		..	02/12/2020.	Direct.....	.....	.....225,000	225,000	244,976	232,746	0	(154)	0	(154)	0	225,000	0	0	0	289	11/01/2045.	1FE.....
83756C TC 9	SOUTH DAKOTA HSG DEV AUTH.....		..	02/12/2020.	Direct.....	.....	.....320,000	320,000	348,934	340,741	0	(293)	0	(293)	0	320,000	0	0	0	253	11/01/2047.	1FE.....
83756C TX 3	SOUTH DAKOTA HSG DEV AUTH.....		..	02/12/2020.	Direct.....	.....	.....215,000	215,000	228,461	224,254	0	(140)	0	(140)	0	215,000	0	0	0	227	05/01/2039.	1FE.....
88045R B7 6	TENNESSEE HSG DEV AGY.....		..	02/03/2020.	Direct.....	.....	.....25,000	25,000	26,206	25,861	0	(11)	0	(11)	0	25,000	0	0	0	441	07/01/2045.	1FE.....
88045R C6 7	TENNESSEE HSG DEV AGY.....		..	01/02/2020.	Direct.....	.....	.....50,000	50,000	50,000	50,001	0	0	0	0	0	50,000	0	0	0	891	07/01/2031.	1FE.....
88045R UR 1	TENNESSEE HSG DEV AGY.....		..	02/03/2020.	Direct.....	.....	.....70,000	70,000	74,412	70,547	0	(37)	0	(37)	0	70,000	0	0	0	1,608	01/01/2028.	1FE.....
88045R WH 1	TENNESSEE HSG DEV AGY.....		..	02/03/2020.	Direct.....	.....	.....35,000	35,000	36,268	35,164	0	(15)	0	(15)	0	35,000	0	0	0	801	07/01/2031.	1FE.....
880461 AR 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	01/02/2020.	Direct.....	.....	.....15,000	15,000	13,645	14,025	0	0	0	0	0	15,000	0	0	0	283	01/01/2031.	1FE.....
880461 BP 2	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	02/03/2020.	Direct.....	.....	.....15,000	15,000	15,959	15,347	0	(10)	0	(10)	0	15,000	0	0	0	303	07/01/2043.	1FE.....
880461 DN 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	02/03/2020.	Direct.....	.....	.....75,000	75,000	82,568	78,795	0	(72)	0	(72)	0	75,000	0	0	0	1,519	07/01/2045.	1FE.....
880461 JR 0	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	01/02/2020.	Direct.....	.....	.....15,000	15,000	14,111	14,208	0	0	0	0	0	15,000	0	0	0	244	07/01/2036.	1FE.....
880461 KB 3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	02/03/2020.	Direct.....	.....	.....15,000	15,000	15,581	15,415	0	(5)	0	(5)	0	15,000	0	0	0	264	01/01/2047.	1FE.....
880461 NJ 3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	01/02/2020.	Direct.....	.....	.....110,000	110,000	110,000	109,996	0	0	0	0	0	110,000	0	0	0	1,996	07/01/2032.	1FE.....
880461 NL 8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	02/03/2020.	Direct.....	.....	.....50,000	50,000	53,564	52,309	0	(29)	0	(29)	0	50,000	0	0	0	1,006	07/01/2042.	1FE.....
880461 NP 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	02/03/2020.	Direct.....	.....	.....20,000	20,000	21,587	21,159	0	(12)	0	(12)	0	20,000	0	0	0	402	01/01/2042.	1FE.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
880461 PS 1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		..	01/02/2020.	Direct .....	.....	.....20,000	20,000	19,828	19,841	0	0	0	0	0	20,000	0	0	0	370	07/01/2036.	1FE
880461 SC 3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		..	02/03/2020.	Direct .....	.....	.....50,000	50,000	54,636	53,330	0	(39)	0	(39)	0	50,000	0	0	0	1,010	07/01/2048.	1FE
880461 XF 0	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		..	02/03/2020.	Direct .....	.....	.....60,000	60,000	64,485	63,954	0	(33)	0	(33)	0	60,000	0	0	0	1,351	07/01/2049.	1FE
88275A CW 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		..	03/01/2020.	Paydown.....	.....	.....24,429	24,429	24,673	24,570	0	(142)	0	(142)	0	24,429	0	0	0	149	01/01/2032.	1FE
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		..	03/02/2020.	Call @ 100.00.....	.....	.....115,000	115,000	116,712	116,462	0	(31)	0	(31)	0	116,431	0	(1,431)	(1,431)	891	03/01/2046.	1FE
88275F NW 5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		..	03/02/2020.	Call @ 100.00.....	.....	.....200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	654	03/01/2046.	1FE
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		..	03/01/2020.	Paydown.....	.....	.....29,674	29,674	28,811	28,642	0	1,031	0	1,031	0	29,674	0	0	0	81	09/01/2047.	1FE
91743P DD 4	UTAH HSG CORP.....		..	03/24/2020.	Paydown.....	.....	.....6,703	6,703	6,997	0	0	(294)	0	(294)	0	6,703	0	0	0	20	02/21/2050.	1Z
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....		..	03/01/2020.	Paydown.....	.....	.....252,996	252,996	252,996	252,996	0	0	0	0	0	252,996	0	0	0	1,285	10/25/2037.	1FE
92812U Q5 0	VASHSG 15A A - RMBS.....		..	03/01/2020.	Paydown.....	.....	.....186,939	186,939	186,939	187,216	0	(277)	0	(277)	0	186,939	0	0	0	1,007	06/25/2042.	1FE
92812U Q7 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....		..	03/25/2020.	Paydown.....	.....	.....85,066	77,891	77,891	112,191	0	7,175	0	7,175	0	85,066	0	0	0	458	10/25/2049.	1FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH - MBS.....		..	03/01/2020.	Paydown.....	.....	.....42,905	42,905	42,325	42,352	0	554	0	554	0	42,905	0	0	0	212	11/25/2039.	1FE
93978T QX 0	WASHINGTON ST HSG FIN COMMN.....		..	03/02/2020.	Direct .....	.....	.....90,000	90,000	93,228	91,270	0	(60)	0	(60)	0	90,000	0	0	0	326	06/01/2037.	1FE
93978T VD 8	WASHINGTON ST HSG FIN COMMN.....		..	03/02/2020.	Direct .....	.....	.....5,000	5,000	5,288	5,156	0	(4)	0	(4)	0	5,000	0	0	0	132	12/01/2046.	1FE
93978T WE 5	WASHINGTON ST HSG FIN COMMN.....		..	01/01/2020.	Adjustment.....	.....	......0	0	0	0	0	0	0	0	0	0	0	0	0	92	06/01/2039.	1FE
95662M T8 3	WEST VIRGINIA ST HSG DEV FD.....		..	02/03/2020.	Direct .....	.....	.....115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	992	11/01/2027.	1FE
97689Q BZ 8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....		..	03/02/2020.	Direct .....	.....	.....570,000	570,000	599,893	596,688	0	(790)	0	(790)	0	570,000	0	0	0	11,400	09/01/2045.	1FE
97689Q DD 5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....		..	03/02/2020.	Direct .....	.....	.....125,000	125,000	129,206	127,907	0	(79)	0	(79)	0	125,000	0	0	0	2,188	03/01/2046.	1FE
97689Q FK 7	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....		..	03/02/2020.	Direct .....	.....	.....565,000	565,000	612,878	598,704	0	(704)	0	(704)	0	565,000	0	0	0	11,300	03/01/2048.	1FE
98321C AY 5	WYOMING CMNTY DEV AUTH HOMEOWNERSHIP MTG.....		..	03/02/2020.	Direct .....	.....	.....120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	1,200	12/01/2025.	1FE
98322Q HV 2	WYOMING CMNTY DEV AUTH HSG REV.....		..	03/02/2020.	Direct .....	.....	.....90,000	90,000	94,106	91,009	0	(36)	0	(36)	0	90,000	0	0	0	46	12/01/2044.	1FE
98322Q PM 3	WYOMING CMNTY DEV AUTH HSG REV.....		..	03/02/2020.	Direct .....	.....	.....385,000	385,000	419,030	408,807	0	(480)	0	(480)	0	385,000	0	0	0	340	12/01/2046.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						68,789,140	68,434,346	69,860,122	60,605,417	0	(106,785)	0	(106,785)	0	68,463,091	0	326,049	326,049	613,773	XXX	XXX

Bonds - Industrial and Miscellaneous

000366 AA 2	AASET 171 A - ABS.....		..	03/16/2020.	Paydown.....	.....	.....69,949	69,949	69,948	69,949	0	(0)	0	(0)	0	69,949	0	0	0	615	05/16/2042.	1FE
00038R AA 4	AASET 192 A - ABS.....		..	03/16/2020.	Paydown.....	.....	.....43,499	43,499	43,498	43,498	0	0	0	0	0	43,499	0	0	0	245	10/16/2039.	1FE
00100F AC 9	ACIS 143 A1F - CDO.....		..	02/01/2020.	Paydown.....	.....	.....488,240	488,240	485,798	487,755	0	485	0	485	0	488,240	0	0	0	4,516	02/02/2026.	1FE
00102D AC 2	ACIS 145 A2 - CDO.....		..	02/01/2020.	Paydown.....	.....	.....439,207	439,207	439,207	439,207	0	0	0	0	0	439,207	0	0	0	3,884	11/02/2026.	1FE
001406 AA 5	DCAL 2015 A1 - ABS.....		C	03/15/2020.	Paydown.....	.....	.....16,755	16,755	16,755	16,755	0	(0)	0	(0)	0	16,755	0	0	0	119	02/15/2040.	1FE
00176J AH 9	AMMC 16R XR - CDO.....		..	01/14/2020.	Paydown.....	.....	.....10,000	10,000	10,000	9,697	0	303	0	303	0	10,000	0	0	0	77	04/16/2029.	1FE
00214M AA 1	ARLFR 1406 A1 - ABS.....		..	03/15/2020.	Paydown.....	.....	.....183,367	183,367	180,875	181,766	0	1,602	0	1,602	0	183,367	0	0	0	889	06/15/2044.	1FE
00255U AA 3	AASET 201 A - ABS.....		..	03/15/2020.	Paydown.....	.....	.....61,481	61,481	61,480	0	0	1	0	1	0	61,481	0	0	0	155	01/17/2040.	1FE
00443P AA 7	ACE 07HE2 A1 - RMBS.....		..	03/25/2020.	Paydown.....	.....	.....99,488	99,488	75,922	77,633	0	21,855	0	21,855	0	99,488	0	0	0	316	12/25/2036.	1FM
006346 AS 9	ADMSO 181 A - ABS.....		..	03/15/2020.	Paydown.....	.....	.....26,892	26,892	26,940	26,934	0	(42)	0	(42)	0	26,892	0	0	0	216	11/16/2048.	1FE
00703Q AD 4	ARMT 063A A11 - RMBS.....		..	03/25/2020.	Paydown.....	.....	.....21,478	21,478	13,588	13,588	0	61	(0)	61	0	21,478	0	0	0	61	08/25/2036.	1FM
01448Q AA 8	ALESC 4 A1 - CDO.....		..	01/30/2020.	Paydown.....	.....	.....18,767	18,767	15,935	15,285	0	3,482	0	3,482	0	18,767	0	0	0	116	07/30/2034.	1FE
01450B AA 6	ALESC 15 A1 - CDO.....		..	03/23/2020.	Paydown.....	.....	.....53,948	53,948	50,458	49,946	0	4,001	0	4,001	0	53,948	0	0	0	390	12/23/2037.	1FE
02149M AB 5	CWALT 07J1B 1A2 - CMO/RMBS.....		..	01/01/2020.	Paydown.....	.....	.....2,553	2,561	2,226	2,220	0	0	0	0	0	2,553	0	0	0	61	03/25/2037.	1FM

QE05.6

SCHEDULE D - PART 4

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

QE05.7

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
												11	12	13	14	15								
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
02149M AB 5	CWALT 07J1B 1A2 - CMO/RMBS.....			..	03/01/2020.	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	141	03/25/2037.	4FM.....	
02149M AB 5	CWALT 07J1B 1A2 - CMO/RMBS.....			..	03/01/2020.	Paydown.....		93,342	235,135	204,398	203,907	0	1,085	0	1,085	0	93,342	0	0	0	2,252	03/25/2037.	5FM.....	
02315Q AA 6	AMBAC LSNI LLC.....			..	03/31/2020.	Paydown.....		117	117	117	116	0	1	0	1	0	117	0	0	0	2	02/12/2023.	5GI.....	
02660L AA 8	AHMA 064 A11 - RMBS.....			..	03/25/2020.	Paydown.....		10,313	10,313	6,847	5,968	0	51	0	51	0	10,313	0	0	0	38	10/25/2046.	1FM.....	
02660T AR 4	AHM 041 4A - RMBS.....			..	03/01/2020.	Paydown.....		50,426	50,426	49,859	49,555	0	871	0	871	0	50,426	0	0	0	232	04/25/2044.	1FM.....	
02660T EK 5	AHM 052B 1A1 - RMBS.....			..	03/25/2020.	Paydown.....		41,391	41,391	38,739	38,713	0	2,678	0	2,678	0	41,391	0	0	0	186	09/25/2045.	1FM.....	
02665U AA 3	AH4R 14SFR2 A - ABS.....			..	03/01/2020.	Paydown.....		6,131	6,131	6,227	6,177	0	(46)	0	(46)	0	6,131	0	0	0	39	10/17/2036.	1FE.....	
02665X AA 7	AH4R 14SFR3 A - ABS.....			..	03/01/2020.	Paydown.....		68,279	68,279	68,935	68,581	0	(301)	0	(301)	0	68,279	0	0	0	419	12/18/2036.	1FE.....	
02666A AA 6	AH4R 15SFR1 A - ABS.....			..	03/01/2020.	Paydown.....		20,193	20,193	20,192	20,174	0	19	0	19	0	20,193	0	0	0	117	04/17/2052.	1FE.....	
03235T AA 5	ACEF 141 A - ABS.....			..	02/01/2020.	Paydown.....		5,709	5,709	5,709	3,997	1,713	(0)	0	1,713	0	5,709	0	0	0	2	12/20/2024.	3FE.....	
03235T AA 5	ACEF 141 A - CMO.....			..	03/20/2020.	Paydown.....		7,695	5,862	5,862	4,104	1,759	1,832	0	3,591	0	7,695	0	0	0	103	12/20/2024.	6FE.....	
03765X AD 8	APID 22 A2B - CDO.....			..	03/12/2020.	Call @ 100.00.....		500,000	500,000	500,000	499,981	0	7	0	7	0	499,988	0	12	12	7,968	10/20/2027.	1FE.....	
038779 AA 2	ARBYS 151 A2 - ABS.....			..	01/30/2020.	Paydown.....		6,250	6,250	6,250	6,250	0	(0)	0	(0)	0	6,250	0	0	0	78	10/30/2045.	2FE.....	
04002Q AA 0	AREIT 18CRE2 A - CMBS.....			..	03/16/2020.	Paydown.....		479,280	479,280	479,280	479,229	0	51	0	51	0	479,280	0	0	0	2,071	11/16/2035.	1FE.....	
04544N AD 6	ABSHE 06HE6 A4 - RMBS.....			..	03/25/2020.	Paydown.....		494,534	494,534	415,409	461,416	0	33,118	0	33,118	0	494,534	0	0	0	1,715	11/25/2036.	1FM.....	
05530M AA 7	BCAP 06AA2 A1 - RMBS.....			..	03/25/2020.	Paydown.....		145,836	142,857	109,349	113,277	0	1,272	0	1,272	0	145,836	0	0	0	514	01/25/2037.	1FM.....	
05531F BJ 1	BB&T CORP.....			..	03/30/2020.	CREDIT SUISSE SECURITIES (USA)...		1,987,000	2,000,000	1,998,520	1,998,640	0	102	0	102	0	1,998,742	0	(11,742)	(11,742)	23,833	03/16/2023.	1FE.....	
05533N AJ 3	BCAP 10R12A 1A9 - CMO/RMBS.....			C	03/01/2020.	Paydown.....		99,802	111,519	97,703	103,362	0	245	0	245	0	99,802	0	0	0	724	06/26/2037.	1FM.....	
05545J AJ 8	BCAP 15RR3 4A1 - CMO/RMBS.....			..	03/26/2020.	Paydown.....		172,518	172,518	153,973	164,286	0	8,233	0	8,233	0	172,518	0	0	0	539	02/25/2037.	1FM.....	
05549V AA 6	BDS 18FL2 A - CDO.....			..	03/17/2020.	Paydown.....		887,610	887,610	888,165	887,000	0	(555)	0	(555)	0	887,610	0	0	0	3,630	08/17/2035.	1FE.....	
05584A AA 8	HGVGI 17A A - ABS.....			..	03/25/2020.	Paydown.....		67,629	67,629	67,612	67,615	0	14	0	14	0	67,629	0	0	0	332	05/25/2029.	1FE.....	
05605G AA 0	B2R 152 A - ABS.....			..	03/01/2020.	Paydown.....		276,568	276,568	276,566	262,708	0	290	0	290	0	276,568	0	0	0	3,305	11/18/2048.	1FE.....	
05946X H5 5	BAFC 05H 2A1 - CMO/RMBS.....			..	03/01/2020.	Paydown.....		73,768	96,799	86,684	87,715	0	59	0	59	0	73,768	0	0	0	514	11/20/2035.	1FM.....	
05946X YV 9	BAFC 05F 2A1 - CMO/RMBS.....			..	03/01/2020.	Paydown.....		18,100	20,437	19,045	20,049	0	26	0	26	0	18,100	0	0	0	217	09/20/2035.	2FM.....	
059475 AG 8	BOAA 072 2A2 - CMO/RMBS.....			..	03/01/2020.	Paydown.....		53,489	65,816	56,121	40,366	0	182	0	182	0	53,489	0	0	0	680	06/25/2037.	1FM.....	
05949C KS 4	BOAMS 05J 2A3 - CMO/RMBS.....			..	03/01/2020.	Paydown.....		785	787	769	791	0	0	0	0	0	785	0	0	0	5	11/25/2035.	2FM.....	
05951U AC 5	BAFC 068T2 A2 - CMO/RMBS.....			..	03/01/2020.	Paydown.....		1,290	1,214	930	928	0	4	0	4	0	1,290	0	0	0	12	10/25/2036.	1FM.....	
059522 AU 6	BAFC 07CA 1A2 - CMO/RMBS.....			..	03/01/2020.	Paydown.....		80,217	81,596	75,254	75,345	0	53	0	53	0	80,217	0	0	0	512	05/20/2036.	1FM.....	
05952G AT 8	BAFC 07DB 3A1 - CMO/RMBS.....			..	03/01/2020.	Paydown.....		12,708	12,578	12,327	12,226	0	1	0	1	0	12,708	0	0	0	108	06/20/2037.	1FM.....	
05952G AV 3	BAFC 07DB 3A3 - CMO/RMBS.....			..	03/01/2020.	Paydown.....		19,005	18,811	18,435	18,284	0	1	0	1	0	19,005	0	0	0	161	06/20/2037.	1FM.....	
05953Y AH 4	BAFC 074B A1B - RMBS.....			..	03/01/2020.	Paydown.....		11,406	12,055	3,974	9,721	0	21	0	21	0	11,406	0	0	0	95	05/26/2037.	1FM.....	
05990E AD 2	BAFC 12R6 2A2 - CMO/RMBS.....			..	03/26/2020.	Paydown.....		36,013	34,661	30,164	31,936	0	144	0	144	0	36,013	0	0	0	109	07/28/2036.	1FM.....	
07384M S8 6	BSARM 045 3A - CMO/RMBS.....			..	03/01/2020.	Paydown.....		7,962	7,962	8,068	8,038	0	(76)	0	(76)	0	7,962	0	0	0	37	07/25/2034.	1FM.....	
07384Y KF 2	BSABS 03AC4 A - RMBS.....			..	03/01/2020.	Paydown.....		52,863	52,863	53,425	52,735	0	(12)	0	(12)	0	52,863	0	0	0	432	09/25/2033.	1FM.....	
07386H QZ 7	BALTA 052B 2A3 - CMO/RMBS.....			..	03/01/2020.	Paydown.....		87,378	85,386	73,194	69,611	0	231	0	231	0	87,378	0	0	0	599	04/25/2035.	1FM.....	
073879 M5 4	BSABS 05AC6B 2A1 - CMO/RMBS.....			..	03/01/2020.	Paydown.....		85,681	85,681	86,698	85,737	0	(56)	0	(56)	0	85,681	0	0	0	742	09/25/2020.	1FM.....	
096311 ZA 6	BLUE TOURCH (BTC) REV L 265 01/05/2021.....			..	03/03/2020.	Direct.....		839,063	839,063	839,063	839,063	0	0	0	0	0	839,063	0	0	0	12,278	01/05/2021.	1Z.....	
09774X BF 8	BCM 99B A5 - ABS.....			..	03/01/2020.	CREDIT SUISSE SECURITIES (USA)...		0	0	0	0	0	176	0	176	0	176	0	(176)	(176)	(176)	(176)	12/15/2029.	6FE.....

SCHEDULE D - PART 4

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

QE05.8

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
			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 (Amortizati on) / Accretion	Curren t Year's Other- Than- Tempo rary Impair ment Recog nized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreig n Excha nge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designati on and Admini- strative Symbol
CUSIP Identification		Description																				
11042A	AA	2		03/20/2020.	Paydown.....		49,566	49,566	49,649	49,605	0	(38)	0	(38)	0	49,566	0	0	0	595	12/20/2025.	1FE.....
11042B	AA	0		03/20/2020.	Paydown.....		65,706	65,706	65,706	65,712	0	(6)	0	(6)	0	65,706	0	0	0	1,210	12/20/2021.	1FE.....
12189P	AE	2		01/02/2020.	Maturity @ 100.00.....		98,416	98,416	107,229	98,416	0	(0)	0	(0)	0	98,416	0	0	0	3,523	01/02/2020.	1FE.....
12189P	AL	6		01/15/2020.	Paydown.....		53,897	53,897	53,897	54,689	0	(791)	0	(791)	0	53,897	0	0	0	1,602	01/15/2022.	1FE.....
123262	AN	7		03/15/2020.	Paydown.....		481,468	481,468	481,460	481,558	0	(89)	0	(89)	0	481,468	0	0	0	2,971	02/15/2033.	1FE.....
12479L	AA	8	C	03/25/2020.	Paydown.....		75,000	75,000	73,854	74,440	0	560	0	560	0	75,000	0	0	0	445	10/25/2027.	1FE.....
12479L	AC	4	C	03/25/2020.	Paydown.....		116,250	116,250	114,276	115,319	0	931	0	931	0	116,250	0	0	0	664	03/27/2028.	1FE.....
12479R	AB	3		03/15/2020.	Paydown.....		10,379	10,379	10,373	10,377	0	2	0	2	0	10,379	0	0	0	54	10/17/2044.	1FE.....
12479R	AE	7		03/16/2020.	Paydown.....		4,252	4,252	4,283	2,429	0	(32)	0	(32)	0	4,252	0	0	0	24	04/15/2047.	1FE.....
12489W	QE	7		03/01/2020.	Paydown.....		122,143	122,143	117,868	119,236	0	2,907	0	2,907	0	122,143	0	0	0	682	12/25/2035.	1FM.....
12510H	AA	8		03/16/2020.	Paydown.....		31,546	31,546	31,538	0	0	8	0	8	0	31,546	0	0	0	92	02/15/2050.	1FE.....
12510H	AB	6		03/15/2020.	Paydown.....		24,536	24,536	24,532	0	0	4	0	4	0	24,536	0	0	0	52	02/15/2050.	1FE.....
12510H	AC	4		03/16/2020.	Paydown.....		26,288	26,288	26,270	0	0	19	0	19	0	26,288	0	0	0	93	02/15/2050.	1FE.....
125431	AH	9		03/01/2020.	Paydown.....		17,946	18,031	7,503	10,849	0	15	0	15	0	17,946	0	0	0	75	06/20/2036.	1FM.....
125634	AG	0		03/18/2020.	Paydown.....		21,133	21,133	21,130	21,096	0	37	0	37	0	21,133	0	0	0	110	03/20/2028.	1FE.....
125634	AJ	4		03/18/2020.	Paydown.....		30,000	30,000	29,989	29,946	0	54	0	54	0	30,000	0	0	0	162	06/19/2028.	1FE.....
125634	AQ	8		03/18/2020.	Paydown.....		124,036	124,038	122,705	122,815	0	1,221	0	1,221	0	124,036	0	0	0	641	10/18/2029.	1FE.....
12641P	CJ	1		03/01/2020.	Paydown.....		36,548	36,548	18,060	28,560	0	274	0	274	0	36,548	0	0	0	219	09/27/2038.	1FM.....
12641P	CK	8		03/01/2020.	Paydown.....		0	459	0	0	0	0	0	0	0	0	0	0	4	09/27/2038.	1FM.....	
12641Q	AA	0		03/01/2020.	Paydown.....		1,922	1,927	796	1,277	0	1	0	1	0	1,922	0	0	0	20	09/26/2037.	1FM.....
12641Q	AF	9		03/01/2020.	Paydown.....		24,937	24,937	19,200	19,112	0	222	0	222	0	24,937	0	0	0	301	07/26/2037.	1FM.....
12641Q	AJ	1		03/01/2020.	Paydown.....		0	40,713	0	14,125	4,160	(67)	0	4,094	0	0	0	0	423	07/26/2037.	1FM.....	
12641Q	BF	8		03/25/2020.	Paydown.....		117,747	113,824	17,006	30,894	0	1,240	0	1,240	0	117,747	0	0	0	1,208	12/26/2036.	1FM.....
12641Q	CR	1		03/01/2020.	Paydown.....		11,533	11,533	11,533	11,483	0	4	0	4	0	11,533	0	0	0	95	01/26/2036.	1FM.....
12641Q	DH	2		03/01/2020.	Paydown.....		13,261	13,261	8,667	8,561	0	36	0	36	0	13,261	0	0	0	55	04/26/2037.	1FM.....
12641Q	DM	1		03/25/2020.	Paydown.....		52,833	52,833	47,640	50,855	0	278	0	278	0	52,833	0	0	0	575	04/26/2037.	1FM.....
12641Q	DQ	2		03/25/2020.	Paydown.....		0	6,738	4,690	218	2,166	(22)	0	2,144	0	0	0	0	48	04/26/2037.	1FM.....	
12641Q	EA	6		01/25/2020.	Paydown.....		11,548	11,548	1,802	12,025	0	(477)	0	(477)	0	11,548	0	0	0	0	03/25/2037.	1FM.....
12641Q	EB	4		03/25/2020.	Paydown.....		36,352	36,352	4,873	16,137	0	813	0	813	0	36,352	0	0	0	24	03/25/2037.	1FM.....
12641Q	EE	8		03/24/2020.	Adjustment.....		0	0	0	0	0	0	0	0	0	(543)	0	543	543	0	03/25/2037.	1FM.....
12641Q	EL	2		03/01/2020.	Paydown.....		85,501	85,501	85,501	84,691	0	92	0	92	0	85,501	0	0	0	112	03/26/2037.	1FM.....
12647H	BC	9		03/25/2020.	Paydown.....		156,844	181,114	131,454	146,104	0	1,317	0	1,317	0	156,844	0	0	0	662	12/30/2036.	1FM.....
126670	CJ	5		03/01/2020.	Paydown.....		149,299	149,299	81,976	139,848	0	9,450	0	9,450	0	149,299	0	0	0	1,074	03/27/2034.	1FM.....
12667F	5E	1		03/01/2020.	Paydown.....		111,800	113,914	115,672	109,308	0	13	0	13	0	111,800	0	0	0	1,158	04/25/2035.	2FM.....
12667F	RE	7		03/01/2020.	Paydown.....		60,947	60,947	61,861	61,139	0	(192)	0	(192)	0	60,947	0	0	0	592	08/25/2024.	1FM.....
12667F	VF	9		03/01/2020.	Paydown.....		2,382	2,382	2,424	2,400	0	(18)	0	(18)	0	2,382	0	0	0	26	10/25/2034.	1FM.....
12668A	4C	6		03/25/2020.	Paydown.....		32,568	32,568	0	7,507	0	504	0	504	0	32,568	0	0	0	119	01/25/2036.	1FM.....
12668B	YA	5		03/01/2020.	Paydown.....		8,185	10,509	1,868	4,700	0	34	0	34	0	8,185	0	0	0	105	05/25/2036.	1FM.....

SCHEDULE D - PART 4

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

QE05.9

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				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	Foreig n Excha nge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designati on and Admini- strative Symbol
CUSIP Identification	Description											Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Tempo rary Impair ment Recog nized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C. V.							
126694	D5	4	CWHL 06HYB2 3A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		46,189	46,189	40,457	39,617	0	314	0	314	0	46,189	0	0	0	402	04/22/2036.	1FM.....
126694	HN	1	CWHL 0525 A9 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		1,274	1,277	848	1,000	0	0	0	0	0	1,274	0	0	0	9	11/25/2035.	1FM.....
126694	QJ	0	CWHL 05HYB8 4A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		35,321	34,085	30,943	32,574	0	34	0	34	0	35,321	0	0	0	185	12/20/2035.	1FM.....
126694	UJ	5	CWHL 0531 1A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		7,758	7,758	6,714	6,730	0	22	0	22	0	7,758	0	0	0	47	01/25/2036.	1FM.....
12669F	V8	3	CWHL 04HYB4 3A - CMO/RMBS.....	..	03/01/2020.	Paydown.....		1,383	1,383	1,385	1,379	0	5	0	5	0	1,383	0	0	0	11	09/20/2034.	1FM.....
12669F	VH	3	CWHL 046 2A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		1,373	1,373	1,376	1,359	0	14	0	14	0	1,373	0	0	0	13	05/25/2034.	1FM.....
12669G	BY	6	CWHL 04HYB7 1A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		16,962	16,962	17,036	16,721	0	241	0	241	0	16,962	0	0	0	85	11/20/2034.	1FM.....
12669G	BZ	3	CWHL 04HYB7 1A2 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		24,465	24,465	24,571	24,050	0	414	0	414	0	24,465	0	0	0	123	11/20/2034.	1FM.....
12803P	AB	4	CAJUN 171 A2 - ABS.....	..	02/20/2020.	Paydown.....		15,000	15,000	14,884	14,933	0	67	0	67	0	15,000	0	0	0	244	08/20/2047.	2FE.....
134429	BE	8	CAMPBELL SOUP CO.....	..	01/24/2020.	Tender Offer.....		3,756,656	3,571,000	3,442,480	3,473,613	0	1,782	0	1,782	0	3,475,395	0	95,605	95,605	46,706	03/15/2023.	2FE.....
14575H	AA	6	CAUTO 161 A - ABS.....	..	03/15/2020.	Paydown.....		20,355	20,355	20,348	20,351	0	4	0	4	0	20,355	0	0	0	132	02/15/2046.	1FE.....
14855J	AB	1	CLAST 161 A - ABS.....	..	03/15/2020.	Paydown.....		246,810	246,810	246,535	246,583	0	227	0	227	0	246,810	0	0	0	1,855	08/15/2041.	1FE.....
14856C	AA	7	CLAST 181 A - ABS.....	..	03/10/2020.	VARIOUS.....		823,676	842,376	841,741	841,810	0	14	0	14	0	841,824	0	(18,148)	(18,148)	8,343	06/15/2043.	1FE.....
14979#	AA	2	CAZENOVIA CREEK TAX LIEN FUND LLC.....	..	03/31/2020.	Call @ 100.00.....		8,475,168	8,391,255	8,370,277	8,380,319	0	2,140	0	2,140	0	8,382,459	0	8,796	8,796	268,753	05/08/2021.	4.....
15673L	AA	5	CERB 21 A - CDO.....	C	01/15/2020.	Paydown.....		373,911	373,911	373,911	373,892	0	19	0	19	0	373,911	0	0	0	3,297	10/15/2027.	1FE.....
156777	ZZ	0	CERBERUS.....	..	03/13/2020.	Direct.....		2,921,053	2,921,053	2,906,516	2,630,614	0	1,092	0	1,092	0	2,921,053	0	0	0	13,368	11/20/2026.	1Z.....
16159W	AC	8	CHASE 191 A3 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		254,570	254,570	260,616	0	(6,046)	0	(6,046)	0	254,570	0	0	0	0	1,247	03/25/2050.	1FE.....
16162W	PV	5	CHASE 05A2 1A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		6,444	6,331	4,733	4,636	0	21	0	21	0	6,444	0	0	0	36	01/25/2036.	1FM.....
16162X	AD	9	CHASE 06S3 1A4 - CMO/RMBS.....	..	03/25/2020.	Paydown.....		14,082	14,082	10,117	9,568	0	(39)	0	(39)	0	14,082	0	0	0	117	11/25/2036.	1FM.....
16165Y	AV	4	CFLX 07M1 2F6 - RMBS.....	..	03/01/2020.	Paydown.....		194,668	274,074	237,854	217,773	0	173	0	173	0	194,668	0	0	0	1,287	08/25/2037.	1FM.....
17181C	AA	6	CIMLT 181 A - RMBS.....	..	03/20/2020.	Paydown.....		222,440	222,446	222,446	222,438	0	2	0	2	0	222,440	0	0	0	1,022	03/20/2043.	1FE.....
17307G	4H	8	CMLTI 06WF1 A2C - RMBS.....	..	03/01/2020.	Paydown.....		2,843	2,843	0	905	0	8	0	8	0	2,843	0	0	0	13	03/25/2036.	1FM.....
17307G	TY	4	CMLTI 053B 4A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		36,977	34,419	32,447	32,286	0	1	0	1	0	36,977	0	0	0	200	08/25/2035.	1FM.....
17307G	VN	5	CMLTI 05WF2 AF7 - RMBS.....	..	03/01/2020.	Paydown.....		4,590	4,590	0	1,672	0	23	0	23	0	4,590	0	0	0	41	08/25/2035.	1FM.....
17309A	AD	1	CMALT 06A1 1A4 - CMO/RMBS.....	..	02/01/2020.	Paydown.....		15,125	16,089	15,297	15,079	0	5	0	5	0	15,125	0	0	0	116	04/25/2036.	1FM.....
17309A	AD	1	CMALT 06A1 1A4 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		7,211	10,976	10,435	10,287	0	13	0	13	0	7,211	0	0	0	158	04/25/2036.	2FM.....
17312V	AA	6	CMLTI 076 11A - CMO/RMBS.....	..	03/01/2020.	Paydown.....		2,101	3,699	1,291	1,322	0	8	0	8	0	2,101	0	0	0	14	03/25/2037.	1FM.....
18976G	AR	7	CMALT 07A6 A16 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		39,732	44,954	26,098	36,346	0	73	0	73	0	39,732	0	0	0	404	06/25/2037.	1FM.....
19421U	AA	2	CASL 19A A1 - ABS.....	..	03/25/2020.	Paydown.....		39,974	39,974	39,781	39,780	0	194	0	194	0	39,974	0	0	0	190	12/28/2048.	1FE.....
20267U	AA	7	CBSLT 16B A1 - ABS.....	..	03/25/2020.	Paydown.....		75,699	75,699	75,678	75,682	0	17	0	17	0	75,699	0	0	0	306	10/25/2040.	1FE.....
21075W	CJ	2	CONHE 961 A7 - RMBS.....	..	03/01/2020.	Paydown.....		870	870	162	101	0	4	0	4	0	870	0	0	0	10	03/15/2027.	1FM.....
21872M	AA	0	CAFL 182 A - CMBS.....	..	03/01/2020.	Paydown.....		15,645	15,645	15,645	15,645	0	1	0	1	0	15,645	0	0	0	116	11/15/2052.	1FE.....
21872N	AA	8	CAFL 193 A - CMBS.....	..	03/01/2020.	Paydown.....		27,120	27,120	27,120	27,120	0	1	0	1	0	27,120	0	0	0	127	10/17/2052.	1FE.....
227170	AE	7	CRNN 131 NTS - ABS.....	C	03/18/2020.	Paydown.....		62,500	62,500	61,527	61,909	0	591	0	591	0	62,500	0	0	0	328	04/18/2028.	1FE.....
23242L	AB	9	CWHEL 06F 2A1 - RMBS.....	..	03/16/2020.	Paydown.....		15,722	15,722	10,986	14,783	0	14	0	14	0	15,722	0	0	0	46	07/15/2036.	1FM.....
233046	AH	4	DNKN 171 All - ABS.....	..	02/20/2020.	Paydown.....		7,500	7,500	7,496	7,497	0	3	0	3	0	7,500	0	0	0	63	11/20/2047.	1FE.....
233046	AJ	0	DNKN 191 A21 - ABS.....	..	02/20/2020.	Paydown.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	237	05/20/2049.	2FE.....
233046	AM	3	INSURED CUSTODY RECEIPT RELATED TO DB MA.....	..	02/20/2020.	Paydown.....		10,625	10,625	11,033	11,025	0	(400)	0	(400)	0	10,625	0	0	0	106	05/20/2049.	1FE.....

SCHEDULE D - PART 4

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

QE05.10

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
			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)	12 Current Year's (Amortizati on) / Accretion	13 Curren t Year's Other- Than- Tempo rary Impair ment Recog nized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreig n Excha nge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designati on and Admini- strative Symbol
CUSIP Identification	Description																					
23342K AC 8	DRB 17A A2B - ABS.....		..	03/25/2020.	Paydown.....		165,724	127,977	125,147	125,692	0	40,032	0	40,032	0	165,724	0	0	0	592	05/27/2042.	1FE.....
25150M AC 0	DBALT 07RAM1 A2 - RMBS.....		..	03/25/2020.	Paydown.....		46,186	46,186	36,371	39,839	0	6,347	0	6,347	0	46,186	0	0	0	106	12/25/2036.	1FM.....
25150R AD 7	DBALT 06AR6 A4 - RMBS.....		..	03/01/2020.	Paydown.....		80,845	81,335	74,951	79,918	0	969	0	969	0	80,845	0	0	0	282	02/25/2037.	1FM.....
25150R AD 7	DBALT 06AR6 A4 - RMBS.....		..	03/25/2020.	Paydown.....		13,570	13,728	12,650	13,489	0	376	0	376	0	13,570	0	0	0	60	02/25/2037.	2FM.....
251510 DP 5	DBALT 052 1A7 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		116,586	116,586	117,279	110,009	0	6,577	0	6,577	0	116,586	0	0	0	842	04/25/2035.	1FM.....
251510 DQ 3	DBALT 052 2A1 - CMO/RMBS.....		..	03/25/2020.	VARIOUS.....		4,147	4,147	3,556	4,726	0	3	0	3	0	4,729	0	(582)	(582)	19	03/25/2020.	1FM.....
251510 MD 2	DBALT 06AB1 A1A - RMBS.....		..	03/01/2020.	Paydown.....		5,959	6,241	73	4,251	0	8	0	8	0	5,959	0	0	0	55	02/25/2036.	1FM.....
25755T AG 5	DPABS 171 A22 - ABS.....		..	01/25/2020.	Paydown.....		22,500	22,500	22,379	22,427	0	73	0	73	0	22,500	0	0	0	0		
25755T AJ 9	DPABS 181 A21 - ABS.....		..	01/25/2020.	Paydown.....		2,500	2,500	2,500	2,500	0	(0)	0	(0)	0	2,500	0	0	0	26	07/27/2048.	2FE.....
25755T AK 6	DPABS 181 A22 - ABS.....		..	01/25/2020.	Paydown.....		3,750	3,750	3,749	3,749	0	1	0	1	0	3,750	0	0	0	0	07/27/2048.	2FE.....
26208L AA 6	HONK 151 A2 - ABS.....		..	01/20/2020.	Paydown.....		7,500	7,500	7,553	7,540	0	(40)	0	(40)	0	7,500	0	0	0	98	07/20/2045.	2FE.....
26208L AC 2	HONK 181 A2 - ABS.....		..	01/20/2020.	Paydown.....		2,500	2,500	2,500	2,500	0	(0)	0	(0)	0	2,500	0	0	0	30	04/20/2048.	2FE.....
26224H AA 5	DRUGC 161 A - ABS.....		C	01/15/2020.	Paydown.....		201,148	201,148	201,146	201,155	0	(7)	0	(7)	0	201,148	0	0	0	2,001	04/15/2027.	2FE.....
26224H AE 7	DRUGC 171 A2 - ABS.....		C	01/15/2020.	Paydown.....		294,468	294,468	294,419	294,468	0	19	0	19	0	294,468	0	0	0	2,650	04/15/2027.	2FE.....
26827E AC 9	ECAF 151 A2 - ABS.....		D	03/15/2020.	Paydown.....		224,794	224,794	224,794	222,204	0	2,590	0	2,590	0	224,794	0	0	0	1,608	06/15/2040.	1FE.....
26829C AZ 0	GLGU 157R AX - CDO.....		..	01/21/2020.	Paydown.....		50,000	50,000	49,969	49,963	0	37	0	37	0	50,000	0	0	0	341	04/22/2030.	1FE.....
26857E AA 6	ELFI 19A A - ABS.....		..	03/25/2020.	Paydown.....		580,592	580,592	580,473	580,474	0	118	0	118	0	580,592	0	0	0	2,446	03/25/2044.	1FE.....
28108P AA 4	ESLFT 12A AP - ABS.....		..	01/02/2020.	Paydown.....		14,101	14,101	14,172	14,099	0	2	0	2	0	14,101	0	0	0	199	10/01/2025.	1FE.....
28108P AB 2	ESLFT 12A AT - ABS.....		..	01/02/2020.	Paydown.....		16,032	16,032	16,059	16,028	0	4	0	4	0	16,032	0	0	0	212	10/01/2025.	1FE.....
28618W AA 2	ERL 141 A1 - ABS.....		..	03/19/2020.	Paydown.....		53,892	53,892	52,107	53,266	0	625	0	625	0	53,892	0	0	0	219	04/19/2044.	1FE.....
29445U AB 1	EQLS 071 A2B - RMBS.....		..	03/25/2020.	Paydown.....		245,012	245,012	203,590	215,157	0	29,855	0	29,855	0	245,012	0	0	0	628	04/25/2037.	1FM.....
30069L AA 6	XAN 19RS07 A - CDO.....		C	02/18/2020.	Paydown.....		13,247	13,247	13,247	13,247	0	0	0	0	0	13,247	0	0	0	63	04/17/2036.	1FE.....
317579 AA 8	FINS 151 A - ABS.....		..	01/30/2020.	Paydown.....		748,608	748,608	748,608	748,647	0	(39)	0	(39)	0	748,608	0	0	0	9,358	07/30/2026.	1FE.....
32027L AE 5	FFML 06FF14 A5 - RMBS.....		..	03/25/2020.	Paydown.....		166,333	166,333	147,044	155,502	0	10,831	0	10,831	0	166,333	0	0	0	498	10/25/2036.	1FM.....
32028H AD 5	FFML 06FF10 A4 - RMBS.....		..	03/25/2020.	Paydown.....		142,743	142,743	133,018	141,725	0	1,018	0	1,018	0	142,743	0	0	0	490	07/25/2036.	1FM.....
32051G EZ 4	FHAMS 04AA7 1A1 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		58,534	58,534	49,754	50,082	0	9,453	0	9,453	0	58,534	0	0	0	288	02/25/2035.	1FM.....
32051G XQ 3	FHASI 05AR5 2A1 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		39,695	32,920	30,420	26,840	0	157	0	157	0	39,695	0	0	0	293	11/25/2035.	1FM.....
32113J CG 8	FNLC 054 A4 - RMBS.....		..	03/25/2020.	Paydown.....		296,021	296,021	253,191	273,718	0	22,303	0	22,303	0	296,021	0	0	0	947	02/25/2036.	1FM.....
34417Q AA 6	FOCUS 181 A2 - ABS.....		..	01/30/2020.	Paydown.....		7,500	7,500	7,500	7,501	0	(1)	0	(1)	0	7,500	0	0	0	97	10/30/2048.	2FE.....
35040U AA 9	FFIN 171 A - ABS.....		..	03/15/2020.	Paydown.....		135,096	135,096	135,076	135,085	0	11	0	11	0	135,096	0	0	0	762	07/15/2033.	1FE.....
35041J AA 3	FFIN 191 A - ABS.....		..	03/15/2020.	Paydown.....		497,832	497,832	497,755	497,148	0	684	0	684	0	497,832	0	0	0	3,048	11/15/2034.	1FE.....
361856 DX 2	GMACM 04HE5 A5 - RMBS.....		..	03/01/2020.	Paydown.....		24,448	24,448	0	14,842	0	9,606	0	9,606	0	24,448	0	0	0	250	09/25/2034.	1FM.....
36185M AJ 1	GMACM 05AF1 A2 - CMO/RMBS.....		..	03/25/2020.	Paydown.....		8,754	8,754	7,383	7,402	0	43	0	43	0	8,754	0	0	0	37	07/25/2035.	1FM.....
3622EA AA 8	GSAA 073 1AA - RMBS.....		..	03/25/2020.	Paydown.....		29,311	29,311	19,437	17,841	0	158	0	158	0	29,311	0	0	0	113	03/25/2037.	1FM.....
362341 7S 2	GSR 061F 4A1 - CMO/RMBS.....		..	01/01/2020.	Paydown.....		39,064	40,712	43,216	38,135	0	0	0	0	0	39,064	0	0	0	193	02/25/2036.	4FM.....
362341 7S 2	GSR 061F 4A1 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		7,313	10,438	11,080	9,777	0	(4)	0	(4)	0	7,313	0	0	0	119	02/25/2036.	1FM.....
362341 BR 9	GSAMP 05HE3 M2 - RMBS.....		..	03/25/2020.	Paydown.....		22,598	22,598	22,146	22,598	0	0	0	0	0	22,598	0	0	0	89	05/25/2045.	1FM.....
36242D BZ 5	GSR 049 B1 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		25,805	25,805	25,063	25,121	0	684	0	684	0	25,805	0	0	0	173	08/25/2034.	1FM.....

SCHEDULE D - PART 4

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

QE05.11

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36242D PG 2	GSR 0414 3A2 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		33,574	33,574	33,060	32,747	0	827	0	827	0	33,574	0	0	0	234	12/25/2034.	1FM.....
36242D UQ 4	GSR 05AR1 4A1 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		10,341	10,341	10,057	9,980	0	362	0	362	0	10,341	0	0	0	53	01/25/2035.	1FM.....
36242D VY 6	GSR 05AR1 4A2 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		1,366	1,366	1,297	1,288	0	78	0	78	0	1,366	0	0	0	7	01/25/2035.	1FM.....
36828Q QH 2	GECMC 05C4 AJ - CMBS.....		..	02/01/2020.	Paydown.....		1,204,982	1,204,982	1,144,758	1,205,163	0	1,393	0	1,393	0	1,204,982	0	0	0	23,077	11/10/2045.	1FM.....
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR.....		..	03/01/2020.	Paydown.....		20,048	20,048	19,835	24,555	0	(20)	0	(20)	0	20,048	0	0	0	154	09/01/2034.	1FM.....
40423X AB 8	NZES 18PLS1 A - CMO/RMBS.....		..	03/25/2020.	Paydown.....		168,488	168,488	168,486	168,487	0	1	0	1	0	168,488	0	0	0	918	01/27/2048.	1FE.....
40423X AC 6	NZES 18PLS1 B - CMO/RMBS.....		..	03/25/2020.	Paydown.....		84,244	84,244	84,244	84,244	0	(0)	0	(0)	0	84,244	0	0	0	516	01/27/2048.	1FE.....
40423X AF 9	NZES 18PLS2 A - ABS.....		..	03/25/2020.	Paydown.....		701,840	701,840	701,829	701,838	0	2	0	2	0	701,840	0	0	0	3,902	02/25/2048.	1FE.....
40423X AG 7	NZES 18PLS2 B - ABS.....		..	03/25/2020.	Paydown.....		206,424	206,424	206,422	206,424	0	(0)	0	(0)	0	206,424	0	0	0	1,293	02/25/2048.	1FE.....
40432B AA 7	HALO 072 1A1 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	29	09/25/2037.	1FM.....
40432B AA 7	HALO 072 1A1 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		6,371	6,371	5,591	5,737	1,671	(14)	0	1,657	0	6,371	0	0	0	36	09/25/2037.	5FM.....
40432B AZ 2	HALO 072 3A6 - CMO/RMBS.....		..	01/01/2020.	Paydown.....		5,781	30,749	19,280	18,928	0	0	0	0	0	5,781	0	0	0	4	09/25/2037.	1FM.....
40432B AZ 2	HALO 072 3A6 - CMO/RMBS.....		..	01/01/2020.	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	153	09/25/2037.	2FM.....
41161P EZ 2	HVMLT 045 3A - CMO/RMBS.....		..	03/01/2020.	Paydown.....		15,494	15,494	15,426	15,384	0	110	0	110	0	15,494	0	0	0	61	06/19/2034.	1FM.....
41161P FV 0	HVMLT 046 5A - CMO/RMBS.....		..	03/01/2020.	Paydown.....		3,147	3,147	3,190	3,205	0	(58)	0	(58)	0	3,147	0	0	0	27	08/19/2034.	1FM.....
41161V AC 4	HVMLT 067 2AA - RMBS.....		..	03/19/2020.	Paydown.....		269,767	368,750	271,305	294,024	0	2,730	0	2,730	0	269,767	0	0	0	1,092	09/19/2036.	1FM.....
41162N AC 1	HVMLT 0614 A1A - RMBS.....		..	03/19/2020.	Paydown.....		245,189	245,189	189,083	191,086	0	54,103	0	54,103	0	245,189	0	0	0	771	02/19/2037.	1FM.....
411707 AB 8	HNGRY 181 A1 - ABS.....		..	03/20/2020.	Paydown.....		8,500	8,500	8,486	8,491	0	9	0	9	0	8,500	0	0	0	91	06/22/2048.	2FE.....
411707 AD 4	HNGRY 181 A2 - ABS.....		..	03/20/2020.	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	62	06/22/2048.	2FE.....
43133A AA 5	HITR 181 A1 - CDO.....		C	01/10/2020.	Paydown.....		11,916	11,916	11,678	11,696	0	220	0	220	0	11,916	0	0	0	103	10/11/2038.	1FE.....
43283A AA 3	HGV7T 17A A - ABS.....		..	03/25/2020.	Paydown.....		176,807	176,807	175,889	176,058	0	749	0	749	0	176,807	0	0	0	776	12/26/2028.	1FE.....
43739E AP 2	HMBT 051 A1 - RMBS.....		..	03/25/2020.	Paydown.....		35,290	35,290	32,136	32,032	0	72	0	72	0	35,290	0	0	0	131	03/25/2035.	1FM.....
43739H AA 8	HMBT 062 A1 - RMBS.....		..	03/25/2020.	Paydown.....		53,103	53,103	46,465	48,609	0	4,494	0	4,494	0	53,103	0	0	0	191	12/25/2036.	1FM.....
438516 BM 7	HONEYWELL INTERNATIONAL INC.....		..	03/20/2020.	MARKETAXESS CORPORATION.....		5,192,586	5,400,000	5,324,400	5,361,504	0	4,677	0	4,677	0	5,366,177	0	(173,591)	(173,591)	39,683	11/01/2021.	1FE.....
440405 AE 8	HORZN 181 A - ABS.....		..	03/15/2020.	Paydown.....		63,204	63,204	63,203	63,204	0	0	0	0	0	63,204	0	0	0	975	12/15/2038.	1FE.....
44040H AA 0	HORZN 191 A - ABS.....		..	03/15/2020.	Paydown.....		19,231	19,231	19,231	19,231	0	(0)	0	(0)	0	19,231	0	0	0	100	07/15/2039.	1FE.....
45254N MZ 7	IMM 052 1A2 - RMBS.....		..	03/25/2020.	Paydown.....		18,363	18,363	15,425	16,283	0	2,080	0	2,080	0	18,363	0	0	0	82	04/25/2035.	1FM.....
45254N NT 0	IMM 053 M1 - RMBS.....		..	03/25/2020.	Paydown.....		9,522	99,438	0	18,774	0	1,283	0	1,283	0	9,522	0	0	0	256	08/25/2035.	1FM.....
45257E AB 0	IMSA 065 1AB - RMBS.....		..	03/25/2020.	Paydown.....		318,541	313,885	272,321	275,119	0	3,544	0	3,544	0	318,541	0	0	0	913	02/25/2037.	1FM.....
45660L CK 3	INDX 05AR2 1A1 - CMO/RMBS.....		..	03/25/2020.	Paydown.....		12,082	30,250	22,486	22,496	0	111	0	111	0	12,082	0	0	0	96	02/25/2035.	1FM.....
45660L LP 2	INDX 05AR7 4A1 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		111,624	111,739	98,598	100,000	0	359	0	359	0	111,624	0	0	0	1,100	06/25/2035.	1FM.....
45660L LQ 0	INDX 05AR7 5A1 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		6,369	6,369	5,356	5,401	0	20	0	20	0	6,369	0	0	0	45	06/25/2035.	1FM.....
45660N X9 1	INDX 04AR6 5A2 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		4,290	4,290	3,518	3,559	0	732	0	732	0	4,290	0	0	0	43	10/25/2034.	1FM.....
45686@ AB 0	INFRASTRIPE LLC.....		..	03/31/2020.	Direct.....		3,000	3,000	2,950	2,952	0	2	0	2	0	3,000	0	0	0	62	09/30/2024.	2PL.....
46590B AA 2	J.P. MORGAN TAX EXEMPT PASS THROUGH TRUS.....		..	03/01/2020.	Paydown.....		106,669	106,669	106,669	106,664	0	5	0	5	0	106,669	0	0	0	794	06/17/2041.	1FE.....
46591K AC 7	JPMMT 198 A3 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		1,220,051	1,220,048	1,235,870	1,235,765	0	(15,769)	0	(15,769)	0	1,220,051	0	0	0	8,012	03/25/2050.	1FE.....
46619X AA 1	HENDR 153 A - ABS.....		..	03/15/2020.	Paydown.....		38,311	38,311	38,277	38,277	0	31	0	31	0	38,311	0	0	0	242	03/17/2070.	1FE.....
466247 UG 6	JPMMT 05A6 7A1 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		16,133	16,133	15,771	16,167	0	2	0	2	0	16,133	0	0	0	70	08/25/2035.	1FM.....
46627M AD 9	JPALT 05S1 1A4 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		9,071	9,687	6,541	5,548	0	(16)	0	(16)	0	9,071	0	0	0	109	12/25/2035.	1FM.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				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	Foreig n Excha nge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designati on and Admini- strative Symbol
CUSIP Identification	Description											Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Curren t Year's Other- Than- Tempo rary Impair ment Recog nized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C. V.							
46627M	CU	9	JPALT 06A1A 2A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		41,357	41,427	3,222	30,401	0	184	0	184	0	41,357	0	0	0	267	03/25/2036.	1FM.....
46630P	AP	0	JPMMT 07A2 3A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		788	1,406	0	941	0	5	0	5	0	788	0	0	0	8	04/25/2037.	1FM.....
46632T	AA	3	JPMMT 08R2 1A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		31,207	31,207	25,317	27,002	0	4,205	0	4,205	0	31,207	0	0	0	165	07/29/2037.	1FM.....
46633A	AC	9	JPMMT 08R4 2A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		58,611	58,611	45,460	58,603	0	8	0	8	0	58,611	0	0	0	456	11/26/2036.	1FM.....
46633M	AM	1	JPMRR 096 2A2 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		269,702	270,848	27,358	0	0	269,707	0	269,707	0	269,702	0	0	0	1,625	04/26/2035.	1FM.....
466365	AA	1	JACK 2019-1 A2I - ABS.....	..	02/25/2020.	Paydown.....		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	174	08/25/2049.	2FE.....
46637U	AA	5	JPTPE A - CMO/RMBS.....	..	03/01/2020.	Paydown.....		489,341	489,341	472,214	473,835	0	15,507	0	15,507	0	489,341	0	0	0	3,064	10/27/2042.	1FE.....
46637V	AA	3	JPTPE A - CMO/RMBS.....	..	03/01/2020.	Paydown.....		70,482	70,482	69,988	70,027	0	454	0	454	0	70,482	0	0	0	296	09/17/2042.	1FE.....
46639A	AA	7	JPTPE A - CMO/RMBS.....	..	03/01/2020.	Paydown.....		37,218	37,218	35,729	35,859	0	1,358	0	1,358	0	37,218	0	0	0	154	12/27/2042.	1FE.....
46645A	AB	7	J P MORGAN RESECURITIZATION TRUST SERIES.....	..	03/25/2020.	Paydown.....		330,454	330,454	302,778	317,969	0	12,485	0	12,485	0	330,454	0	0	0	926	06/26/2047.	1FE.....
472320	AA	8	JMAC 08R1 A - CMO/RMBS.....	..	03/01/2020.	Paydown.....		44,072	53,673	39,264	42,901	0	219	0	219	0	44,072	0	0	0	318	06/25/2047.	1FM.....
472321	AA	6	JMAC 08R2 1A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		46,813	46,813	35,878	41,689	0	5,125	0	5,125	0	46,813	0	0	0	759	09/30/2035.	1FM.....
472321	AG	3	JMAC 08R2 1A3 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		26,300	33,005	173	0	0	26,020	0	26,020	0	20,995	0	5,305	5,305	458	09/30/2035.	1FM.....
47232C	AH	7	JMAC 09R1D 4A2 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		51,542	51,016	42,203	51,013	0	(25)	0	(25)	0	51,542	0	0	0	439	06/21/2037.	2FM.....
47232D	AA	0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/25/2020.	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	49	04/25/2037.	1FM.....
47232D	AE	2	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/25/2020.	Paydown.....		0	44,784	0	256	0	(256)	0	(256)	0	0	0	0	0	50	04/25/2037.	1FM.....
47232D	AG	7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2020.	Paydown.....		10,284	10,284	10,284	10,220	0	8	0	8	0	10,284	0	0	0	138	09/01/2036.	1FM.....
47232D	AL	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2020.	Paydown.....		0	1,086	0	0	0	0	0	0	0	0	0	0	0	12	09/01/2036.	1FM.....
47232D	AU	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2020.	Paydown.....		119,807	119,807	113,591	116,796	0	52	0	52	0	119,807	0	0	0	866	09/01/2036.	1FM.....
47232D	AV	4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	01/01/2020.	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	1	09/01/2036.	1FM.....
47232D	BJ	0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/25/2020.	Paydown.....		9,197	9,197	0	9,157	0	25	0	25	0	9,197	0	0	0	38	09/25/2036.	1FM.....
47232D	BM	3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/25/2020.	Paydown.....		0	13,354	0	5	0	1	0	1	0	0	0	0	0	38	09/25/2036.	1FM.....
47232D	CJ	9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2020.	Paydown.....		25,970	25,970	11,471	20,557	0	419	0	419	0	25,970	0	0	0	186	05/01/2036.	1FM.....
47232D	CQ	3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/25/2020.	Paydown.....		7,182	7,182	2,631	6,579	0	119	0	119	0	7,182	0	0	0	58	12/25/2036.	1FM.....
47232D	CT	7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/25/2020.	Paydown.....		0	3,401	447	0	0	0	0	0	0	0	0	0	0	35	12/25/2036.	1FM.....
47232D	CX	8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2020.	Paydown.....		65,502	65,502	11,623	28,905	0	351	0	351	0	65,502	0	0	0	355	04/01/2047.	1FM.....
47232D	CY	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2020.	Paydown.....		0	33	0	0	0	(0)	0	(0)	0	0	0	0	0	0	04/01/2047.	1FM.....
47232D	CZ	3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2020.	Paydown.....		11,121	11,121	8,782	10,217	0	22	0	22	0	11,121	0	0	0	69	06/01/2037.	1FM.....
47232D	DB	5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	02/01/2020.	Paydown.....		0	15	2	2	0	(0)	0	(0)	0	0	0	0	0	0	06/01/2037.	1FM.....
47232D	DF	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2020.	Paydown.....		7,323	7,237	1,361	2,439	0	48	0	48	0	7,323	0	0	0	72	08/01/2037.	1FM.....
47232D	DR	0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2020.	Paydown.....		164,099	164,099	100,700	149,883	0	961	0	961	0	164,099	0	0	0	1,194	09/01/2035.	1FM.....
47232D	DS	8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	02/01/2020.	Paydown.....		0	1,195	357	397	0	3	0	3	0	0	0	0	0	7	09/01/2035.	1FM.....
47232D	FJ	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2020.	Paydown.....		13,616	13,616	9,542	8,763	0	40	0	40	0	13,616	0	0	0	2	12/01/2036.	1FM.....
47232Q	AA	1	JMAC 09R2A 1A - CMO/RMBS.....	..	03/01/2020.	Paydown.....		21,085	21,085	20,492	19,418	0	1,666	0	1,666	0	21,085	0	0	0	177	11/26/2037.	1FM.....
47232V	AA	0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	02/26/2020.	Paydown.....		2,993	2,993	2,993	2,974	0	19	0	19	0	2,993	0	0	0	16	02/01/2037.	1FM.....
47232V	AB	8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	03/01/2020.	Paydown.....		17,537	17,537	17,537	17,463	0	(1)	0	(1)	0	17,537	0	0	0	211	02/01/2037.	1FM.....
47232V	AD	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	03/01/2020.	Paydown.....		0	2,534	0	0	0	3	0	3	0	0	0	0	0	30	02/01/2037.	1FM.....
47232V	AF	9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	02/26/2020.	Paydown.....		2,154	2,154	2,154	2,145	0	9	0	9	0	2,154	0	0	0	11	02/01/2037.	1FM.....

QE05.12

SCHEDULE D - PART 4

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

QE05.13

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
47232V AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		13,245	13,245	13,245	13,193	0	(1)	0	(1)	0	13,245	0	0	0	153	02/01/2037.	1FM.....
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		0	1,900	0	205	0	(2)	0	(2)	0	0	0	0	0	22	02/01/2037.	1FM.....
47232V AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		61,042	61,042	24,790	42,122	0	1,294	0	1,294	0	61,042	0	0	0	390	09/01/2035.	1FM.....
47232V AZ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		0	4,157	388	588	0	0	0	0	0	0	0	0	0	15	09/01/2035.	1FM.....
47232V BG 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		90,860	90,860	0	86,461	0	525	0	525	0	90,860	0	0	0	400	11/01/2036.	1FM.....
47232V BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/30/2020.	Adjustment.....		0	0	0	0	0	0	0	0	0	(2,358)	0	2,358	2,358	0	11/01/2036.	1FM.....
47232V BL 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		0	13,557	0	19	0	(19)	0	(19)	0	0	0	0	0	59	11/01/2036.	1FM.....
47232V BN 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		31,968	31,968	31,968	31,840	0	6	0	6	0	31,968	0	0	0	324	11/01/2036.	1FM.....
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		0	4,770	0	529	0	(1)	0	(1)	0	0	0	0	0	48	11/01/2036.	1FM.....
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		5,841	4,707	0	4,763	278	92	0	370	0	5,841	0	0	0	35	11/01/2037.	3FM.....
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		22,285	22,285	22,285	22,158	0	2	0	2	0	22,285	0	0	0	190	07/01/2036.	1FM.....
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		0	3,069	49	404	0	(2)	0	(2)	0	0	0	0	0	37	07/01/2036.	1FM.....
47232V CG 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	02/26/2020.	Paydown.....		16,477	16,477	16,477	15,788	0	688	0	688	0	16,477	0	0	0	754	04/01/2037.	1FM.....
47232V CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		14,811	14,811	12,478	14,239	0	64	0	64	0	14,811	0	0	0	61	04/01/2037.	1FM.....
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		9,101	9,101	9,101	8,937	0	4	0	4	0	9,101	0	0	0	72	04/01/2036.	1FM.....
47232V DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		16,577	16,577	16,577	16,539	0	38	0	38	0	16,577	0	0	0	171	03/01/2036.	1FM.....
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		0	39	0	0	0	(0)	0	(0)	0	(1,341)	0	1,341	1,341	0	03/01/2036.	1FM.....
47232V ED 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		18,418	18,418	18,150	18,338	0	6	0	6	0	18,418	0	0	0	175	03/01/2037.	1FM.....
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	02/01/2020.	Paydown.....		0	770	0	0	0	1	0	1	0	0	0	0	0	8	03/01/2037.	1FM.....
47232V EK 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		23,479	23,479	22,425	23,379	0	19	0	19	0	23,479	0	0	0	226	04/01/2037.	1FM.....
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		0	4,596	0	0	0	0	0	0	0	0	0	0	0	42	04/01/2037.	1FM.....
47232V EZ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		14,058	14,058	14,058	13,998	0	0	0	0	0	14,058	0	0	0	121	02/01/2036.	1FM.....
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		0	8,089	3,071	5,216	0	29	0	29	0	0	0	0	0	93	02/01/2036.	1FM.....
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		125,146	125,146	51,751	91,324	0	3,510	0	3,510	0	125,146	0	0	0	755	01/01/2047.	1FM.....
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		10,461	10,461	6,369	8,772	0	42	0	42	0	10,461	0	0	0	101	02/01/2036.	1FM.....
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2020.	Paydown.....		0	923	0	475	0	4	0	4	0	0	0	0	0	9	02/01/2036.	1FM.....
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	01/01/2020.	Paydown.....		0	41	1	0	0	0	0	0	0	(1,792)	0	1,792	1,792	0	01/01/2047.	1FM.....
47760Q AA 1	JIMMY 171 2I - ABS.....		..	01/30/2020.	Paydown.....		8,905	8,905	8,889	8,895	0	10	0	10	0	8,905	0	0	0	80	07/30/2047.	2FE.....
48244X AA 0	KDAC 171 A - ABS.....		C	03/15/2020.	Paydown.....		57,109	57,109	57,107	57,108	0	1	0	1	0	57,109	0	0	0	398	12/15/2042.	1FE.....
49255P AA 1	KSTRL 181 A - ABS.....		C	03/15/2020.	Paydown.....		38,967	38,967	37,867	37,985	0	982	0	982	0	38,967	0	0	0	276	12/15/2038.	1FE.....
493268 AA 2	KSLT 00B A2 - ABS.....		..	01/27/2020.	Paydown.....		4,545	4,545	3,681	4,544	0	1	0	1	0	4,545	0	0	0	27	07/25/2029.	1FE.....
50196@ AA 5	LCN NORTH AMERICAN FUND III-D LP.....		..	03/16/2020.	Direct.....		1,807,681	1,807,681	1,807,681	1,807,681	0	0	0	0	0	1,807,681	0	0	0	27,105	07/24/2034.	1PL.....
50543L AA 0	LABRADOR AVIATION FINANCE LTD - ABS.....		C	03/15/2020.	Paydown.....		62,500	62,500	61,287	61,695	0	805	0	805	0	62,500	0	0	0	451	01/15/2042.	1FE.....
52520M BS 1	LMT 052 2A1 - CMO/RMBS.....		..	03/25/2020.	Paydown.....		33,375	33,375	19,875	19,105	0	184	0	184	0	33,375	0	0	0	159	12/25/2035.	1FM.....
52521R AC 5	LMT 075 1A1 - CMO/RMBS.....		..	03/25/2020.	Paydown.....		9,674	15,149	10,707	7,874	0	253	0	253	0	9,674	0	0	0	97	06/25/2037.	1FM.....
52522D AG 6	LXS 0616N AA1 - RMBS.....		..	03/25/2020.	Paydown.....		521,254	521,254	404,765	438,539	0	5,221	0	5,221	0	521,254	0	0	0	1,726	11/25/2046.	1FM.....
525241 AL 9	LXS 071 WF1 - RMBS.....		..	03/01/2020.	Paydown.....		6,357	5,955	2,311	4,257	0	18	0	18	0	6,357	0	0	0	43	01/25/2037.	1FM.....
542514 EV 2	LBMLT 041 M2 - RMBS.....		..	03/25/2020.	Paydown.....		5,015	5,015	4,915	4,943	0	72	0	72	0	5,015	0	0	0	23	02/25/2034.	1FM.....

SCHEDULE D - PART 4

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

QE05.14

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
543190 AA 0	LTRAN 3 A1 - ABS.....	..	03/15/2020.	Paydown.....			679,365	679,365	671,774	673,446	0	5,919	0	5,919	0	679,365	0	0	0	3,410	01/17/2045.	1FE.....
543190 AB 8	LTRAN 3 A2 - ABS.....	..	02/18/2020.	Paydown.....			41,600	41,600	39,960	40,463	0	1,137	0	1,137	0	41,600	0	0	0	282	01/17/2045.	1FE.....
55446M AA 5	MAACH 1 A - ABS.....	C	03/15/2020.	Paydown.....			29,297	29,297	29,296	29,296	0	1	0	1	0	29,297	0	0	0	170	10/15/2039.	1FE.....
576433 GM 2	MARM 03ARM6 6A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....			54,820	54,820	52,765	52,415	0	33	0	33	0	54,820	0	0	0	372	12/25/2033.	1FM.....
576433 XA 9	MARM 05ARM1 3A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....			2,817	2,817	2,676	2,656	0	161	0	161	0	2,817	0	0	0	15	02/25/2035.	1FM.....
576433 XW 1	MARM 05ARM2 3A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....			47,411	47,411	45,514	45,082	0	2,329	0	2,329	0	47,411	0	0	0	295	03/25/2035.	1FM.....
576434 UH 5	MALT 04ALT9 A6 - RMBS.....	..	03/01/2020.	Paydown.....			4,004	4,004	4,004	4,000	0	3	0	3	0	4,004	0	0	0	55	08/25/2034.	1FM.....
57643L LC 8	MABS 05AB1 A4 - RMBS.....	..	03/01/2020.	Paydown.....			81,868	81,868	81,766	80,073	0	1,795	0	1,795	0	81,868	0	0	0	419	11/25/2035.	1FM.....
58503F 40 3	MEDLEY CAPITAL CORP.....	..	01/10/2020.	VARIOUS.....			217,551	217,250	214,908	214,953	0	59	0	59	0	215,012	0	2,539	2,539	0	01/30/2021.	5FE.....
58503F 40 3	MEDLEY CAPITAL CORP.....	..	03/04/2020.	PIPR.....			153,244	153,000	151,351	151,383	0	189	0	189	0	151,571	0	1,673	1,673	2,486	01/30/2021.	1Z.....
59020U ZE 8	MLMI 05A6 1A1 - RMBS.....	..	03/25/2020.	Paydown.....			249,762	249,762	232,825	240,463	0	9,299	0	9,299	0	249,762	0	0	0	974	08/25/2035.	1FM.....
59111R AA 0	METAL 171 A - ABS.....	C	02/15/2020.	Paydown.....			287,209	287,209	287,209	287,212	0	(3)	0	(3)	0	287,209	0	0	0	1,928	10/15/2042.	1FE.....
59217G CR 8	METROPOLITAN LIFE GLOBAL FUNDING I.....	..	03/20/2020.	WELLS FARGO SECURITIES LLC.....			...9,893,600	...10,000,000	...9,994,900	...9,997,168	0	352	0	352	0	...9,997,521	0	(103,921)	(103,921)	...158,125	10/09/2021.	1FE.....
59801W AC 0	MIDO 7 A2 - CDO.....	C	02/20/2020.	Paydown.....			...1,400,000	...1,400,000	...1,403,549	...1,403,440	0	(3,440)	0	(3,440)	0	...1,400,000	0	0	0	...17,438	07/16/2029.	1FE.....
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23.....	..	03/12/2020.	AFG Private Placement.....			...2,104,800	...2,104,800	...2,103,237	...2,101,148	0	296	0	296	0	...2,104,800	0	0	0	...23,378	10/30/2023.	1PL.....
61690P AM 3	MSRR 13R7 6B - CMO/RMBS.....	..	03/25/2020.	Paydown.....			343,663	343,212	304,667	355,064	7,540	...2,522	0	...10,061	0	343,663	0	0	0	1,244	12/27/2046.	4FM.....
61690P AV 3	MSRR 13R7 10B - CMO/RMBS.....	..	03/01/2020.	Paydown.....			13,957	13,957	13,940	13,917	0	40	0	40	0	13,957	0	0	0	188	12/27/2046.	1FM.....
61748H QJ 3	MSM 058SL A2B - RMBS.....	..	03/25/2020.	Paydown.....			52,335	52,335	48,344	51,640	0	695	0	695	0	52,335	0	0	0	241	11/25/2035.	1FM.....
61749L BM 2	MSM 068ARB 6A2 - CMO/RMBS.....	..	03/01/2020.	Paydown.....			1,375	1,375	42	686	0	689	0	689	0	1,375	0	0	0	9	06/25/2036.	1FM.....
61751D AE 4	MSM 0617X A3A - RMBS.....	..	03/01/2020.	Paydown.....			81,211	81,211	42,411	32,446	0	82	0	82	0	81,211	0	0	0	296	10/25/2046.	1FM.....
61751M AU 8	MSM 0710XS A18 - RMBS.....	..	03/01/2020.	Paydown.....			116,984	116,984	106,565	102,538	0	...14,445	0	...14,445	0	116,984	0	0	0	399	02/25/2037.	1FM.....
61758M AA 5	MSRR 09R2A A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....			121,447	121,447	126,113	117,512	0	...3,935	0	...3,935	0	121,447	0	0	0	1,038	04/26/2036.	1FM.....
62856R AB 1	MYRIAD INTERNATIONAL HLDG BV.....	C	02/21/2020.	Call @ 100.00.....			...1,523,931	...1,500,000	...1,500,000	...1,500,000	0	0	0	0	0	...1,500,000	0	0	0	77,181	07/18/2020.	2FE.....
62946A AC 8	NPRL 171 A1 - ABS.....	..	03/20/2020.	Paydown.....			66,422	66,422	66,421	66,421	0	0	0	0	0	66,422	0	0	0	375	10/21/2047.	1FE.....
62947A AA 1	NPRL 192 A1 - ABS.....	..	03/19/2020.	Paydown.....			202,365	202,365	202,361	202,362	0	3	0	3	0	202,365	0	0	0	977	11/19/2049.	1FE.....
62947A AB 9	NPRL 192 A2 - ABS.....	..	03/19/2020.	Paydown.....			183,827	183,827	183,820	183,820	0	8	0	8	0	183,827	0	0	0	960	11/19/2049.	1FE.....
63254A AU 2	NATIONAL AUSTRALIA BANK LTD (NEW YORK B.....	..	03/20/2020.	TORONTO DOMINION BANK LONDON.....			...9,774,400	...10,000,000	...9,933,976	...9,965,472	0	...3,789	0	...3,789	0	...9,969,261	0	(194,861)	(194,861)	...197,556	01/10/2022.	1FE.....
63939E AB 9	NAVSL 15A A2A - ABS.....	..	03/15/2020.	Paydown.....			202,036	202,036	201,962	202,011	0	25	0	25	0	202,036	0	0	0	922	12/15/2028.	1FE.....
643529 AC 4	NCAMT 06ALT2 AF3 - RMBS.....	..	03/01/2020.	Paydown.....			20,082	20,082	13,354	6,949	0	(2)	0	(2)	0	20,082	0	0	0	122	10/25/2036.	1FM.....
643529 AD 2	NCAMT 06ALT2 AF4 - RMBS.....	..	03/01/2020.	Paydown.....			8,033	8,033	5,342	2,782	0	(1)	0	(1)	0	8,033	0	0	0	48	10/25/2036.	1FM.....
64829T AA 9	NZES 18FNT1 A - CMO/RMBS.....	..	03/25/2020.	Paydown.....			52,907	52,907	52,896	52,899	0	8	0	8	0	52,907	0	0	0	326	05/25/2023.	1FE.....
64829T AB 7	NZES 18FNT1 B - CMO/RMBS.....	..	03/25/2020.	Paydown.....			88,179	88,179	88,172	88,174	0	5	0	5	0	88,179	0	0	0	588	05/25/2023.	1FE.....
64829T AH 4	NZES 18FNT2 A - ABS.....	..	03/25/2020.	Paydown.....			36,211	36,211	36,201	36,198	0	13	0	13	0	36,211	0	0	0	232	07/25/2054.	1FE.....
64829T AJ 0	NZES 18FNT2 B - ABS.....	..	03/25/2020.	Paydown.....			32,373	32,373	32,369	32,365	0	8	0	8	0	32,373	0	0	0	224	07/25/2054.	1FE.....
65535V MJ 4	NAA 05AR3 1A1 - RMBS.....	..	03/25/2020.	Paydown.....			18,007	18,007	14,968	14,912	0	51	0	51	0	18,007	0	0	0	49	07/25/2035.	1FM.....
65535V NL 8	NAA 05AR4 5A3 - RMBS.....	..	03/25/2020.	Paydown.....			21,823	21,823	15,030	14,979	0	83	0	83	0	21,823	0	0	0	93	08/25/2035.	1FM.....
65536H BW 7	NHELI 06FM1 2A3 - RMBS.....	..	03/25/2020.	Paydown.....			303,345	303,345	263,910	302,372	0	973	0	973	0	303,345	0	0	0	1,471	11/25/2035.	1FM.....
65538P AA 6	NAA 071 1AA - RMBS.....	..	03/01/2020.	Paydown.....			9,254	11,034	0	5,916	0	55	0	55	0	9,254	0	0	0	71	03/25/2047.	1FM.....

SCHEDULE D - PART 4

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

QE05.15

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
65539C AK 2	NMRR 114R 110 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		130,473	127,207	105,694	114,384	0	142	0	142	0	130,473	0	0	0	826	12/29/2036.	1FM.....
67087T DE 8	OAK 02A A3 - ABS.....		..	03/01/2020.	Paydown.....		15,612	15,612	5,090	5,090	0	187	0	187	0	15,612	0	0	0	165	05/15/2024.	5FE.....
67103Q BC 0	OFSBS 5R 3FR - CDO.....		..	01/10/2020.	Paydown.....		111,056	111,056	111,056	110,999	0	57	0	57	0	111,056	0	0	0	1,104	04/17/2025.	1FE.....
67112P AA 6	OS TWO LLC - ABS.....		..	03/01/2020.	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(0)	08/20/2020.	6*.....
67114* AA 0	ORCC FINANCING IV LLC.....		..	01/24/2020.	Direct.....		143,452	143,452	143,452	143,452	0	0	0	0	0	143,452	0	0	0	0	08/02/2029.	1Z.....
67114* AA 0	ORCC FINANCING IV LLC.....		..	03/23/2020.	Direct.....		191,270	191,270	191,270	191,270	0	0	0	0	0	191,270	0	0	0	1,691	08/02/2029.	1PL.....
679574 AG 8	OLD DOMINION ELECTRIC COOPERATIVE.....		..	01/01/2020.	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	259	12/01/2028.	1FE.....
68286# AA 6	171 SAW MILL LLC.....		..	03/05/2020.	Paydown.....		77,184	77,184	77,186	77,186	0	(2)	0	(2)	0	77,184	0	0	0	467	07/05/2032.	1.....
68764W AA 0	OS THREE LLC - ABS.....		..	03/01/2020.	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(0)	08/30/2020.	6*.....
693684 AA 0	PSMC 201 A1 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		70,733	70,733	72,313	72,313	0	(1,580)	0	(1,580)	0	70,733	0	0	0	259	01/25/2050.	1FE.....
69374X AA 8	PSMC 192 A1 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		363,633	363,633	370,906	370,614	0	(6,980)	0	(6,980)	0	363,633	0	0	0	2,225	10/25/2049.	1FE.....
69375B AA 5	PSMC 193 A1 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		400,864	400,864	406,689	406,435	0	(5,571)	0	(5,571)	0	400,864	0	0	0	2,842	11/26/2049.	1FE.....
72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER.....		..	03/06/2020.	Direct.....		942,098	942,098	942,098	698,369	0	10	0	10	0	942,098	0	0	0	3,666	12/31/2031.	1PL.....
72703P AA 1	PLNT 181 A21 - ABS.....		..	03/05/2020.	Paydown.....		2,500	2,500	2,500	2,500	0	(0)	0	(0)	0	2,500	0	0	0	27	09/08/2048.	2FE.....
72703P AC 7	PLNT 191 A2 - ABS.....		..	03/05/2020.	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	74	12/05/2049.	2FE.....
74042D AA 4	PRETSL 20 A1 - CDO.....		..	03/23/2020.	Paydown.....		60,949	60,949	56,112	56,136	0	4,814	0	4,814	0	60,949	0	0	0	353	03/22/2038.	1FE.....
74042M AA 4	PRETSL 22 A1 - CDO.....		C	03/22/2020.	Paydown.....		41,766	41,766	39,377	38,104	0	3,661	0	3,661	0	41,766	0	0	0	0	09/22/2036.	1FE.....
743874 AC 3	PFMT 201 A2 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		18,059	18,059	18,315	18,315	0	(257)	0	(257)	0	18,059	0	0	0	45	02/25/2050.	1FE.....
74387L AC 5	PFMT 191 A2 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		92,806	92,806	93,343	93,342	0	(536)	0	(536)	0	92,806	0	0	0	474	12/27/2049.	1FE.....
74923G AC 7	RALI 07QA1 A3 - RMBS.....		..	03/25/2020.	Paydown.....		82,054	76,910	60,445	63,076	0	404	0	404	0	82,054	0	0	0	269	01/25/2037.	1FM.....
74928X BB 6	RBSSP 096C 3A2 - CMO/RMBS.....		..	03/25/2020.	Paydown.....		42,626	42,689	41,248	41,364	0	53	0	53	0	42,626	0	0	0	145	02/26/2051.	1FM.....
74931T AG 0	RBSSP 126 4A1 - CMO/RMBS.....		..	03/25/2020.	Paydown.....		35,154	35,154	32,781	34,905	0	249	0	249	0	35,154	0	0	0	155	02/26/2036.	1FM.....
749357 AA 7	RCKT 191 A1 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		944,147	944,147	958,752	958,069	0	(13,922)	0	(13,922)	0	944,147	0	0	0	5,100	09/27/2049.	1FE.....
74958W AC 0	RFMSI 07SA1 2A2 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		1,491	3,051	1,404	1,095	0	21	0	21	0	1,491	0	0	0	23	02/25/2037.	1FM.....
74968Q AA 5	RBIT 201 A - ABS.....		..	03/25/2020.	Paydown.....		673,201	673,201	673,200	673,200	0	0	0	0	0	673,201	0	0	0	1,481	02/25/2030.	1FE.....
75115B AC 3	RALI 06QA5B 2A1 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		3,774	13,074	11,324	10,510	0	6	0	6	0	3,774	0	0	0	131	07/25/2036.	1FM.....
75156V AD 7	RAMP 06RS3 A4 - RMBS.....		..	03/25/2020.	Paydown.....		402,650	434,158	338,756	352,768	0	2,075	0	2,075	0	402,650	0	0	0	1,497	05/25/2036.	1FM.....
75156W AD 5	RAMP 06RS4 A4 - RMBS.....		..	03/25/2020.	Paydown.....		407,064	407,064	360,401	387,068	0	19,996	0	19,996	0	407,064	0	0	0	1,471	07/25/2036.	1FM.....
758202 AK 1	RELX CAPITAL INC.....		..	01/30/2020.	Call @ 100.00.....		2,194,520	2,113,000	2,100,787	2,105,389	0	206	0	206	0	2,105,595	0	7,405	7,405	100,779	10/15/2022.	2FE.....
75970J AD 8	RAMC 071 A1 - RMBS.....		..	02/01/2020.	Paydown.....		1,668	1,668	866	694	0	(4)	0	(4)	0	1,668	0	0	0	16	04/25/2037.	1FM.....
75970N BE 6	RAMC 053 AF4 - RMBS.....		..	03/01/2020.	Paydown.....		266,025	266,025	266,022	266,025	0	(0)	0	(0)	0	266,025	0	0	0	2,164	11/25/2035.	1FM.....
76110V QL 5	RFMS2 04HS2 AI6 - RMBS.....		..	03/01/2020.	Paydown.....		2	2	0	2	0	(0)	0	(0)	0	2	0	0	0	0	06/25/2034.	1FM.....
76110V RX 8	RFMS2 05HS1A 1A4 - RMBS.....		..	03/01/2020.	Paydown.....		142,925	142,925	3,262	35,815	0	894	0	894	0	142,925	0	0	0	1,294	09/25/2035.	1FM.....
761118 BU 1	RALI 05QA8 NB2 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		166,192	171,734	145,324	144,133	0	44	0	44	0	166,192	0	0	0	636	07/25/2035.	1FM.....
761118 DV 7	RALI 05QS12 A8 - CMO/RMBS.....		..	03/25/2020.	Paydown.....		28,798	33,038	11,162	24,305	0	170	0	170	0	28,798	0	0	0	134	08/25/2035.	1FM.....
761118 KH 0	RALI 05QS15 2A - CMO/RMBS.....		..	03/01/2020.	Paydown.....		1,057	1,374	363	1,019	0	2	0	2	0	1,057	0	0	0	16	10/25/2035.	1FM.....
761118 UQ 9	RALI 06QS2 1A9 - CMO/RMBS.....		..	03/01/2020.	Paydown.....		6,504	10,246	149	7,822	0	33	0	33	0	6,504	0	0	0	100	02/25/2036.	1FM.....
76111X TF 0	RFMSI 05SA1 3A - CMO/RMBS.....		..	03/01/2020.	Paydown.....		863	863	845	853	0	10	0	10	0	863	0	0	0	9	03/25/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.16

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				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	Foreig n Excha nge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designati on and Admini- strative Symbol
CUSIP Identification	Description											Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Tempo rary Impair ment Recog nized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C. V.							
76112B	HY	9	RAMP 05RS1 A16 - RMBS.....	..	03/01/2020.	Paydown.....		4,985	4,985	4,973	4,974	0	12	0	12	0	4,985	0	0	0	35	11/25/2034.	1FM.....
76112B	JS	0	RAAC 05RP1 M3 - RMBS.....	..	03/25/2020.	Paydown.....		153,284	153,284	148,303	151,354	0	1,930	0	1,930	0	153,284	0	0	0	1,162	07/25/2037.	1FM.....
76112B	NM	8	GMACM 05AA1 1A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		79,923	108,372	100,366	98,986	0	132	0	132	0	79,923	0	0	0	813	05/18/2035.	1FM.....
77879R	AB	2	ROTOR 111 1A - ABS.....	D	03/15/2020.	Paydown.....		350,658	350,658	343,645	344,664	0	5,994	0	5,994	0	350,658	0	0	0	5,041	06/15/2046.	1FE.....
78397A	AA	2	SCFET 191 A1 - ABS.....	..	03/20/2020.	Paydown.....		466,484	466,484	466,469	466,454	0	30	0	30	0	466,484	0	0	0	2,180	03/20/2023.	1FE.....
784012	AA	4	SCFET 172 A - ABS.....	..	03/20/2020.	Paydown.....		134,422	134,422	134,401	134,381	0	41	0	41	0	134,422	0	0	0	793	12/20/2023.	1FE.....
78410T	AA	4	SCFET 171 A - ABS.....	..	03/20/2020.	Paydown.....		229,042	229,042	228,993	228,978	0	63	0	63	0	229,042	0	0	0	1,761	01/20/2023.	1FE.....
78447V	AD	0	SLMA 13B B - ABS.....	..	03/15/2020.	Paydown.....		575,844	575,844	534,816	572,800	0	3,044	0	3,044	0	575,844	0	0	0	2,903	05/16/2044.	1FE.....
78471D	AA	5	SCLP 161 A - ABS.....	..	03/25/2020.	Paydown.....		94,392	94,392	94,382	94,387	0	5	0	5	0	94,392	0	0	0	549	08/25/2025.	1FE.....
78471F	AA	0	SCLP 163 A - ABS.....	..	03/25/2020.	Paydown.....		167,947	125,008	125,005	125,008	0	42,939	0	42,939	0	167,947	0	0	0	711	12/26/2025.	1FE.....
80306A	AA	8	SAPA 181 A - ABS.....	C	03/15/2020.	Paydown.....		125,596	125,596	126,348	126,224	0	(628)	0	(628)	0	125,596	0	0	0	1,020	12/15/2040.	1FE.....
81378E	AA	1	SABR 07BR4 A2A - RMBS.....	..	03/25/2020.	Paydown.....		20,939	20,939	13,452	12,562	0	83	0	83	0	20,939	0	0	0	68	05/26/2037.	1FM.....
81441N	AC	0	SNMLT 062 A3 - RMBS.....	..	03/01/2020.	Paydown.....		399,058	399,058	401,552	399,285	0	(227)	0	(227)	0	399,058	0	0	0	4,087	10/25/2036.	1FM.....
81618T	AB	6	SELECT INCOME REIT.....	..	01/03/2020.	Call @ 100.00.....		2,000,000	2,000,000	1,984,200	1,999,714	0	18	0	18	0	1,999,733	0	267	267	30,400	02/01/2020.	2FE.....
81743A	AA	7	SEMT 195 A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		774,326	774,326	787,877	787,861	0	(13,535)	0	(13,535)	0	774,326	0	0	0	4,459	12/27/2049.	1FE.....
81748J	AA	3	SEMT 194 A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		333,166	333,166	340,142	339,888	0	(6,722)	0	(6,722)	0	333,166	0	0	0	2,239	11/25/2049.	1FE.....
81748K	AA	0	SEMT 202 A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		23,809	23,809	24,396	0	0	(588)	0	(588)	0	23,809	0	0	0	69	03/25/2050.	1FE.....
81748M	AA	6	SEMT 201 A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		604,430	604,430	618,313	0	0	(13,883)	0	(13,883)	0	604,430	0	0	0	2,551	02/25/2050.	1FE.....
817743	AA	5	SPRO 191 A2 - ABS.....	..	01/25/2020.	Paydown.....		7,963	7,963	8,039	3,750	0	(76)	0	(76)	0	7,963	0	0	0	98	10/25/2049.	2FE.....
81788Y	AA	1	767 LLC.....	..	01/05/2020.	Paydown.....		23,376	23,376	23,376	23,376	0	(0)	0	(0)	0	23,376	0	0	0	117	10/05/2022.	2FE.....
81788Y	AA	1	767 LLC.....	..	03/05/2020.	Paydown.....		47,059	47,059	47,059	47,059	0	(0)	0	(0)	0	47,059	0	0	0	515	10/05/2022.	2Z.....
82652K	AA	2	SRFC 171 A - ABS.....	..	03/20/2020.	Paydown.....		180,436	180,436	179,901	179,976	0	461	0	461	0	180,436	0	0	0	861	03/20/2034.	1FE.....
83149U	AC	5	SLMA 11B A3 - ABS.....	..	03/16/2020.	Paydown.....		911,439	911,439	882,956	911,157	0	282	0	282	0	911,439	0	0	0	6,172	06/16/2042.	1FE.....
83404J	AA	4	SCLP 173 A - ABS.....	..	03/25/2020.	Paydown.....		97,096	97,096	96,606	96,774	0	323	0	323	0	97,096	0	0	0	478	05/26/2026.	1FE.....
83405A	AA	2	SCLP 171 A - ABS.....	..	03/25/2020.	Paydown.....		149,937	149,937	149,925	149,932	0	6	0	6	0	149,937	0	0	0	893	01/26/2026.	1FE.....
83405R	AB	3	SCLP 181 A2 - ABS.....	..	03/25/2020.	Paydown.....		715,003	715,003	714,878	714,963	0	40	0	40	0	715,003	0	0	0	3,809	02/25/2027.	1FE.....
83546D	AF	5	SONIC 181 A2 - ABS.....	..	03/20/2020.	Paydown.....		3,750	3,750	3,750	3,750	0	(0)	0	(0)	0	3,750	0	0	0	25	02/20/2048.	2FE.....
83546D	AG	3	SONIC 201 A21 - ABS.....	..	03/20/2020.	Paydown.....		5,603,125	5,506,875	5,536,953	0	0	(4)	0	(4)	0	5,536,949	0	66,176	66,176	6,504	01/20/2050.	2FE.....
83546D	AL	2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS.....	..	03/20/2020.	Paydown.....		4,583	4,583	4,664	0	0	(80)	0	(80)	0	4,583	0	0	0	25	01/20/2050.	1FE.....
83611M	HM	3	SVHE 05B M2 - RMBS.....	..	03/01/2020.	Paydown.....		41,250	41,250	0	12,360	0	983	0	983	0	41,250	0	0	0	475	05/25/2035.	1FM.....
85172N	AA	0	SLFT 16A A - ABS.....	..	03/15/2020.	Paydown.....		1,310,464	1,310,465	1,310,262	1,310,439	0	25	0	25	0	1,310,464	0	0	0	6,204	11/15/2029.	1FE.....
85208H	AA	1	SPRTE 171 A - ABS.....	C	03/15/2020.	Paydown.....		32,595	32,595	32,473	32,549	0	47	0	47	0	32,595	0	0	0	233	12/15/2037.	1FE.....
85208N	AA	8	SPRNTS 161 A1 - ABS.....	..	03/20/2020.	Paydown.....		312,500	312,500	312,495	312,506	0	(6)	0	(6)	0	312,500	0	0	0	3,164	03/20/2023.	2FE.....
86212V	AA	2	STR 161 A1 - ABS.....	..	03/20/2020.	Paydown.....		9,843	9,843	9,838	9,839	0	4	0	4	0	9,843	0	0	0	65	10/22/2046.	1FE.....
86212V	AD	6	STR 181 A1 - ABS.....	..	03/20/2020.	Paydown.....		15,496	15,496	15,492	15,493	0	3	0	3	0	15,496	0	0	0	102	10/20/2048.	1FE.....
86212V	AE	4	STR 181 A2 - ABS.....	..	03/20/2020.	Paydown.....		16,787	16,787	16,781	16,781	0	6	0	6	0	16,787	0	0	0	120	10/20/2048.	1FE.....
863579	C3	0	SARM 0521 6A3 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		41,543	40,567	35,615	35,051	0	104	0	104	0	41,543	0	0	0	250	11/25/2035.	1FM.....
863579	UL	0	SARM 0515 1A1 - CMO/RMBS.....	..	03/01/2020.	Paydown.....		51,519	51,269	40,935	34,716	0	20	0	20	0	51,519	0	0	0	193	07/25/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.17

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
			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)	12 Current Year's (Amortizati on) / Accretion	13 Curren t Year's Other- Than- Tempo rary Impair ment Recog nized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreig n Excha nge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designati on and Admini- strative Symbol
CUSIP Identification	Description																					
863579	UU	0		03/01/2020.	Paydown.....		53,477	53,575	47,228	45,083	0	75	0	75	0	53,477	0	0	0	351	07/25/2035.	1FM.....
863579	VW	5		03/25/2020.	Paydown.....		1,132	2,406	1,127	1,364	0	15	0	15	0	1,132	0	0	0	7	08/25/2035.	1FM.....
863579	XR	4		03/01/2020.	Paydown.....		120,911	120,948	109,837	110,651	0	16	0	16	0	120,911	0	0	0	477	09/25/2035.	1FM.....
863579	ZL	5		03/01/2020.	Paydown.....		13,558	10,082	8,565	8,422	0	21	0	21	0	13,558	0	0	0	90	10/25/2035.	1FM.....
863587	AE	1		03/25/2020.	Paydown.....		129,266	129,266	104,674	118,300	0	10,966	0	10,966	0	129,266	0	0	0	532	06/25/2036.	1FM.....
86358R	DX	2		03/01/2020.	Paydown.....		9,207	9,207	8,623	8,665	0	(1)	0	(1)	0	9,207	0	0	0	57	08/25/2031.	1FM.....
86359A	MG	5		03/01/2020.	Paydown.....		12,046	12,046	8,485	10,439	0	44	0	44	0	12,046	0	0	0	0	04/25/2031.	3FE.....
86359A	WT	6		03/01/2020.	Paydown.....		19,745	19,745	15,351	16,557	280	38	0	318	0	19,745	0	0	0	0	01/25/2031.	5GL.....
86934N	AA	7		03/01/2020.	Paydown.....		251,412	214,692	214,683	215,293	0	36,119	0	36,119	0	251,412	0	0	0	1,332	05/25/2039.	1FE.....
87342R	AB	0		02/25/2020.	Paydown.....		3,750	3,750	3,826	3,807	0	(57)	0	(57)	0	3,750	0	0	0	41	05/25/2046.	2FE.....
87342R	AC	8		02/25/2020.	Paydown.....		5,500	5,500	5,500	5,499	0	1	0	1	0	5,500	0	0	0	68	05/25/2046.	2FE.....
87342R	AF	1		02/25/2020.	Paydown.....		5,000	5,000	5,000	5,000	0	(0)	0	(0)	0	5,000	0	0	0	57	11/25/2048.	1FE.....
874074	AA	5		03/20/2020.	Paydown.....		49,808	49,808	50,412	50,271	0	(463)	0	(463)	0	49,808	0	0	0	373	04/20/2042.	1FE.....
87407P	AA	8		03/20/2020.	Paydown.....		97,500	97,500	97,419	97,470	0	30	0	30	0	97,500	0	0	0	471	02/22/2038.	1FE.....
87407P	AE	0		03/20/2020.	Paydown.....		75,000	75,000	74,035	74,427	0	573	0	573	0	75,000	0	0	0	452	11/22/2038.	1FE.....
87407P	AP	5		03/20/2020.	Paydown.....		24,292	24,292	24,243	24,263	0	29	0	29	0	24,292	0	0	0	139	05/20/2039.	1FE.....
87407P	AR	1		03/20/2020.	Paydown.....		78,000	78,000	77,942	77,962	0	38	0	38	0	78,000	0	0	0	432	11/21/2039.	1FE.....
881561	GQ	1		03/01/2020.	Paydown.....		46,429	46,430	45,560	46,374	0	(26)	0	(26)	0	46,429	0	0	0	336	07/25/2034.	1FM.....
88156E	AB	2		03/25/2020.	Paydown.....		136,992	136,992	116,933	128,811	0	1,124	0	1,124	0	136,992	0	0	0	467	01/25/2038.	1FM.....
88159T	AA	8		02/20/2020.	Paydown.....		26,108	26,108	26,106	26,109	0	(1)	0	(1)	0	26,108	0	0	0	538	02/20/2048.	1FE.....
88315F	AA	9	C	03/20/2020.	Paydown.....		21,088	21,088	21,174	21,153	0	(65)	0	(65)	0	21,088	0	0	0	131	05/20/2042.	1FE.....
885220	KW	2		03/25/2020.	Paydown.....		104,105	104,105	101,795	101,914	0	2,191	0	2,191	0	104,105	0	0	0	658	04/25/2036.	1FM.....
886065	AA	9	C	02/26/2020.	VARIOUS.....		937,117	910,714	910,695	910,723	0	2	0	2	0	910,726	0	26,391	26,391	7,620	09/15/2038.	1FE.....
88607A	AA	7	C	03/15/2020.	Paydown.....		35,714	35,714	35,713	35,713	0	1	0	1	0	35,714	0	0	0	219	11/15/2039.	1FE.....
89412K	AA	8		01/10/2020.	Paydown.....		853,774	853,774	807,883	810,199	0	43,575	0	43,575	0	853,774	0	0	0	5,126	10/10/2041.	1FE.....
89412R	AB	1		01/15/2020.	Paydown.....		599,950	599,950	484,459	435,884	0	164,065	0	164,065	0	599,950	0	0	0	9,330	07/15/2034.	1FE.....
89656F	AA	4		03/15/2020.	Paydown.....		1,440,965	1,440,965	1,412,632	1,420,128	0	20,837	0	20,837	0	1,440,965	0	0	0	4,918	01/15/2043.	1FE.....
89657B	AA	2		03/17/2020.	Paydown.....		21,491	21,491	21,480	21,480	0	10	0	10	0	21,491	0	0	0	136	04/17/2049.	1FE.....
89657B	AB	0		03/17/2020.	Paydown.....		72,311	72,311	72,293	72,294	0	17	0	17	0	72,311	0	0	0	288	10/18/2049.	1FE.....
89679H	AA	3		03/20/2020.	Paydown.....		62,714	62,714	62,658	62,664	0	50	0	50	0	62,714	0	0	0	372	06/20/2042.	1FE.....
89690E	AF	4		03/15/2020.	Paydown.....		463,352	463,352	458,105	460,395	0	2,957	0	2,957	0	463,352	0	0	0	2,218	08/15/2047.	1FE.....
89708B	AA	1	C	01/15/2020.	Paydown.....		1,133,248	1,133,248	1,009,135	990,421	0	142,827	0	142,827	0	1,133,248	0	0	0	6,635	07/15/2036.	1FE.....
898203	AA	2	C	03/20/2020.	Paydown.....		166,667	166,667	163,333	163,401	0	3,266	0	3,266	0	166,667	0	0	0	1,552	09/20/2039.	1FE.....
898203	AB	0	C	03/20/2020.	Paydown.....		100,000	100,000	98,000	97,773	0	2,227	0	2,227	0	100,000	0	0	0	942	09/20/2039.	1FE.....
89820U	AB	0	C	03/30/2020.	Paydown.....		60,132	60,132	59,530	59,557	0	575	0	575	0	60,132	0	0	0	618	03/30/2039.	1FE.....
89821J	AA	6	C	02/03/2020.	Paydown.....		57,355	57,355	57,355	57,355	0	0	0	0	0	57,355	0	0	0	573	02/02/2039.	1FE.....
90352W	AA	2		03/25/2020.	Paydown.....		94,464	94,464	94,464	94,464	0	(0)	0	(0)	0	94,464	0	0	0	605	04/27/2048.	1FE.....
909319	AA	3		02/15/2020.	Paydown.....		24,921	24,921	24,921	24,924	0	(3)	0	(3)	0	24,921	0	0	0	536	02/15/2027.	1FE.....

SCHEDULE D - PART 4

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

QE05.18

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
				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 (Amortizati on) / Accretion	Curren t Year's Other- Than- Tempo rary Impair ment Recog nized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreig n Excha nge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designati on and Admini- strative Symbol
CUSIP Identification						Description																	
91832Y	AA	6			03/17/2020.	Paydown.....		517,866	517,866	518,108	0	0	(243)	0	(243)	0	517,866	0	0	0	2,232	10/15/2035.	1FE.....
92211M	AC	7			03/15/2020.	Paydown.....		3,750	3,750	3,750	3,750	0	(0)	0	(0)	0	3,750	0	0	0	25	02/16/2043.	1FE.....
92257A	AB	0			03/01/2020.	Paydown.....		587,063	587,063	586,864	587,505	0	(442)	0	(442)	0	587,063	0	0	0	3,193	04/27/2048.	1FE.....
92257C	AA	8			03/01/2020.	Paydown.....		167,340	167,340	167,302	166,904	0	436	0	436	0	167,340	0	0	0	1,106	03/25/2049.	1FE.....
92259L	AB	4			03/25/2020.	Paydown.....		28,291	28,291	28,291	0	0	0	0	0	0	28,291	0	0	0	110	02/25/2050.	1Z.....
92535V	AA	0			03/15/2020.	Paydown.....		2,813	2,813	2,813	2,813	0	(0)	0	(0)	0	2,813	0	0	0	24	10/15/2046.	2FE.....
92922F	3N	6			03/01/2020.	Paydown.....		83,229	83,229	78,937	79,479	0	45	0	45	0	83,229	0	0	0	436	10/25/2035.	1FM.....
92925C	CC	4			03/01/2020.	Paydown.....		19,661	19,661	13,174	14,056	0	44	0	44	0	19,661	0	0	0	91	01/25/2046.	1FM.....
92935V	AE	8			01/01/2020.	Paydown.....		132,403	130,461	131,520	130,292	0	169	0	169	0	130,461	0	0	0	2,377	03/15/2044.	1FM.....
92990G	AG	8			03/01/2020.	Paydown.....		171,246	236,118	182,899	172,993	0	1,066	0	1,066	0	171,246	0	0	0	2,163	05/25/2037.	1FM.....
933636	AG	7			03/01/2020.	Paydown.....		44,801	45,349	42,942	42,729	0	70	0	70	0	44,801	0	0	0	375	04/25/2037.	1FM.....
933636	AL	6			03/01/2020.	Paydown.....		48,226	48,512	43,228	44,408	0	39	0	39	0	48,226	0	0	0	226	11/25/2036.	1FM.....
93363N	AB	1			03/01/2020.	Paydown.....		16,534	16,715	15,801	16,091	0	21	0	21	0	16,534	0	0	0	91	10/25/2036.	1FM.....
93364F	AC	5			03/01/2020.	Paydown.....		68,514	69,726	59,554	59,381	0	79	0	79	0	68,514	0	0	0	396	07/25/2037.	1FM.....
93934N	AR	6			03/25/2020.	Paydown.....		4,434	6,082	0	2,276	0	59	0	59	0	4,434	0	0	0	24	07/25/2036.	1FM.....
94353W	AA	3			03/15/2020.	Paydown.....		55,819	55,819	55,819	55,820	0	(0)	0	(0)	0	55,819	0	0	0	359	11/15/2042.	1FE.....
94945P	AA	3			03/15/2020.	Paydown.....		288,714	288,714	288,429	288,436	0	279	0	279	0	288,714	0	0	0	1,283	06/15/2033.	1FE.....
95002F	AA	2			03/01/2020.	Paydown.....		812,525	812,525	826,998	826,384	0	(13,859)	0	(13,859)	0	812,525	0	0	0	4,246	09/27/2049.	1FE.....
95002K	AA	1			03/01/2020.	Paydown.....		20,023	20,023	20,261	0	0	(238)	0	(238)	0	20,023	0	0	0	50	12/25/2049.	1FE.....
95058X	AC	2			03/15/2020.	Paydown.....		3,125	3,125	3,029	3,057	0	68	0	68	0	3,125	0	0	0	35	06/15/2045.	2FE.....
95058X	AE	8			03/15/2020.	Paydown.....		5,000	5,000	4,781	4,804	0	196	0	196	0	5,000	0	0	0	49	03/16/2048.	2FE.....
95058X	AG	3			03/15/2020.	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	71	06/15/2049.	2FE.....
95168Q	AR	1			02/07/2020.	Paydown.....		1,013,250	1,013,250	1,013,250	1,012,564	0	686	0	686	0	1,013,250	0	0	0	8,595	11/07/2025.	1FE.....
95168W	AR	8			01/16/2020.	Paydown.....		398,222	398,222	398,222	398,230	0	(8)	0	(8)	0	398,222	0	0	0	2,712	01/16/2027.	1FE.....
96033D	AA	8			03/01/2020.	Paydown.....		215,220	215,220	214,484	214,591	0	628	0	628	0	215,220	0	0	0	1,103	12/20/2030.	1FE.....
96033W	AA	6			03/01/2020.	Paydown.....		120,674	120,674	120,462	120,461	0	213	0	213	0	120,674	0	0	0	661	12/20/2031.	1FE.....
96033W	AB	4			03/01/2020.	Paydown.....		181,012	181,012	180,106	180,355	0	656	0	656	0	181,012	0	0	0	1,050	12/20/2031.	1FE.....
97064E	AA	6			03/15/2020.	Paydown.....		110,244	110,244	110,238	110,242	0	2	0	2	0	110,244	0	0	0	1,176	09/15/2043.	1FE.....
974153	AA	6			03/05/2020.	Paydown.....		7,500	7,500	7,500	7,501	0	(1)	0	(1)	0	7,500	0	0	0	93	12/05/2048.	2FE.....
98944P	AB	3			03/15/2020.	Paydown.....		90,057	90,057	88,722	88,930	0	1,126	0	1,126	0	90,057	0	0	0	833	10/15/2038.	1FE.....
G0620B	AB	4			03/15/2020.	Paydown.....		2,016,032	2,016,032	2,016,032	2,016,042	0	(9)	0	(9)	0	2,016,032	0	0	0	24,512	12/15/2039.	1FE.....
G4301U	AF	1			03/16/2020.	Paydown.....		574,540	574,540	570,870	570,848	0	3,692	0	3,692	0	574,540	0	0	0	2,916	11/15/2037.	1FE.....
G7256K	AB	0			03/01/2020.	Paydown.....		49,465	49,465	49,435	49,365	0	100	0	100	0	49,465	0	0	0	221	03/15/2042.	1FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							...116,285,220	...117,083,205	...113,242,013	104,931,996	19,567	..1,154,564	(0)	1,174,132	0	116,191,077	0	(282,819)	(282,819)	..1,435,182	XXX	XXX
Bonds - Unaffiliated Bank Loans																							
00216C	AD	5			01/02/2020.	Direct.....		1,742	871	855	854	3	0	0	3	0	1,742	0	0	0	17	04/15/2025.	3PL.....
00448F	AG	1			01/16/2020.	Ares Capital Management.....		57,860	57,860	57,860	57,858	0	0	0	0	0	57,858	0	2	2	19	10/13/2025.	4FE.....
00448F	AH	9			03/31/2020.	Direct.....		203	203	203	58	0	0	0	0	0	203	0	0	0	3	10/13/2025.	4FE.....

SCHEDULE D - PART 4

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

QE05.19

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
00452# AA 7	Accommodations Plus Technologies LLC/Ter.....		..	03/31/2020.	Direct.....		2,151	2,151	2,151	2,151	0	0	0	0	0	2,151	0	0	0	38	05/11/2024.	2PL.....
01370# AA 4	Alcami Corporation/First Lien Term Loan.....		..	03/31/2020.	Direct.....		1,172	1,172	1,140	1,113	32	1	0	33	0	1,172	0	0	0	12	07/14/2025.	5Z.....
02376C AX 3	American Airlines Inc Term Loan B.....		..	01/10/2020.	DEUTSCHE BANK SECURITIES, INC...		0	0	0	0	0	0	0	0	0	0	0	0	0	233	10/10/2021.	3FE.....
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan.....		..	03/31/2020.	Ares Capital Management.....		481,650	480,666	471,053	472,224	0	75	0	75	0	472,311	0	9,338	9,338	882	02/06/2026.	4FE.....
050222 ZZ 4	Avetta, LLC/Term Loan 4/18.....		..	03/31/2020.	Direct.....		1,752	1,752	1,717	1,723	0	2	0	2	0	1,752	0	0	0	33	04/10/2024.	3Z.....
05365@ AA 4	Avetta, LLC/Second Amendment Tranche B T.....		..	03/31/2020.	Direct.....		1,355	1,355	1,330	1,333	0	1	0	1	0	1,355	0	0	0	25	04/10/2024.	3PL.....
05464# AA 2	Axiom Merger Sub Inc./Facility B Term Lo.....		..	03/31/2020.	Direct.....		1,172	1,172	1,130	1,134	0	1	0	1	0	1,172	0	0	0	22	04/08/2026.	3Z.....
05942# AA 4	Bambino CI Inc./Term Loan 10/17.....		..	02/12/2020.	Direct.....		1,296,044	1,296,044	1,264,241	1,273,623	0	22,421	0	22,421	0	1,296,044	0	0	0	11,233	10/17/2023.	3PL.....
07384D AC 6	Belk Inc.....		..	02/03/2020.	Direct.....		32,336	32,336	23,285	22,340	1,210	142	0	1,352	0	32,336	0	0	0	718	07/31/2025.	5FE.....
09523C AC 6	Blue Angel Buyer 1, LLC/Delayed Draw Ter.....		..	03/31/2020.	Direct.....		37	37	0	0	0	0	0	0	0	37	0	0	0	0	01/02/2025.	3Z.....
09523C AD 4	Blue Angel Buyer 1, LLC/Term Loan 12/18.....		..	03/31/2020.	Direct.....		262	262	258	258	0	0	0	0	0	262	0	0	0	5	01/02/2026.	5.....
10483* AA 3	Bragg Live Food Products LLC/Term Loan 3.....		..	03/10/2020.	Direct.....		42,868	42,868	41,502	41,723	0	52	0	52	0	42,868	0	0	0	19	03/11/2024.	2PL.....
12702# AA 0	BakeMark Holdings, Inc./Term Loan 08/17.....		..	03/31/2020.	Direct.....		2,042	2,042	1,981	2,002	0	3	0	3	0	2,042	0	0	0	36	08/14/2023.	4PL.....
12713@ AA 9	CST Buyer Company/Tranche B Term Loan 03.....		..	03/31/2020.	Direct.....		313	313	313	313	0	0	0	0	0	313	0	0	0	6	10/03/2025.	2Z.....
12721# AB 5	CVP Holdco, Inc./Term Loan 10/19.....		..	03/31/2020.	Direct.....		629	629	629	623	6	0	0	6	0	629	0	0	0	12	10/31/2025.	3PL.....
13119D AF 9	Term Loan B : Callaway Golf.....		..	03/31/2020.	Direct.....		2,500	2,500	2,450	2,457	0	1	0	1	0	2,500	0	0	0	27	01/04/2026.	3FE.....
144444 ZA 7	CGP Buyer LLC/Term Loan 7/19.....		..	03/31/2020.	Direct.....		1,614	1,614	1,579	1,581	0	1	0	1	0	1,614	0	0	0	38	08/20/2025.	2Z.....
14886M AM 3	Checkout Holdings.....		..	03/24/2020.	Direct.....		148	148	145	117	28	0	0	28	0	148	0	0	0	4	02/15/2023.	4PL.....
15670B AD 4	CENTURYLINK 5/17 TLA.....		..	01/31/2020.	CITIGROUP.....		0	0	0	0	0	12	0	12	0	12	0	(12)	(12)	(251)	06/20/2022.	3FE.....
16117L BW 8	CHARTER COMMUNICATIONS OPERATING, LLC.....		..	01/31/2020.	Bank of America Merrill Lynch.....		0	0	0	0	0	(19)	0	(19)	0	(19)	0	19	19	(25)	04/30/2025.	2FE.....
16384Y AF 4	Term Loan B : Chemours.....		..	03/31/2020.	JP Morgan.....		1,169,467	1,200,967	1,185,746	1,188,222	0	280	0	280	0	1,188,523	0	(19,056)	(19,056)	2,209	03/27/2025.	3FE.....
184222 ZZ 3	Clearwater Analytics, LLC/Fourth Amendme.....		..	03/31/2020.	Direct.....		95	95	95	95	0	0	0	0	0	95	0	0	0	2	12/03/2025.	2Z.....
184444 ZA 8	Clearwater Analytics, LLC/Third Amendmen.....		..	03/31/2020.	Direct.....		537	537	524	526	0	1	0	1	0	537	0	0	0	22	09/01/2022.	2Z.....
190333 ZZ 0	Bambino CI Inc./December 2019 Incrementa.....		..	02/12/2020.	Direct.....		48,198	48,198	48,198	48,198	0	0	0	0	0	48,198	0	0	0	418	10/17/2023.	3Z.....
20049# AA 5	Command Alkon Incorporated/Term Loan 9/1.....		..	03/31/2020.	Direct.....		3,125	3,125	3,082	3,055	32	2	0	34	0	3,125	0	0	0	61	09/01/2023.	3PL.....
213333 ZA 8	Convey Health Solutions, Inc./Term Loan.....		..	03/31/2020.	Direct.....		1,345	1,345	1,345	1,345	0	0	0	0	0	1,345	0	0	0	16	09/04/2026.	2Z.....
22526@ AA 5	Creation Holdings Inc./Term Loan 8/19.....		..	03/31/2020.	Direct.....		674	674	658	659	0	1	0	1	0	674	0	0	0	14	08/15/2025.	2PL.....
233444 ZZ 4	CVP Holdco, Inc./Delayed Draw Term Loan.....		..	03/31/2020.	Direct.....		119	119	119	104	1	0	0	1	0	119	0	0	0	2	10/31/2025.	3Z.....
23361* AA 3	DRB Holdings, LLC/Initial Term Loan 10/1.....		..	03/31/2020.	Direct.....		3,125	3,125	3,047	3,076	0	3	0	3	0	3,125	0	0	0	61	10/06/2023.	3PL.....
23363# AB 5	DRS Holdings III, Inc./Term Loan 11/19.....		..	03/31/2020.	Direct.....		572	572	572	566	6	0	0	6	0	572	0	0	0	11	11/01/2025.	3FE.....
23582L AK 7	Delay Draw Term Loan : Dana Corp.....		..	02/11/2020.	CITIGROUP.....		801,000	800,000	796,076	796,603	0	69	0	69	0	796,672	0	4,328	4,328	3,934	11/16/2025.	2FE.....
24521T AB 2	Del Monte Foods Inc - First Lien Initial.....		..	02/03/2020.	Direct.....		1,345	1,345	1,149	1,170	0	14	0	14	0	1,345	0	0	0	0	02/18/2021.	5FE.....
25374L A* 9	Centric Brands Inc/First Lien Term Loan.....		..	03/31/2020.	Direct.....		15,625	15,625	14,956	15,105	0	33	0	33	0	15,625	0	0	0	319	10/30/2023.	4PL.....
254777 ZA 6	WSHP FC ACQUISITION 1A DDTL L+625 03/30/.....		..	03/31/2020.	Direct.....		174	174	174	174	0	0	0	0	0	174	0	0	0	4	03/30/2024.	3Z.....
254777 ZB 4	WSHP FC ACQUISITION 2A TL L+625 03/30/20.....		..	03/31/2020.	Direct.....		1,110	1,110	1,110	1,110	0	0	0	0	0	1,110	0	0	0	23	03/30/2024.	3Z.....
255333 ZZ 2	WSHP FC ACQUISITION 1A TL L+650 03/30/20.....		..	03/31/2020.	Direct.....		139	139	134	135	0	0	0	0	0	139	0	0	0	3	03/30/2024.	3Z.....
285555 ZA 9	Elemica Parent, Inc./Term Loan 9/19.....		..	03/31/2020.	Direct.....		1,020	1,020	995	996	0	1	0	1	0	1,020	0	0	0	19	09/18/2025.	3Z.....
293444 ZZ 1	Entertainment Partners Canada ULC/Canadi.....		A	03/31/2020.	Direct.....		828	828	803	805	0	1	0	1	0	828	0	0	0	16	05/11/2026.	3Z.....

SCHEDULE D - PART 4

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

QE05.20

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
30282# AA 0	FWR Holding Corporation/Initial Term Loa.....		..	03/27/2020.	Direct.....		1,676	1,676	1,634	1,648	0	2	0	2	0	1,676	0	0	0	31	08/21/2023.	3PL.....
30282# AB 8	FWR Holding Corporation/Initial Delayed.....		..	03/27/2020.	Direct.....		222	222	222	222	0	0	0	0	0	222	0	0	0	4	08/21/2023.	3PL.....
30282# AC 6	FWR Holding Corporation/Delayed Draw Ter.....		..	03/27/2020.	Direct.....		347	347	347	347	0	0	0	0	0	347	0	0	0	8	08/21/2023.	3Z.....
31528# AA 2	Ferraro Fine Foods Corp./Term Loan 05/18.....		..	03/31/2020.	Direct.....		1,078	1,078	1,056	1,061	0	1	0	1	0	1,078	0	0	0	17	05/09/2024.	2PL.....
31528# AC 8	Ferraro Fine Foods Corp./Incremental Ter.....		..	03/31/2020.	Direct.....		9,000	9,000	8,865	8,892	0	14	0	14	0	9,000	0	0	0	10	05/09/2024.	2PL.....
31528# AD 6	Ferraro Fine Foods Corp./Second Amendmen.....		..	03/31/2020.	Direct.....		4,794	4,794	4,722	4,731	0	2	0	2	0	4,794	0	0	0	6	05/09/2024.	2PL.....
34407J AE 6	FLYING FORTRESS TL B 1L L 175 10/30/2022.....		C	01/01/2020.	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	3,947	10/30/2022.	2FE.....
35041@ AA 3	Foundation Risk Partners, Corp./Term Loa.....		..	03/31/2020.	Direct.....		855	855	833	840	0	1	0	1	0	855	0	0	0	14	11/10/2023.	3PL.....
35041@ AB 1	Foundation Risk Partners, Corp./First Am.....		..	03/31/2020.	Direct.....		458	458	449	451	0	0	0	0	0	458	0	0	0	8	11/10/2023.	3PL.....
35041@ AC 9	Foundation Risk Partners, Corp./First Am.....		..	03/31/2020.	Direct.....		634	634	630	631	0	0	0	0	0	634	0	0	0	11	11/10/2023.	3PL.....
35041@ AD 7	Foundation Risk Partners, Corp./Second A.....		..	03/31/2020.	Direct.....		1,835	1,835	1,802	1,576	0	2	0	2	0	1,835	0	0	0	29	11/10/2023.	3Z.....
35921# AA 6	Frontline Technologies Intermediate Hold.....		..	03/31/2020.	Direct.....		4,005	4,005	3,870	3,913	0	6	0	6	0	4,005	0	0	0	75	09/18/2023.	3PL.....
35921@ AC 4	Frontline Technologies Intermediate Hold.....		..	03/31/2020.	Direct.....		512	512	512	512	0	0	0	0	0	512	0	0	0	10	09/18/2023.	3PL.....
360222 ZZ 9	GB Auto Service, Inc./First Amendment De.....		..	03/31/2020.	Direct.....		39	39	39	39	0	0	0	0	0	39	0	0	0	6	10/19/2024.	4Z.....
360444 ZA 4	FWR Holding Corporation/Delayed Draw Ter.....		..	03/27/2020.	Direct.....		275	275	275	275	0	0	0	0	0	275	0	0	0	5	08/21/2023.	3Z.....
360660 ZZ 0	FWR Holding Corporation/Delayed Draw Ter.....		..	03/27/2020.	Direct.....		206	206	206	206	0	0	0	0	0	206	0	0	0	4	08/21/2023.	3Z.....
360777 ZZ 2	FWR Holding Corporation/New Delayed Draw.....		..	03/27/2020.	Direct.....		206	206	206	0	0	0	0	0	0	206	0	0	0	4	08/21/2023.	3Z.....
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18.....		..	02/03/2020.	Direct.....		3,125	3,125	3,037	3,023	30	1	0	31	0	3,125	0	0	0	45	01/25/2024.	3PL.....
391555 ZA 0	Green Street Parent, LLC and Green Stree.....		..	03/31/2020.	Direct.....		5,000	5,000	4,900	4,905	0	4	0	4	0	5,000	0	0	0	88	08/27/2026.	3Z.....
41781@ AA 5	Harvey Tool Company, LLC/Term Loan 10/17.....		..	03/31/2020.	Direct.....		2,467	2,467	2,417	2,430	0	2	0	2	0	2,467	0	0	0	42	10/11/2024.	3PL.....
41781@ AB 3	Harvey Tool Company, LLC/Delayed Term Lo.....		..	03/31/2020.	Direct.....		614	614	614	614	0	0	0	0	0	614	0	0	0	10	10/11/2024.	3PL.....
41902@ AA 9	Sigma Electric Manufacturing Corporation.....		..	03/31/2020.	Direct.....		3,890	3,890	3,812	1,922	0	10	0	10	0	3,890	0	0	0	141	10/31/2023.	3PL.....
41902@ AA 9	Sigma Electric Manufacturing Corporation.....		..	03/31/2020.	Direct.....		(1,251)	(1,251)	(1,238)	683	0	(1)	0	(1)	0	(1,251)	0	0	0	(127)	10/31/2023.	3PL.....
44903L AD 1	Hygiena Borrower LLC/First Amendment Inc.....		..	03/31/2020.	Direct.....		859	859	845	848	1	0	0	1	0	859	0	0	0	6	08/26/2022.	3PL.....
45259# AD 7	IMPACT SALES TL L+650 06/27/2023 MD.....		..	03/31/2020.	Direct.....		4,951	4,951	5,039	5,013	0	(4)	0	(4)	0	4,951	0	0	0	123	06/27/2023.	2Z.....
45763F AN 8	Inmar, Inc./Initial Term Loan (First Lie.....		..	03/31/2020.	Direct.....		2,997	2,997	2,847	2,862	7	7	0	14	0	2,997	0	0	0	45	05/01/2024.	4FE.....
46126# AA 6	IntraPac International LLC/U.S. Term Loa.....		..	03/31/2020.	Direct.....		1,234	1,234	1,206	1,209	0	1	0	1	0	1,234	0	0	0	23	01/11/2026.	3Z.....
461444 ZZ 7	IntraPac Canada Corporation/Canadian Ter.....		..	03/31/2020.	Direct.....		629	629	615	616	0	0	0	0	0	629	0	0	0	12	01/11/2026.	3Z.....
463555 ZZ 8	IRI Holdings, Inc./Term Loan 11/18.....		..	03/31/2020.	Direct.....		1,563	1,563	1,547	1,531	18	1	0	18	0	1,563	0	0	0	16	12/01/2025.	4Z.....
480150 ZZ 7	Key Surgical LLC/Incremental Term Loan 1.....		..	03/31/2020.	Direct.....		354	354	348	349	0	0	0	0	0	354	0	0	0	6	06/01/2023.	2Z.....
48234K AC 6	Term Loan B : K&N Engineering.....		..	03/31/2020.	Direct.....		2,577	2,577	2,229	0	0	10	0	10	0	2,577	0	0	0	18	10/20/2023.	5FE.....
482666 ZA 5	K2 Insurance Services, LLC/Term Loan 7/1.....		..	03/31/2020.	Direct.....		4,028	4,028	3,921	3,932	0	5	0	5	0	4,028	0	0	0	73	07/01/2024.	3Z.....
485111 ZZ 4	Kellermeyer Bergensons Services, LLC/202.....		..	03/31/2020.	Direct.....		66	66	66	0	0	0	0	0	0	66	0	0	0	1	11/07/2026.	4Z.....
48773# AA 8	Kellermeyer Bergensons Services, LLC/Ter.....		..	03/31/2020.	Direct.....		300	300	297	297	0	0	0	0	0	300	0	0	0	6	11/07/2026.	4PL.....
488333 ZZ 1	Kene Acquisition, Inc./Delayed Draw Term.....		..	03/31/2020.	Direct.....		49	49	49	14	0	0	0	0	0	49	0	0	0	1	08/10/2026.	3Z.....
488555 ZA 4	Kene Acquisition, Inc./Term Loan 8/19.....		..	03/31/2020.	Direct.....		1,027	1,027	1,001	1,003	0	1	0	1	0	1,027	0	0	0	16	08/10/2026.	3Z.....
493288 ZA 5	Key Surgical LLC/Fourth Amendment Increm.....		..	03/31/2020.	Direct.....		160	160	155	156	3	0	0	0	0	160	0	0	0	3	06/01/2023.	2Z.....
525555 ZA 9	Laboratories Bidco LLC/Term Loan 9/19.....		..	03/31/2020.	Direct.....		383	383	383	380	4	0	0	4	0	383	0	0	0	15	06/25/2024.	3Z.....
55371* AV 7	MRI Software LLC/Delayed Draw Term Loan.....		..	03/19/2020.	Ares Capital Management.....		8,878	8,878	8,878	0	0	0	0	0	0	8,878	0	0	0	0	02/10/2026.	4Z.....

SCHEDULE D - PART 4

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

QE05.21

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
55418# AA 4	Mac Lean-Fogg Company/Term Loan 12/18.....			..	03/31/2020.	Direct.....		1,400	1,400	1,385	1,386	1	1	0	2	0	1,400	0	0	0	24	12/22/2025.	3Z.....
55418# AB 2	Mac Lean-Fogg Company/Delayed Draw Term.....			..	03/31/2020.	Direct.....		98	98	98	97	1	0	0	1	0	98	0	0	0	2	12/22/2025.	3Z.....
57810J AC 2	Amynta Agency Borrower Inc./Incremental.....			..	03/31/2020.	Direct.....		789	789	789	739	49	0	0	49	0	789	0	0	0	12	02/28/2025.	4FE.....
59509# AA 6	Micromeritics Instrument Corp./Term Loan.....			..	03/31/2020.	Direct.....		329	329	329	329	0	0	0	0	0	329	0	0	0	6	12/18/2025.	2PL.....
600343 ZZ 3	Ministry Brands, LLC/Delayed Draw Term L.....			..	03/31/2020.	Direct.....		44	44	44	42	1	0	0	1	0	44	0	0	0	0	12/02/2022.	3Z.....
60367* AA 9	Ministry Brands, LLC/Delayed Draw Term L.....			..	03/31/2020.	Direct.....		2,023	2,023	2,023	1,962	45	1	0	46	0	2,023	0	0	0	19	12/02/2022.	3PL.....
60367* AB 7	Ministry Brands, LLC/Incremental Term Lo.....			..	03/31/2020.	Direct.....		226	226	223	219	5	0	0	5	0	226	0	0	0	2	12/02/2022.	3PL.....
61506U AB 0	Montreign Resort Casino.....			..	03/23/2020.	Direct.....		3,528,867	3,666,030	3,225,831	3,150,249	146,344	299,844	0	446,188	0	3,595,352	0	(66,485)	(66,485)	185,945	01/24/2023.	5FE.....
62931* AA 2	NMC Skincare Intermediate Holdings II, L.....			..	03/31/2020.	Direct.....		488	488	476	478	0	0	0	0	0	488	0	0	0	8	10/31/2024.	3PL.....
62931* AC 8	NMC Skincare Intermediate Holdings II, L.....			..	03/31/2020.	Direct.....		34	34	34	7	0	0	0	0	0	34	0	0	0	1	10/31/2024.	3PL.....
62976# AA 4	NSM Insurance Group, LLC/Term Loan 5/18.....			..	03/31/2020.	Direct.....		1,530	1,530	1,499	1,507	0	1	0	1	0	1,530	0	0	0	24	05/11/2024.	3PL.....
62976# AB 2	NSM Insurance Group, LLC/Delayed Draw Te.....			..	03/31/2020.	Direct.....		784	784	776	779	0	0	0	0	0	784	0	0	0	12	05/11/2024.	3PL.....
62976# AC 0	NSM Insurance Group, LLC/First Amendment.....			..	03/31/2020.	Direct.....		275	275	270	271	0	0	0	0	0	275	0	0	0	4	05/11/2024.	3PL.....
62976# AD 8	NSM Insurance Group, LLC/Second Amendmen.....			..	03/31/2020.	Direct.....		383	383	375	376	0	0	0	0	0	383	0	0	0	6	05/11/2024.	2FE.....
64027* AA 3	NELIPAK HOLDINGS US TL L+425 07/02/2026.....			..	03/31/2020.	Direct.....		1,048	1,048	1,027	1,029	0	1	0	1	0	1,048	0	0	0	16	07/02/2026.	3PL.....
661000 ZZ 5	NSM Insurance Group, LLC/Third Amendment.....			..	03/31/2020.	Direct.....		484	484	475	476	0	0	0	0	0	484	0	0	0	8	05/11/2024.	2Z.....
67096@ AA 0	OMH-HealthEdge Holdings, LLC/Term Loan 9.....			..	03/31/2020.	Direct.....		286	286	286	286	0	0	0	0	0	286	0	0	0	5	10/24/2025.	2PL.....
69323* AA 3	BakeMark Holdings, Inc./Additional Term.....			..	03/31/2020.	Direct.....		1,107	1,107	1,085	1,092	0	1	0	1	0	1,107	0	0	0	19	08/14/2023.	3Z.....
69345Y AB 0	PFC ACQUISITION CORP.....			..	03/31/2020.	Direct.....		16,263	16,263	15,639	13,112	2,557	24	0	2,581	0	16,263	0	0	0	336	02/07/2026.	4FE.....
69398* AD 7	PDI TA Holdings, Inc./First Lien Term Lo.....			..	03/31/2020.	Direct.....		4,667	4,667	4,661	4,573	89	0	0	89	0	4,667	0	0	0	76	10/24/2024.	5.....
69406* AA 3	PHNTM Holdings, Inc./Term Loan (First Li.....			..	03/31/2020.	Direct.....		220	220	220	220	0	0	0	0	0	220	0	0	0	3	01/27/2023.	3PL.....
69406* AB 1	PHNTM Holdings, Inc./Term Loan (First Li.....			..	03/31/2020.	Direct.....		910	910	901	908	0	1	0	1	0	910	0	0	0	10	01/27/2023.	3PL.....
695222 ZA 0	NELIPAK HOLDING INC TL L+425 07/02/2026.....			..	03/31/2020.	Direct.....		156	156	153	153	0	0	0	0	0	156	0	0	0	2	07/02/2026.	3Z.....
702666 ZZ 4	Pathway Vet Alliance LLC (fka Pathway Pa.....			..	03/31/2020.	Direct.....		388,279	388,279	387,391	384,397	3,083	418	0	3,501	0	388,279	0	0	0	3,962	12/20/2024.	3Z.....
702888 ZZ 4	Pathway Vet Alliance LLC/2019 First Lien.....			..	03/31/2020.	Direct.....		505,226	505,226	505,226	245,142	2,476	0	0	2,476	0	505,226	0	0	0	4,778	12/20/2024.	3Z.....
70323# AA 7	Pathway Vet Alliance LLC (fka Pathway Pa.....			..	03/31/2020.	Direct.....		1,098,569	1,098,569	1,079,192	1,082,438	0	16,131	0	16,131	0	1,098,569	0	0	0	11,210	12/20/2024.	3Z.....
70437Y AF 8	PAYLESS INC A1-EXIT L+800 02/10/2022.....			..	01/14/2020.	Direct.....		320,804	369,298	184,928	184,649	0	136,155	0	136,155	0	320,804	0	0	0	0	02/10/2022.	6FE.....
70470@ AA 0	POLYMER SOLUTIONS GRP L+625 07/31/22 MD.....			..	02/27/2020.	Direct.....		18,468	18,468	18,468	18,218	244	1	0	245	0	18,468	0	0	0	262	07/31/2022.	3Z.....
70559@ AA 4	Pegasus Global Enterprise Holdings, LLC/.....			..	03/31/2020.	Direct.....		1,380	1,380	1,344	1,348	0	1	0	1	0	1,380	0	0	0	26	05/29/2025.	3PL.....
715111 ZZ 6	PHNTM Holdings, Inc./Fourth Amendment In.....			..	03/31/2020.	Direct.....		214	214	214	0	0	0	0	0	0	214	0	0	0	2	01/27/2023.	3Z.....
71639# AA 4	PetIQ, LLC/Term Loan 01/18.....			..	01/03/2020.	Direct.....		2,823	2,823	2,753	2,769	0	0	0	0	0	2,823	0	0	0	0	07/08/2025.	2PL.....
71667* AB 1	Petroleum Service Group LLC/Term Loan 7/.....			..	01/03/2020.	Direct.....		2,467	2,467	2,413	2,417	0	0	0	0	0	2,467	0	0	0	0	07/23/2025.	3Z.....
71681# AN 3	PetVet Care Centers, LLC/Second 2019 Del.....			..	03/31/2020.	Direct.....		313	313	313	313	0	0	0	0	0	313	0	0	0	5	02/14/2025.	4Z.....
745777 ZZ 8	Pyramid Management Advisors, LLC/Delayed.....			..	01/01/2020.	Adjustment.....		(107)	(107)	(107)	42,127	0	0	0	0	0	(107)	0	0	0	(313)	07/15/2023.	2Z.....
745777 ZZ 8	Pyramid Management Advisors, LLC/Delayed.....			..	01/01/2020.	Adjustment.....		(42,127)	(42,127)	(42,127)	0	0	0	0	0	0	(42,127)	0	0	0	1	07/15/2023.	2FE.....
745777 ZZ 8	Pyramid Management Advisors, LLC/Delayed.....			..	03/31/2020.	Direct.....		107	107	107	0	0	0	0	0	0	107	0	0	0	3	07/15/2023.	2Z.....
74719# AA 1	Pyramid Management Advisors, LLC/Term Lo.....			..	03/31/2020.	Direct.....		1,245	1,245	1,245	1,245	0	0	0	0	0	1,245	0	0	0	23	07/15/2023.	2PL.....
74741@ AA 5	Olympia Acquisition, Inc./Term Loan 9/19.....			..	03/31/2020.	Direct.....		454	454	454	449	5	0	0	5	0	454	0	0	0	8	09/24/2026.	3PL.....

SCHEDULE D - PART 4

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

QE05.22

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Tempo rary Impair ment Recog nized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreig n Excha nge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designati on and Admini- strative Symbol
748111	ZZ	7	Radius Aerospace Europe Limited/U.K. Ter	D	03/31/2020.	Direct		339	339	339	336	3	0	0	3	0	339	0	0	0	7	03/29/2025.	3Z
749111	ZZ	6	RSC Acquisition, Inc./Initial Delayed Dr	..	01/07/2020.	Ares Capital Management		9,727	9,727	9,727	9,727	0	0	0	0	0	9,727	0	0	0	0	10/30/2026.	3Z
74966U	AP	5	Term Loan B : Royalty Pharma	..	02/11/2020.	Direct		1,575,480	1,575,480	1,556,360	1,560,837	0	12,025	0	12,025	0	1,575,480	0	0	0	6,911	04/17/2023.	2FE
750222	ZZ	7	Revint Intermediate II, LLC (fka: Implem	..	03/31/2020.	Direct		1,621	1,621	1,608	1,611	0	1	0	1	0	1,621	0	0	0	30	12/13/2023.	2Z
75046T	AB	0	Radius Aerospace, Inc./Term Loan 3/19	..	03/30/2020.	Direct		534	534	525	526	0	0	0	0	0	534	0	0	0	10	03/29/2025.	3Z
750555	ZZ	0	Revint Intermediate II, LLC (fka: Implem	..	03/31/2020.	Direct		720	720	703	716	0	0	0	0	0	720	0	0	0	11	12/13/2023.	2Z
75734@	AB	9	Reddy Ice Holdings, Inc./Term Loan 7/19	..	03/31/2020.	Direct		3,948	3,948	3,822	3,832	0	5	0	5	0	3,948	0	0	0	126	07/01/2025.	3PL
75734@	AC	7	Reddy Ice Holdings, Inc./Delayed Draw Te	..	03/31/2020.	Direct		258	258	258	0	0	0	0	0	0	258	0	0	0	5	07/01/2025.	3Z
76009W	AT	7	RENT-A-CENTER, INC	..	03/31/2020.	Direct		2,500	2,500	2,475	2,476	0	1	0	1	0	2,500	0	0	0	40	08/02/2026.	3FE
76150#	AA	2	Revint Intermediate II, LLC (fka: Implem	..	03/31/2020.	Direct		1,180	1,180	1,150	1,153	0	2	0	2	0	1,180	0	0	0	21	12/12/2023.	2Z
76252@	AA	1	Rialto Management Group, LLC/Term Loan 1	..	03/31/2020.	Direct		830	830	822	823	0	0	0	0	0	830	0	0	0	12	12/02/2024.	2Z
78249L	AB	6	RUSSELL INVESTMENTS	..	01/31/2020.	VARIOUS		1,435,334	1,434,511	1,394,330	1,413,414	0	2,462	0	2,462	0	1,415,876	0	19,457	19,457	8,302	04/14/2023.	3FE
78411E	AC	2	SCSG EA Acquisition Company, Inc./Initia	..	01/02/2020.	Direct		1,563	1,563	1,524	1,537	0	0	0	0	0	1,563	0	0	0	20	09/01/2023.	4FE
78432@	AB	8	SFE Intermediate HoldCo LLC/Incremental	..	03/31/2020.	Direct		313	313	306	308	0	0	0	0	0	313	0	0	0	5	07/31/2024.	2Z
81389#	AA	5	SecurAmerica, LLC/Term Loan 12/18	..	03/31/2020.	Direct		648	648	628	632	0	1	0	1	0	648	0	0	0	12	12/21/2023.	2PL
81389#	AB	3	SecurAmerica, LLC/Delayed Draw Term Loan	..	03/31/2020.	Direct		54	54	54	42	0	0	0	0	0	54	0	0	0	1	12/21/2023.	2PL
81389#	AC	1	SecurAmerica, LLC/Delayed Draw Term Loan	..	03/31/2020.	Direct		44	44	43	43	0	0	0	0	0	44	0	0	0	1	12/21/2023.	2PL
84650H	AC	3	SpareFoot, LLC/Initial Term Loan 04/18	..	01/02/2020.	Direct		541	541	532	535	0	0	0	0	0	541	0	0	0	9	04/13/2024.	3FE
84650H	AC	3	SpareFoot, LLC/Initial Term Loan 04/18	..	03/31/2020.	Direct		541	541	532	535	0	0	0	0	0	541	0	0	0	17	04/13/2024.	3Z
84650H	AD	1	SpareFoot, LLC/Incremental Term Loan 8/1	..	03/31/2020.	Direct		206	206	203	203	0	0	0	0	0	206	0	0	0	5	04/13/2024.	3PL
84650H	AF	6	SpareFoot, LLC/First Lien Bader Incremen	..	03/31/2020.	Direct		148	148	146	146	0	0	0	0	0	148	0	0	0	4	04/13/2024.	3Z
84650H	AG	4	SpareFoot, LLC/First Lien StorSmart Incr	..	03/31/2020.	Direct		297	297	292	293	0	0	0	0	0	297	0	0	0	7	04/13/2024.	3Z
84650H	AH	2	SpareFoot, LLC/First Lien SBOA Increment	..	03/31/2020.	Direct		154	154	151	151	0	0	0	0	0	154	0	0	0	4	04/13/2024.	3PL
84756#	AA	4	Spectra Finance, LLC/Initial Term Loan 0	..	03/31/2020.	Direct		2,015	2,015	1,974	1,988	0	2	0	2	0	2,015	0	0	0	32	04/02/2024.	2PL
866105	ZZ	5	SUMMIT COMPANIES DD L+625 09/01/2022 MD	..	03/31/2020.	Direct		496	496	496	0	0	0	0	0	0	496	0	0	0	10	09/01/2022.	2FE
866110	ZZ	5	SUMMIT COMPANIES 4A TL L+625 09/01/2022	..	03/31/2020.	Direct		208,278	208,298	208,298	141,202	1,302	2	0	1,304	0	208,278	0	0	0	4,410	09/01/2022.	3Z
86803@	AA	4	Sunshine Sub, LLC/Term Loan 5/18	..	03/31/2020.	Direct		1,397	1,397	1,369	1,377	0	1	0	1	0	1,397	0	0	0	23	05/27/2024.	2PL
86803@	AB	2	Sunshine Sub, LLC/Delayed Draw Term Loan	..	03/31/2020.	Direct		821	821	821	821	0	0	0	0	0	821	0	0	0	13	05/27/2024.	2PL
870999	ZZ	5	TerSera Therapeutics LLC/Third Amendment	..	03/31/2020.	Direct		51	51	50	50	0	0	0	0	0	51	0	0	0	1	03/30/2023.	3Z
87296@	AA	6	TDG Group Holding Company/Term Loan 5/18	..	03/31/2020.	Direct		1,006	1,006	983	988	0	1	0	1	0	1,006	0	0	0	19	05/31/2024.	4
87296@	AB	4	TDG Group Holding Company/Delayed Draw T	..	03/31/2020.	Direct		345	345	341	342	0	0	0	0	0	345	0	0	0	7	05/31/2024.	3PL
87296@	AE	8	TDG Group Holding Company/Delayed Draw T	..	03/31/2020.	Direct		171	171	171	116	0	0	0	0	0	171	0	0	0	3	05/31/2024.	3Z
87298@	AB	2	TPG VIII Elf Purchaser, LLC/U.S. Term Lo	..	03/31/2020.	Direct		3,974	3,974	3,855	3,866	0	4	0	4	0	3,974	0	0	0	76	05/11/2026.	3PL
87300*	AB	0	THG Acquisition, LLC/Term Loan 12/19	..	03/31/2020.	Direct		354	354	354	351	4	0	0	4	0	354	0	0	0	9	12/02/2026.	3Z
88084@	AB	8	TerSera Therapeutics LLC/First Amendment	..	03/31/2020.	Direct		137	137	135	136	0	0	0	0	0	137	0	0	0	3	03/30/2023.	3PL
88084@	AC	6	TerSera Therapeutics LLC/Second Amendmen	..	03/31/2020.	Direct		131	131	129	129	0	0	0	0	0	131	0	0	0	2	03/30/2023.	3PL
88084@	AD	4	TerSera Therapeutics LLC/First Amendment	..	03/31/2020.	Direct		137	137	137	137	0	0	0	0	0	137	0	0	0	2	03/30/2023.	3PL
88732#	AC	0	TimeClock Plus, LLC/Term Loan 8/19	..	03/31/2020.	Direct		669	669	656	656	0	0	0	0	0	669	0	0	0	12	08/28/2026.	4PL

SCHEDULE D - PART 4

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

1	2						3	4	5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17	18		19		20		21		22	
CUSIP Identification			Description					F o r e i g n	Disposal Date	Name of Purchaser			Number of Shares of Stock		Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol								
89158*	AC	7	Touchstone Acquisition, Inc./Term Loan 1.....					..	03/31/2020.	Direct.....			.....		.....1,244	1,244	1,213	1,218	0	1	0	1	0	1,244	0	0	0	20	11/17/2025.	3PL.....								
90343K	AR	3	US Silica Company - Term Loan - Assignme.....					..	03/31/2020.	Direct.....			.....		.....6,396	6,396	5,440	5,463	0	18	0	18	0	6,396	0	0	0	100	05/01/2025.	4FE.....								
90385P	AC	4	The Ultimus Group Midco, LLC/First Lien.....					..	03/31/2020.	Direct.....			.....		.....1,930	1,930	1,891	1,891	4	1	0	5	0	1,930	0	0	0	26	02/01/2026.	4PL.....								
90932R	AE	4	Term Loan B : United Air Lines.....					..	03/30/2020.	Direct.....			.....		.....984	984	959	964	0	1	0	1	0	984	0	0	0	9	03/29/2024.	2FE.....								
91727#	AA	5	Urology Management Associates, LLC/First.....					..	03/31/2020.	Direct.....			.....		.....580	580	565	568	0	1	0	1	0	580	0	0	0	10	08/31/2024.	2PL.....								
91830@	AD	5	VLS Recovery Services, LLC/Term Loan 10/.....					..	01/02/2020.	Direct.....			.....		.....2,434	2,434	2,372	2,392	0	0	0	0	0	2,434	0	0	0	16	10/17/2023.	3PL.....								
91830@	AF	0	VLS Recovery Services, LLC/Delayed Draw.....					..	01/02/2020.	Direct.....			.....		.....399	399	394	395	0	0	0	0	0	399	0	0	0	3	10/17/2023.	3PL.....								
92334#	AA	8	Production Resource Group, LLC/Term Loan.....					..	01/01/2020.	Adjustment.....			.....		.....(2)	(2)	(2)	0	0	(0)	0	(0)	0	(2)	0	0	0	(0)	08/21/2024.	3PL.....								
92645D	AE	9	VICTORY CAPITAL HOLDINGS, INC.....					..	02/07/2020.	CITIGROUP.....			.....		.....(67)	0	0	0	0	171	0	171	0	171	0	(238)	(238)	9,261	06/07/2026.	3FE.....								
92840@	AC	3	VistaPharm, Inc./Term B-1 Loans 10/17.....					..	03/31/2020.	Direct.....			.....		.....1,736	1,736	1,701	1,718	0	2	0	2	0	1,736	0	0	0	35	12/21/2021.	2PL.....								
928432	A*	4	Visual Edge Technology, Inc./Term Loan 0.....					..	03/31/2020.	Direct.....			.....		.....2,257	2,257	2,212	2,205	15	2	0	17	0	2,257	0	0	0	51	08/31/2022.	5PL.....								
928432	A@	2	Visual Edge Technology, Inc./Delayed Dra.....					..	03/31/2020.	Direct.....			.....		.....2,498	2,498	2,457	2,438	25	2	0	27	0	2,498	0	0	0	56	08/31/2022.	5PL.....								
92974*	AC	3	WSHP FC Acquisition LLC/Third Amendment.....					..	03/31/2020.	Direct.....			.....		.....332	332	332	332	0	0	0	0	0	332	0	0	0	7	03/30/2024.	3PL.....								
93710@	AA	2	Wash Multifamily Acquisition Inc./2019 I.....					..	02/01/2020.	Adjustment.....			.....		.....5,000	5,000	4,925	9,873	0	0	0	0	0	5,000	0	0	0	0	05/16/2022.	4Z.....								
940333	ZA	8	VLS Recovery Services, LLC/Second Amendm.....					..	01/02/2020.	Direct.....			.....		.....345	345	333	334	0	0	0	0	0	345	0	0	0	2	10/17/2023.	3Z.....								
95810D	AQ	4	Western Digital.....					..	01/03/2020.	JP Morgan.....			.....		.....0	0	0	0	0	0	0	0	0	0	0	0	0	1,378	02/27/2023.	2FE.....								
95810D	AR	2	WESTERN DIGITAL TL B4 L+175 04/29/2023.....					..	01/31/2020.	Direct.....			.....		.....34,349	34,349	33,448	33,611	0	48	0	48	0	34,349	0	0	0	162	04/29/2023.	2FE.....								
98379E	AE	6	XPO LOGISTICS INC.....					..	02/11/2020.	VARIOUS.....			.....		.....802,000	800,000	793,000	793,009	0	0	0	0	0	793,009	0	8,991	8,991	2,617	02/24/2025.	2FE.....								
BL2870	02	2	NEXSTAR BROADCASTING INC TL B 1L.....					..	01/02/2020.	Bank of America Merrill Lynch.....			.....		.....0	0	0	0	0	0	0	0	0	0	0	0	0	495	09/18/2026.	3FE.....								
BL2967	88	5	SpareFoot, LLC/Incremental Term Loan 2/1.....					..	01/02/2020.	Direct.....			.....		.....57	57	56	56	0	0	0	0	0	57	0	0	0	1	04/13/2024.	3FE.....								
BL2967	88	5	SpareFoot, LLC/Incremental Term Loan 2/1.....					..	03/31/2020.	Direct.....			.....		.....57	57	56	56	0	0	0	0	0	57	0	0	0	2	04/13/2024.	3Z.....								
L2968E	AB	8	ENDO INTL B 1L L+425 04/12/2024.....					C	03/31/2020.	Direct.....			.....		.....3,000	3,000	2,985	2,865	124	1	0	124	0	3,000	0	0	0	45	04/12/2024.	4FE.....								
N1603L	AD	9	BRIGBI TL B 1L USD.....					..	03/31/2020.	Direct.....			.....		.....1,019	1,019	627	595	59	20	0	79	0	1,019	0	0	0	14	06/30/2024.	5FE.....								
8299999.		Total - Bonds - Unaffiliated Bank Loans.....											14,030,420	14,241,987	13,452,913	13,160,341	157,814	490,526	0	648,340	0	648,340	0	14,074,076	0	(43,656)	(43,656)	265,986	XXX	XXX								
8399997.		Total - Bonds - Part 4.....											214,872,531	215,511,290	212,358,629	178,852,654	177,381	1,538,777	(0)	1,716,158	0	1,716,158	0	214,530,520	0	(34,950)	(34,950)	2,344,983	XXX	XXX								
8399999.		Total - Bonds.....											214,872,531	215,511,290	212,358,629	178,852,654	177,381	1,538,777	(0)	1,716,158	0	1,716,158	0	214,530,520	0	(34,950)	(34,950)	2,344,983	XXX	XXX								
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																																						
722470	ZZ	7	PINE BROOK.....					..	01/02/2020.	Direct.....			542.793		54,279	0.00	54,279	54,279	0	0	0	0	0	54,279	0	0	0	5,647	XXX	2Z.....								
722470	ZZ	7	PINE BROOK.....					..	03/31/2020.	Direct.....			463.222		46,322	0.00	46,322	46,322	0	0	0	0	0	46,322	0	0	0	815	XXX	2Z.....								
949746	PM	7	WELLS FARGO & CO.....					..	03/16/2020.	Call @ 100.00.....			0		0.00	0	0	0	0	0	0	0	0	0	0	0	0	15,390	XXX	2FE.....								
949746	PM	7	WELLS FARGO & CO.....					..	03/16/2020.	Call @ 100.00.....			1,075,000.000		1,075,000	0.00	1,097,988	1,085,750	(10,883)	1	0	(10,882)	0	1,074,868	0	132	132	0	XXX	2FE.....								
8499999.		Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....											1,175,601	XXX	1,198,589	1,186,351	(10,883)	1	0	(10,882)	0	(10,882)	0	1,175,469	0	132	132	21,852	XXX	XXX								
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																																						
486606	60	1	KAYNE ANDERSON MLP INVESTMENT CO.....					..	02/13/2020.	Call @ 25.00.....			400,000.000		10,000,000	0.00	9,990,697	9,997,886	0	864	0	864	0	9,998,750	0	1,250	1,250	70,000	XXX	1FE.....								
8599999.		Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....											10,000,000	XXX	9,990,697	9,997,886	0	864	0	864	0	864	0	9,998,750	0	1,250	1,250	70,000	XXX	XXX								
8999997.		Total - Preferred Stocks - Part 4.....											11,175,601	XXX	11,189,287	11,184,237	(10,883)	865	0	(10,018)	0	(10,018)	0	11,174,219	0	1,382	1,382	91,852	XXX	XXX								
8999999.		Total - Preferred Stocks.....											11,175,601	XXX	11,189,287	11,184,237	(10,883)	865	0	(10,018)	0	(10,018)	0	11,174,219	0	1,382	1,382	91,852	XXX	XXX								
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																																						

QE05.23

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
037833 10 0	APPLE ORD.....			..	03/13/2020.	VARIOUS.....	66,750.000	19,326,105	XXX	3,643,596	19,601,138	(15,957,541)	0	0	(15,957,541)	0	3,643,596	0	15,682,509	...15,682,509	21,945	XXX	.....
156504 30 0	CENTURY COMMUNITIES ORD.....			..	02/20/2020.	VARIOUS.....	180,511.000	6,786,916	XXX	3,602,174	4,936,976	..(1,334,802)	0	0	(1,334,802)	0	3,602,174	0	..3,184,742	...3,184,742	0	XXX	.....
375558 10 3	GILEAD SCIENCES ORD.....			..	03/02/2020.	CORNERSTONE MACRO.....	15,000.000	1,126,067	XXX	974,700	974,700	0	0	0	0	0	974,700	0	151,367	151,367	0	XXX	.....
526057 10 4	LENNAR CL A ORD.....			..	02/12/2020.	ISI GROUP INC.....	25,000.000	1,764,163	XXX	998,948	1,394,750	(395,803)	0	0	(395,803)	0	998,948	0	765,216	765,216	3,125	XXX	.....
62913F 50 8	NII HOLDINGS ORD.....			..	01/14/2020.	WRITE OFF.....	24,793.000	0	XXX	19,934	53,801	(33,867)	0	0	(33,867)	0	19,934	0	(19,934)	(19,934)	0	XXX	.....
75574U 10 1	READY CAPITAL ORD.....			..	02/21/2020.	VARIOUS.....	222,552.000	3,666,946	XXX	2,926,559	3,431,752	(505,193)	0	0	(505,193)	0	2,926,559	0	740,387	740,387	89,021	XXX	.....
881624 20 9	TEVA PHARMA IND ADR REP 1 ORD.....			C	02/12/2020.	WOLFE TRAHAN SECURITIES.....	90,000.000	1,215,803	XXX	830,700	882,000	(51,300)	0	0	(51,300)	0	830,700	0	385,103	385,103	0	XXX	.....
G81276 10 0	SIGNET JEWELERS ORD.....			C	01/16/2020.	Strategas Securities LLC.....	5,000.000	149,851	XXX	89,400	108,700	(19,300)	0	0	(19,300)	0	89,400	0	60,451	60,451	0	XXX	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							34,035,852	XXX	13,086,010	31,383,816	(18,297,806)	0	0	(18,297,806)	0	13,086,010	0	20,949,842	..20,949,842	114,091	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																							
001743 AE 3	AMMC 18 SUB.....			..	03/31/2020.	Distribution.....	.....	.....52,380	XXX	0	0	0	0	0	0	0	52,380	0	0	0	0	XXX	.....
001747 AE 4	AMMC 11 SN.....			..	03/31/2020.	Distribution.....	.....	.....30,033	XXX	0	0	0	0	0	0	0	30,033	0	0	0	0	XXX	.....
00175N AC 2	AMMC 15 SN.....			..	03/31/2020.	Distribution.....	.....	.....7,629	XXX	0	0	0	0	0	0	0	7,629	0	0	0	0	XXX	.....
00176K AC 7	AMMC 16 SN.....			..	03/31/2020.	Distribution.....	.....	.....7,294	XXX	0	0	0	0	0	0	0	7,294	0	0	0	0	XXX	.....
00176N AG 2	AMMC 22 SUB.....			..	03/31/2020.	Distribution.....	.....	.....94,016	XXX	0	0	0	0	0	0	0	94,016	0	0	0	0	XXX	.....
00177C AC 4	AMMC 20 SN.....			..	03/31/2020.	Distribution.....	.....	.....12,354	XXX	0	0	0	0	0	0	0	12,354	0	0	0	0	XXX	.....
88607B AA 5	TBOLT 2019 E.....			..	03/31/2020.	Distribution.....	.....	.....13,201	XXX	0	0	0	0	0	0	0	13,201	0	0	0	0	XXX	.....
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....							216,905	XXX	0	0	0	0	0	0	0	216,905	0	0	0	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....							34,252,757	XXX	13,086,010	31,383,816	(18,297,806)	0	0	(18,297,806)	0	13,302,915	0	20,949,842	..20,949,842	114,091	XXX	XXX
9799999.	Total - Common Stocks.....							34,252,757	XXX	13,086,010	31,383,816	(18,297,806)	0	0	(18,297,806)	0	13,302,915	0	20,949,842	..20,949,842	114,091	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....							45,428,359	XXX	24,275,297	42,568,053	(18,308,689)	865	0	(18,307,824)	0	24,477,134	0	20,951,224	..20,951,224	205,942	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							260,300,890	XXX	236,633,926	221,420,707	(18,131,308)	..1,539,642	(0)	(16,591,666)	0	239,007,654	0	20,916,275	..20,916,275	..2,550,925	XXX	XXX

QE05.24

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
1.41950 CAD / 1 USD.....	Canadian Dollar Exposure.....	N/A.....	Currency..	Fifth Third Bank	03/30/2020.....	06/30/2020.....	1	...70,000,000	1.4195.....	0	0	0	127,819	.....	.....127,819	0	127,819	0	0	175,000	.....	100.....
1419999999. Total-Forwards-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	0	127,819	XXX	127,819	0	127,819	0	0	175,000	XXX	XXX
1479999999. Total-Forwards.....										0	0	0	127,819	XXX	127,819	0	127,819	0	0	175,000	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	0	127,819	XXX	127,819	0	127,819	0	0	175,000	XXX	XXX
1759999999. TOTAL.....										0	0	0	127,819	XXX	127,819	0	127,819	0	0	175,000	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
Fifth Third Bank..... QFROUN1UWUYU0DVIWD51.....	Y.....	N.....	0	127,819	0	127,819	127,819	0	127,819	175,000	175,000
0299999999. Total NAIC 1 Designation.....			0	127,819	0	127,819	127,819	0	127,819	175,000	175,000
0999999999. Gross Totals.....			0	127,819	0	127,819	127,819	0	127,819	175,000	175,000
1. Offset per SSAP No. 64.....				0							
2. Net after right of offset per SSAP No. 64.....				127,819	0						

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
The Bank of New York Mellon.....	New York, New York.....	0.010	320	0	265,891	255,359	831,926	XXX
Bank of America.....	Miami, Florida.....	0.000	0	0	2,104,057	1,932,829	2,134,355	XXX
Bank of America.....	Singapore.....	0.980	0	0	925,393	224,489	222,849	XXX
Cash Held With Securities On Deposit.....		0.000	0	0	0	5,709	0	XXX
DBS Bank Ltd.....	Singapore.....	0.500	7,838	5,021	17,985,504	19,184,505	18,737,573	XXX
The Bank of Guam.....	Hagatna, Guam.....	0.120	0	16	51,257	51,257	51,257	XXX
Certificate of Deposit .12% 12/26/20.....		0.000	0	0	0	0	0	XXX
The Centreville National Bank.....	Stevensville, Maryland.....	0.000	0	0	695,120	728,578	734,706	XXX
First Bank	St. Thomas, Virgin Islands.....	0.700	0	1,009	510,574	510,574	510,574	XXX
Certificate of Deposit .70% 12-20-20.....		0.000	0	0	0	0	0	XXX
JP Morgan Chase.....	Indianapolis, Indiana.....	0.280	53	0	75,610	75,626	75,645	XXX
Laconia Savings Bank.....	Whitefield, New Hampshire.....	0.000	0	0	320,765	240,187	342,238	XXX
The Northern Trust Company / O'Hare.....	Schaumburg, Illinois.....	0.000	0	0	69,916	486,618	2,445,531	XXX
PNC Bank.....	Pittsburgh, Pennsylvania.....	0.000	0	0	(97,342,678)	(80,812,690)	(37,188,551)	XXX
Northrim Bank.....	Anchorage, Alaska.....	0.900	0	147	36,761	36,761	36,761	XXX
Certificate of Deposit .90% 10-22-20.....		0.000	0	0	0	0	0	XXX
Oversea-Chinese Banking Corporation.....	Singapore.....	1.740	13,220	6,440	9,092,772	8,939,877	8,799,290	XXX
Raymond James Bank.....	New York, New York.....	0.450	242	0	759,725	172,459	69,298	XXX
Royal Bank of Canada.....	Toronto, Canada.....	1.450	150,527	0	40,581,585	44,876,170	47,187,107	XXX
RBC Dexia Investor Services Trust.....	Toronto, Canada.....	0.000	0	0	2,858,357	2,860,060	2,860,472	XXX
Sumitomo Mitsui Banking Corporation.....	Singapore.....	1.760	29,940	100,003	12,081,491	11,956,763	11,840,718	XXX
US Bank.....	Miami, Florida.....	0.000	0	0	0	0	0	XXX
Wells Fargo Bank.....	Los Angeles, California.....	0.000	0	0	1,674,849	17,043,778	8,939,845	XXX
0199999. Total Open Depositories.....	XXX	XXX	202,141	112,636	(7,253,052)	28,768,910	68,631,593	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	202,141	112,636	(7,253,052)	28,768,910	68,631,593	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	1,466	1,433	1,403	XXX
0599999. Total Cash.....	XXX	XXX	202,141	112,636	(7,251,586)	28,770,343	68,632,996	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1			2				3	4	5	6	7	8		9
CUSIP			Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued		Amount Received During Year
All Other Government Bonds - Issuer Obligations														
			MONETARY AUTHORITY OF SINGAPORE.....				.....	02/25/2020.....	0.000	05/22/2020.....	1,028,016	0	1,490	
			MONETARY AUTHORITY OF SINGAPORE.....				.....	03/03/2020.....	0.000	05/29/2020.....	1,128,310	0	1,218	
			MONETARY AUTHORITY OF SINGAPORE.....				.....	03/10/2020.....	0.000	06/05/2020.....	201,223	0	116	
			MAS BILLS.....				.....	03/24/2020.....	0.000	06/19/2020.....	178,729	0	36	
			MONETARY AUTHORITY OF SINGAPORE.....				.....	03/31/2020.....	0.000	06/26/2020.....	81,319	0	0	
			MONETARY AUTHORITY OF SINGAPORE.....				.....	02/04/2020.....	0.000	05/04/2020.....	479,697	0	1,144	
0699999. All Other Government Bonds - Issuer Obligations.....											3,097,294	0	4,005	
1099999. Total - All Other Government Bonds.....											3,097,294	0	4,005	
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations														
			EOS Energy Storage 3.00 06/30/2019.....				.....	08/05/2019.....	3.000	10/31/2019.....	166,667	2,877	0	
			DTV AMERICA CORPORATION.....				.....	03/31/2020.....	14.000	06/19/2020.....	9,284	7	0	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....											175,951	2,884	0	
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....											175,951	2,884	0	
Total Bonds														
7699999. Subtotals - Issuer Obligations.....											3,273,245	2,884	4,005	
8399999. Subtotals - Bonds.....											3,273,245	2,884	4,005	
Exempt Money Market Mutual Funds as Identified by the SVO														
31846V	41	9	FIRST AMER:TRS OBG V.....				SD.....	03/31/2020.....	0.080	.....	.....12,001	0	0	
31846V	80	7	FIRST AMER:TRS OBG Y.....				SD.....	03/31/2020.....	0.010	.....	.....300	0	0	
825252	40	6	INVESCO TREASURY INST.....				.....	03/31/2020.....	0.220	.....	.....186,258,587	152,109	16,296	
94975H	29	6	WELLSFARGO:TRS+ MM I.....				SD.....	03/03/2020.....	0.170	.....	.....0	0	0	
94988A	75	9	WELLSFARGO:100%TR MM INS.....				SD.....	03/31/2020.....	0.340	.....	.....8,417	6	7	
60934N	10	4	FEDERATED U.S TREASURY CASH RESERVE.....				.....	03/31/2020.....	0.611	.....	.....19,590,129	0	95,651	
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....											205,869,435	152,115	111,955	
All Other Money Market Mutual Funds														
60934N	10	4	FEDERATED GOVT OBL INST.....				.....	03/31/2020.....	0.260	.....	.....10,722,429	0	33,153	
8699999. Total - All Other Money Market Mutual Funds.....											10,722,429	0	33,153	
8899999. Total - Cash Equivalents											219,865,109	154,999	149,113	

QE14

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE



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

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

Other Health Care Facilities

			Direct Losses Paid		5	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3	4		6	7	
States, Etc.			Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	
1.	Alabama.....	AL.....0	0	0	(16)	0	0	23
2.	Alaska.....	AK.....0	0	0	0	0	0	2
3.	Arizona.....	AZ.....0	0	0	(14)	0	0	100
4.	Arkansas.....	AR.....0	0	0	(8)	0	0	6
5.	California.....	CA.....0	0	0	(191)	0	0	641
6.	Colorado.....	CO.....0	0	0	(5)	0	0	9
7.	Connecticut.....	CT.....0	0	0	(112)	0	0	1,867
8.	Delaware.....	DE.....0	0	0	(12)	0	0	13
9.	District of Columbia.....	DC.....0	0	0	0	0	0	0
10.	Florida.....	FL.....0	0	0	(12)	0	0	476
11.	Georgia.....	GA.....0	0	0	(14)	0	0	25
12.	Hawaii.....	HI.....0	0	0	(5)	0	0	8
13.	Idaho.....	ID.....0	0	0	(3)	0	0	7
14.	Illinois.....	IL.....0	0	0	(47)	0	0	93
15.	Indiana.....	IN.....0	0	0	(4)	0	0	6
16.	Iowa.....	IA.....0	0	0	0	0	0	0
17.	Kansas.....	KS.....0	0	0	(5)	0	0	21
18.	Kentucky.....	KY.....0	0	0	(1)	0	0	4
19.	Louisiana.....	LA.....0	0	0	(4)	0	0	6
20.	Maine.....	ME.....0	0	0	(9)	0	0	12
21.	Maryland.....	MD.....0	0	0	(1)	0	0	7
22.	Massachusetts.....	MA.....0	0	0	(35)	0	0	44
23.	Michigan.....	MI.....0	0	0	(14)	0	0	39
24.	Minnesota.....	MN.....0	0	0	(4)	0	0	9
25.	Mississippi.....	MS.....0	0	0	(1)	0	0	3
26.	Missouri.....	MO.....0	0	0	(1)	0	0	1
27.	Montana.....	MT.....0	0	0	0	0	0	0
28.	Nebraska.....	NE.....0	0	0	(1)	0	0	1
29.	Nevada.....	NV.....0	0	0	0	0	0	0
30.	New Hampshire.....	NH.....0	0	0	(2)	0	0	7
31.	New Jersey.....	NJ.....0	0	0	(3)	0	0	8
32.	New Mexico.....	NM.....0	0	0	0	0	0	74
33.	New York.....	NY.....0	0	0	0	0	0	0
34.	North Carolina.....	NC.....0	0	0	(6)	0	0	30
35.	North Dakota.....	ND.....0	0	0	0	0	0	0
36.	Ohio.....	OH.....0	0	0	1	0	0	3
37.	Oklahoma.....	OK.....0	0	0	(4)	0	0	11
38.	Oregon.....	OR.....0	0	0	(22)	0	0	40
39.	Pennsylvania.....	PA.....87	0	0	(309)	0	0	284
40.	Rhode Island.....	RI.....0	0	0	0	0	0	0
41.	South Carolina.....	SC.....0	0	0	(18)	0	0	20
42.	South Dakota.....	SD.....0	0	0	0	0	0	0
43.	Tennessee.....	TN.....0	0	0	(2)	0	0	4
44.	Texas.....	TX.....0	0	0	(3)	0	0	5
45.	Utah.....	UT.....0	0	0	0	0	0	0
46.	Vermont.....	VT.....0	0	0	1	0	0	6
47.	Virginia.....	VA.....0	0	0	(7)	0	0	9
48.	Washington.....	WA.....0	0	0	(14)	0	0	71
49.	West Virginia.....	WV.....0	0	0	0	0	0	0
50.	Wisconsin.....	WI.....0	0	0	0	0	0	0
51.	Wyoming.....	WY.....0	0	0	0	0	0	0
52.	American Samoa.....	AS.....0	0	0	0	0	0	0
53.	Guam.....	GU.....0	0	0	0	0	0	0
54.	Puerto Rico.....	PR.....0	0	0	0	0	0	0
55.	US Virgin Islands.....	VI.....0	0	0	0	0	0	0
56.	Northern Mariana Islands.....	MP.....0	0	0	0	0	0	0
57.	Canada.....	CAN.....0	0	0	0	0	0	0
58.	Aggregate Other Alien.....	OT.....0	0	0	0	0	0	0
59.	Totals.....	87	114,545	0	(910)	0	0	3,997

DETAILS OF WRITE-INS

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

GREAT AMERICAN INSURANCE COMPANY
Overflow Page for Write-Ins

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2020

NAIC Group Code.....0084
Company Name: GREAT AMERICAN INSURANCE COMPANY
NAIC Company Code.....16691

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....46,074,106	49,879,037	16,758,053

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy?

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

Yes [] No [X]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

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

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

\$.....0