



QUARTERLY STATEMENT

As of June 30, 2020
of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 93661	Employer's ID Number..... 31-1021738
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Licensed as Business Type: Life, Accident & Health		
Incorporated/Organized..... November 13, 1981	Commenced Business..... December 21, 1981	
Statutory Home Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-357-3300 <i>(Area Code) (Telephone Number)</i>
Mail Address	Post Office Box 5423 .. Cincinnati .. OH .. US .. 45201 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-357-3300 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Robert Mayhew Earle II <i>(Name)</i> rearle@gaig.com <i>(E-Mail Address)</i>	513-412-1735 <i>(Area Code) (Telephone Number) (Extension)</i> 513-412-1673 <i>(Fax Number)</i>

OFFICERS

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

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

DIRECTORS OR TRUSTEES

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

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

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

_____ (Signature) Mark Francis Muething _____ 1. (Printed Name) _____ President _____ (Title)	_____ (Signature) John Paul Gruber _____ 2. (Printed Name) _____ Secretary _____ (Title)	_____ (Signature) Christopher Patrick Miliano _____ 3. (Printed Name) _____ Treasurer _____ (Title)
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Subscribed and sworn to before me
This _____ day of August 2020

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 _____

Statement as of June 30, 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,393,375,189		2,393,375,189	2,427,112,439
2. Stocks:				
2.1 Preferred stocks.....	6,937,876		6,937,876	4,982,020
2.2 Common stocks.....	3,087,808		3,087,808	7,659,857
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....2,541,010), cash equivalents (\$.....86,306,615) and short-term investments (\$.....2,012,454).....	90,860,079		90,860,079	24,578,984
6. Contract loans (including \$.....0 premium notes).....	52,802,954		52,802,954	54,193,118
7. Derivatives.....	13,900,723		13,900,723	21,114,735
8. Other invested assets.....	18,717,099		18,717,099	18,826,241
9. Receivables for securities.....	105,263		105,263	155,791
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,579,786,991	0	2,579,786,991	2,558,623,185
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	24,080,502		24,080,502	25,419,335
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	216,374	216,374	0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....			0	
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	2,071,613	722,763	1,348,850	731,049
19. Guaranty funds receivable or on deposit.....	4,241		4,241	4,689
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	52,394		52,394	129,813
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	1,074,346	34,163	1,040,183	1,039,513
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,607,286,461	973,300	2,606,313,161	2,585,947,584
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	577,281,912		577,281,912	627,680,121
28. Total (Lines 26 and 27).....	3,184,568,373	973,300	3,183,595,073	3,213,627,705

DETAILS OF WRITE-INS

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Accrued contractual fee income.....	746,835		746,835	746,189
2502. Receivable for marketing allowance.....	231,847		231,847	231,821
2503. Funds held as collateral.....	40,000		40,000	40,000
2598. Summary of remaining write-ins for Line 25 from overflow page.....	55,664	34,163	21,501	21,503
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,074,346	34,163	1,040,183	1,039,513

Statement as of June 30, 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,188,994,554 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,188,994,554	2,191,204,461
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	20,916,497	21,469,850
4. Contract claims:		
4.1 Life.....	4,380,335	3,197,701
4.2 Accident and health.....		
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....		
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....		
9.4 Interest Maintenance Reserve.....	2,896,054	1,654,912
10. Commissions to agents due or accrued - life and annuity contracts \$....19,667, accident and health \$.....0 and deposit-type contract funds \$.....0.....	19,667	11,892
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	1,592,578	1,483,348
13. Transfers to Separate Accounts due or accrued (net) (including \$....(1,859,310) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(1,859,310)	(2,196,041)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	357,010	454,398
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	2,955,820	199,435
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		
17. Amounts withheld or retained by reporting entity as agent or trustee.....	92,593	111,034
18. Amounts held for agents' account, including \$....663,361 agents' credit balances.....	663,361	616,161
19. Remittances and items not allocated.....	2,113,200	1,425,083
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	14,378,426	16,107,918
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	679,253	13,185
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....	9,300,420	
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	756,575	882,318
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,248,237,033	2,236,635,655
27. From Separate Accounts statement.....	577,281,912	627,680,121
28. Total liabilities (Lines 26 and 27).....	2,825,518,945	2,864,315,776
29. Common capital stock.....	2,500,000	2,500,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	184,026,128	175,261,929
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	355,576,128	346,811,929
38. Totals of Lines 29, 30 and 37.....	358,076,128	349,311,929
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,183,595,073	3,213,627,705

DETAILS OF WRITE-INS

2501. Unclaimed property.....	716,575	842,265
2502. Liability for funds held as collateral.....	40,000	40,053
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	756,575	882,318
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	68,413,104	87,987,595	160,784,415
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	56,613,132	56,930,400	114,578,284
4. Amortization of Interest Maintenance Reserve (IMR).....	407,537	380,150	760,531
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....			
7. Reserve adjustments on reinsurance ceded.....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	3,844,409	4,041,947	8,191,612
8.2 Charges and fees for deposit-type contracts.....	129,146	228,299	392,209
8.3 Aggregate write-ins for miscellaneous income.....	1,572,727	1,541,045	3,141,800
9. Totals (Lines 1 to 8.3).....	130,980,055	151,109,436	287,848,851
10. Death benefits.....			
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	8,624,924	9,757,585	15,646,007
13. Disability benefits and benefits under accident and health contracts.....			
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	117,623,571	143,800,387	296,983,315
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	2,939,275	2,714,251	4,685,514
18. Payments on supplementary contracts with life contingencies.....			
19. Increase in aggregate reserves for life and accident and health contracts.....	(2,209,907)	(4,678,677)	(25,756,897)
20. Totals (Lines 10 to 19).....	126,977,863	151,593,546	291,557,939
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	5,258,315	6,751,587	12,609,767
22. Commissions and expense allowances on reinsurance assumed.....			
23. General insurance expenses and fraternal expenses.....	5,021,915	5,170,772	9,961,554
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	42,093	368,647	763,455
25. Increase in loading on deferred and uncollected premiums.....			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(27,751,005)	(26,846,108)	(58,243,306)
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	109,549,181	137,038,444	256,649,409
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	21,430,874	14,070,992	31,199,442
30. Dividends to policyholders and refunds to members.....			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	21,430,874	14,070,992	31,199,442
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	1,930,839	5,890,955	10,242,022
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	19,500,035	8,180,037	20,957,420
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....387,289 (excluding taxes of \$.....438,257 transferred to the IMR).....	(4,460,031)	(279,949)	(707,618)
35. Net income (Line 33 plus Line 34).....	15,040,004	7,900,088	20,249,802
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	349,311,929	312,674,395	312,674,395
37. Net income (Line 35).....	15,040,004	7,900,088	20,249,802
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(369,008).....	(8,451,951)	12,773,703	17,727,657
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	379,489	650,472	1,453,880
41. Change in nonadmitted assets.....	67,165	(71,766)	(653,746)
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	1,729,492	(1,508,632)	(2,140,059)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	0	0	0
54. Net change in capital and surplus (Lines 37 through 53).....	8,764,199	19,743,865	36,637,534
55. Capital and surplus as of statement date (Lines 36 + 54).....	358,076,128	332,418,260	349,311,929
DETAILS OF WRITE-INS			
08.301. Marketing allowance.....	652,394	667,014	1,380,207
08.302. Contractual rider fee income.....	774,096	716,455	1,471,945
08.303. Contractual annual maintenance and surrender charge fees.....	145,608	157,365	289,437
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	629	211	211
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	1,572,727	1,541,045	3,141,800
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0	0
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	0	0	0

Statement as of June 30, 2020 of the **ANNUITY INVESTORS LIFE 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.....	68,413,104	87,987,595	160,784,415
2. Net investment income.....	63,757,641	62,436,786	126,503,788
3. Miscellaneous income.....	5,416,490	5,576,136	11,264,036
4. Total (Lines 1 through 3).....	137,587,235	156,000,517	298,552,239
5. Benefit and loss related payments.....	125,065,861	152,307,196	311,944,479
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(28,087,736)	(27,718,798)	(59,579,992)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	10,336,281	11,394,406	23,078,056
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....825,546 tax on capital gains (losses).....	3,757,603	3,757,603	7,089,758
10. Total (Lines 5 through 9).....	107,314,406	139,740,407	282,532,301
11. Net cash from operations (Line 4 minus Line 10).....	30,272,829	16,260,110	16,019,938
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	280,537,783	110,176,512	230,672,589
12.2 Stocks.....	1,183,979	464,512	1,153,386
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	281,721,762	110,641,024	231,825,975
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	247,508,962	91,277,082	213,132,271
13.2 Stocks.....	2,295,429	3,066,250	3,725,853
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	(2,477,109)	3,212,346	16,134,974
13.7 Total investments acquired (Lines 13.1 to 13.6).....	247,327,282	97,555,678	232,993,098
14. Net increase or (decrease) in contract loans and premium notes.....	(1,390,164)	(313,573)	(1,354,253)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	35,784,644	13,398,919	187,130
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(3,363,481)	(3,889,073)	(7,552,420)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	3,587,103	181,036	440,354
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	223,622	(3,708,037)	(7,112,066)
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).....	66,281,095	25,950,992	9,095,002
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	24,578,984	15,483,982	15,483,982
19.2 End of period (Line 18 plus Line 19.1).....	90,860,079	41,434,974	24,578,984
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchanges.....	8,332,093	8,821,806	26,506,128
20.0002 Securities acquired in paid in kind interest payment.....			43

Statement as of June 30, 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....			
3. Ordinary individual annuities.....	58,013,418	78,599,310	143,037,239
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	10,399,686	9,388,285	17,747,176
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....			
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	68,413,104	87,987,595	160,784,415
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	68,413,104	87,987,595	160,784,415
14. Deposit-type contracts.....			
15. Total (Lines 13 and 14).....	68,413,104	87,987,595	160,784,415

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Net Income	June 30, 2020	December 31, 2019
(1) State basis	\$ 15,040,004	\$ 20,249,802
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	<u>\$ 15,040,004</u>	<u>\$ 20,249,802</u>
Surplus		
(5) Statutory surplus state basis	\$ 358,076,128	\$ 349,311,929
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	<u>\$ 358,076,128</u>	<u>\$ 349,311,929</u>

B & C – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

- (1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- (2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-than-temporary impairment (“OTTI”) in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.
- (3) The following table shows each security with a credit-related OTTI charge recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flow s	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
46627MCY1	1,407,201	1,354,585	37,094	1,370,107	1,399,043	3/31/2020
65539CAK2	564,963	554,792	6,368	558,596	548,148	3/31/2020
855541AC2	210,071	195,522	15,194	194,877	184,563	3/31/2020
059522AU6	568,133	547,738	5,354	562,779	550,816	3/31/2020
74951PDQ8	349,918	39,102	114,997	234,920	234,920	3/31/2020
12669GR45	514,358	494,806	21,725	492,633	465,918	3/31/2020
40432BAA7	16,248	8,482	3,410	12,838	12,838	3/31/2020
76112BNM8	1,543,512	1,431,540	30,462	1,513,050	1,352,043	3/31/2020
05949CHM1	588,209	510,389	17,298	570,911	570,911	6/30/2020
65539CAK2	537,913	526,556	9,856	528,057	526,579	6/30/2020
74951PDQ8	219,185	10,659	208,526	10,659	10,659	6/30/2020
Total			<u>\$ 470,284</u>			

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

a. The aggregate amount of unrealized losses:	
1. Less than 12 months	\$6,290,461
2. 12 months or longer	2,286,051
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$174,632,324
2. 12 months or longer	64,164,922

NOTES TO FINANCIAL STATEMENTS

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 2020. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.
- H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.
- J. Real Estate – Not applicable.
- K. Low Income Housing Tax Credits – Not applicable.
- L. Restricted Assets – No significant change.
- M. Working Capital Finance Investments – Not applicable.
- N. Offsetting and Netting of Assets and Liabilities – Not applicable.
- O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	1	1	\$ 55,064	\$ 58,478	\$ 54,543	\$ 59,247
(2) Bonds - FV	-	-	-	-	-	-
(3) LB&SS - AC	3	3	10	10	5	5
(4) LB&SS - AC	-	-	-	-	-	-
(5) Preferred Stock - AC	-	-	-	-	-	-
(6) Preferred Stock - FV	-	-	-	-	-	-
(7) Total (1+2+3+4+5+6)	4	4	\$ 55,074	\$ 58,488	\$ 54,548	\$ 59,252

AC - Amortized Cost

FV - Fair Value

- P. Short Sales – Not applicable
- Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	31	0
(2) Aggregate amount of investment income	\$ 1,916,947	\$ -

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

Not applicable.

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	-	-	-	-	-
Foreign government	-	-	-	-	-
Residential mortgage-backed securities	-	7,893	-	-	7,893
Commerical mortgage-backed securities	-	-	-	-	-
Asset-backed securities	-	-	-	-	-
All other bonds	-	-	-	-	-
Total bonds	-	7,893	-	-	7,893
Non-affiliated preferred stock	-	-	-	-	-
Non-affiliated common stock	3,087,808	-	-	-	3,087,808
Equity index call options	-	13,900,723	-	-	13,900,723
Variable annuity assets (separate accounts) (a)	-	577,281,912	-	-	577,281,912
Total assets accounted for at fair value/NAV	<u>\$ 3,087,808</u>	<u>\$ 591,190,528</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 594,278,336</u>

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

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

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at June 30, 2020.

NOTES TO FINANCIAL STATEMENTS

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

(5) Derivative Assets and Liabilities

- a. The Company's derivative assets/liabilities are reported on a gross basis (see 20-A-(1)).
- b. The Company has no gross or net derivative assets/liabilities measured at fair value in the Level 3 category.

B. The Company has no additional fair value disclosures.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds:							
U.S. Government and government agencies	\$ 2,983,224	\$ 2,668,223	\$ 447,431	\$ 2,535,793	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	361,723,643	326,543,289	-	361,723,643	-	-	-
Foreign government	4,242,727	3,988,775	-	4,242,727	-	-	-
Residential mortgage-backed securities	140,051,349	125,371,700	-	128,877,379	11,173,970	-	-
Commercial mortgage-backed securities	66,456,243	63,345,445	-	66,456,243	-	-	-
Asset-backed securities	265,919,895	264,680,490	-	256,177,345	9,742,550	-	-
Collateralized loan obligations	183,757,945	186,681,176	-	183,757,945	-	-	-
All other bonds	1,544,642,218	1,420,096,091	-	1,537,512,751	7,129,467	-	-
Total bonds	\$ 2,569,777,244	\$ 2,393,375,189	\$ 447,431	\$ 2,541,283,826	\$ 28,045,987	\$ -	\$ -
Non-affiliated preferred stock	7,155,000	6,937,876	2,102,500	2,052,500	3,000,000	-	-
Non-affiliated common stock	3,087,808	3,087,808	3,087,808	-	-	-	-
Other investments	20,635,895	18,717,099	-	20,635,895	-	-	-
Equity index call options	13,900,723	13,900,723	-	13,900,723	-	-	-
Variable annuity assets (separate accounts)	577,281,912	577,281,912	-	577,281,912	-	-	-
Cash, cash equivalents, and short term investments	90,860,079	90,860,079	90,860,079	-	-	-	-
Policy loans	52,802,954	52,802,954	-	-	52,802,954	-	-
Total financial assets/NAV	\$ 3,335,501,615	\$ 3,156,963,640	\$ 96,497,818	\$ 3,155,154,856	\$ 83,848,941	\$ -	\$ -

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

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

Note 21 – Other Items

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

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

	6/30/2020		
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	\$ 15,337,692	\$ (1,321,010)	\$ 14,016,681
Net realized capital gains (losses)	(4,460,031)	-	(4,460,031)
Change in net deferred income tax	(379,489)	379,489	-
Change in asset valuation reserve	-	1,729,492	1,729,492
FIA mark-to-market	4,541,832	(7,063,776)	(2,521,943)
As reported	\$ 15,040,004	\$ (6,275,805)	\$ 8,764,199
	6/30/2019		
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	\$ 13,025,748	\$ 887,416	\$ 13,913,163
Net realized capital gains (losses)	(279,949)	-	(279,949)
Change in net deferred income tax	(650,472)	650,472	-
Change in asset valuation reserve	-	(1,508,632)	(1,508,632)
FIA mark-to-market	(4,195,239)	11,814,521	7,619,283
As reported	\$ 7,900,088	\$ 11,843,777	\$ 19,743,865

NOTES TO FINANCIAL STATEMENTS

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Not applicable.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

Not applicable.

Statement as of June 30, 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001042046
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period. Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/11/2018

- 6.4 By what department or departments?
State of Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

Statement as of June 30, 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 52,394

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
 13. Amount of real estate and mortgages held in short-term investments: \$ 0
 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No

14.2 If yes, please complete the following:

14.21 Bonds
 14.22 Preferred Stock
 14.23 Common Stock
 14.24 Short-Term Investments
 14.25 Mortgage Loans on Real Estate
 14.26 All Other
 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	0	0
	0	0
	0	0
	0	0
\$	0	\$ 0
\$	0	\$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes 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:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
 16.3 Total payable for securities lending reported on the liability page: \$ 0

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

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

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

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

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

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

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

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

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

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

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

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

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	NO

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

Statement as of June 30, 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] No []
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]
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]

Statement as of June 30, 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

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

Fraternal Benefit Societies Only:

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

6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes []	No []
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?		

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
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NONE

ANNUITY INVESTORS LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	Direct Business Only						
	Life Contracts		4	5	6	7	
	2	3					
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama.....	AL L		288,159			288,159	
2. Alaska.....	AK L		18,023			18,023	
3. Arizona.....	AZ L		702,987			702,987	
4. Arkansas.....	AR L		62,935			62,935	
5. California.....	CA L		10,294,072			10,294,072	
6. Colorado.....	CO L		235,732			235,732	
7. Connecticut.....	CT L		1,777,925			1,777,925	
8. Delaware.....	DE L		33,975			33,975	
9. District of Columbia.....	DC L		144,469			144,469	
10. Florida.....	FL L		8,600,218			8,600,218	
11. Georgia.....	GA L		304,099			304,099	
12. Hawaii.....	HI L		521,110			521,110	
13. Idaho.....	ID L		183,278			183,278	
14. Illinois.....	IL L		2,564,879			2,564,879	
15. Indiana.....	IN L		474,703			474,703	
16. Iowa.....	IA L		336,337			336,337	
17. Kansas.....	KS L		200,103			200,103	
18. Kentucky.....	KY L		628,061			628,061	
19. Louisiana.....	LA L		164,845			164,845	
20. Maine.....	ME L		699,322			699,322	
21. Maryland.....	MD L		1,706,690			1,706,690	
22. Massachusetts.....	MA L		1,889,277			1,889,277	
23. Michigan.....	MI L		2,098,614			2,098,614	
24. Minnesota.....	MN L		449,177			449,177	
25. Mississippi.....	MS L		97,676			97,676	
26. Missouri.....	MO L		178,828			178,828	
27. Montana.....	MT L		281,771			281,771	
28. Nebraska.....	NE L		43,058			43,058	
29. Nevada.....	NV L		796,127			796,127	
30. New Hampshire.....	NH L		165,192			165,192	
31. New Jersey.....	NJ L		2,332,321			2,332,321	
32. New Mexico.....	NM L		179,389			179,389	
33. New York.....	NY N		31,589			31,589	
34. North Carolina.....	NC L		9,299,507			9,299,507	
35. North Dakota.....	ND L		70,459			70,459	
36. Ohio.....	OH L		5,114,136			5,114,136	
37. Oklahoma.....	OK L		41,652			41,652	
38. Oregon.....	OR L		100,595			100,595	
39. Pennsylvania.....	PA L		1,489,084			1,489,084	
40. Rhode Island.....	RI L		1,173,564			1,173,564	
41. South Carolina.....	SC L		427,578			427,578	
42. South Dakota.....	SD L		13,150			13,150	
43. Tennessee.....	TN L		1,802,218			1,802,218	
44. Texas.....	TX L		7,711,348			7,711,348	
45. Utah.....	UT L		932,837			932,837	
46. Vermont.....	VT N		17,645			17,645	
47. Virginia.....	VA L		293,461			293,461	
48. Washington.....	WA L		1,326,944			1,326,944	
49. West Virginia.....	WV L		29,388			29,388	
50. Wisconsin.....	WI L		66,977			66,977	
51. Wyoming.....	WY L		16,120			16,120	
52. American Samoa.....	AS N					0	
53. Guam.....	GU N					0	
54. Puerto Rico.....	PR N					0	
55. US Virgin Islands.....	VI N		300			300	
56. Northern Mariana Islands.....	MP N					0	
57. Canada.....	CAN N					0	
58. Aggregate Other Alien.....	OT XXX	0	1,200	0	0	1,200	0
59. Subtotal.....	XXX	0	68,413,104	0	0	68,413,104	0
90. Reporting entity contributions for employee benefit plans.....	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period.....	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions.....	XXX					0	
94. Aggregate other amounts not allocable by State.....	XXX	0	0	0	0	0	0
95. Totals (Direct Business).....	XXX	0	68,413,104	0	0	68,413,104	0
96. Plus Reinsurance Assumed.....	XXX					0	
97. Totals (All Business).....	XXX	0	68,413,104	0	0	68,413,104	0
98. Less Reinsurance Ceded.....	XXX					0	
99. Totals (All Business) less Reinsurance Ceded.....	XXX	0	68,413,104	0	0	68,413,104	0

DETAILS OF WRITE-INS

58001. Other Alien.....	XXX		1,200			1,200	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page.....	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX	0	1,200	0	0	1,200	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page.....	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 49
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

R - Registered - Non-domiciled RRGs..... 0

Q - Qualified - Qualified or accredited reinsurer..... 0

N - None of the above - Not allowed to write business in the state 8

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

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Enterprises, Inc.	CT	31-0996797	
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. ^	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	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

^ Entity is owned by more than one company within the AFG group.

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 Holding Company, LLC ^	MD	84-4395026	
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
Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
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	
Triumpher 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

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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	

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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															
			31-1544320		0001042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			N	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			27-2829629				Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	N	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	N	
			98-1073776				GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	69.990	American Financial Group, Inc.	N	2
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	GAI Australia Pty Ltd.	Ownership	30.010	American Financial Group, Inc.	N	2
			98-0556144				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Limited.	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							NCM Holdings (U.K.) Limited.	GBR	NIA	Neon Capital Limited.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Managers	GBR	NIA	NCM Holdings (U.K.) Limited.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Holdings (U.K.) Limited.	GBR	NIA	Neon Capital Limited.	Ownership	100.000	American Financial Group, Inc.	N	
			98-0412245				Lavenham Underwriting Limited.	GBR	IA	Neon Holdings (U.K.) Limited.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Italy S.R.L.	ITA	NIA	Neon Holdings (U.K.) Limited.	Ownership	60.000	American Financial Group, Inc.	N	
							Neon Management Services Limited	GBR	NIA	Neon Holdings (U.K.) Limited.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Sapphire Underwriting Limited	GGY	NIA	Neon Holdings (U.K.) Limited.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Service Company (U.K.) Limited	GBR	NIA	Neon Holdings (U.K.) Limited.	Ownership	100.000	American Financial Group, Inc.	N	
							Studio Marketform SRL	ITA	NIA	Neon Service Company (U.K.) Limited.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Underwriting Bermuda Limited	BMU	NIA	Neon Holdings (U.K.) Limited.	Ownership	100.000	American Financial Group, Inc.	N	

Q13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
							Neon Underwriting Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Orca Insurance Agency A/S.....	DNK.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	89.425	American Financial Group, Inc.....	N.....	
			98-0431601				Sampford Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Xenon Agency Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Helium Holdings Limited.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Neon Employee Ownership LLC.....	DE.....	NIA.....	Helium Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							GAI Australia Pty Ltd.....	AUS.....	NIA.....	Neon Employee Ownership LLC.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			06-1356481				Great American Financial Resources, Inc.....	DE.....	UIP.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	1.
			31-1422717				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			34-1017531				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			47-0717079				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			34-1947042				QQAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-1395344				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
0084..	American Financial Group, Inc.	63312.....	13-1935920				Great American Life Insurance Company.....	OH.....	UDP.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
0084..	American Financial Group, Inc.	93661.....	31-1021738				Annuity Investors Life Insurance Company.....	OH.....	RE.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			84-4395026				Bay Bridge Holding Company, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial Group, Inc.....	N.....	2.
			84-4395026				Bay Bridge Holding Company, LLC.....	MD.....	NIA.....	Great American Insurance Company.....	Ownership.....	35.000	American Financial Group, Inc.....	N.....	2.
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Bay Bridge Holding Company, LLC.....	Ownership.....	85.000	American Financial Group, Inc.....	N.....	
			27-0513333				Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Bay Bridge Holding Company, LLC.....	Ownership.....	85.000	American Financial Group, Inc.....	N.....	
			20-1246122				Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			81-3737639				Charleston Harbor Fishing, LLC.....	SC.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			20-4604276				GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-1391777				GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			26-3260520				Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y.....	
0084..	American Financial Group, Inc.	67083.....	45-0252531				Manhattan National Life Insurance Company.....	OH.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			84-4574243				Mountain View Grand Holding Company, LLC.....	NH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial Group, Inc.....	N.....	2.
			84-4574243				Mountain View Grand Holding Company, LLC.....	NH.....	NIA.....	Great American Insurance Company.....	Ownership.....	35.000	American Financial Group, Inc.....	N.....	2.
			84-2654660				Skipjack Holding Company, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			52-2179330				Skipjack Marina Corp.....	MD.....	NIA.....	Skipjack Holding Company, LLC.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			42-1575938				Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			80-0333563				ABA Insurance Services, Inc.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			27-3062314				Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Great American Holding (Europe) Limited.....	GBR.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Great American Europe Limited.....	GBR.....	NIA.....	Great American Holding (Europe) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			AA-1784136				Great American International Insurance (EU) Designated Activity Company.....	IRL.....	IA.....	Great American Europe Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			AA-1120817				Great American International Insurance (UK) Limited.....	GBR.....	IA.....	Great American Europe Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	

Q13.1

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)	*
							Great American Specialty & Affinity Limited.....	GBR.....	NIA.....	Great American Europe Limited.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	23418.....	73-0556513				Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	15380.....	73-1406844				Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	13794.....	38-3803661				Mid-Continent Excess and Surplus Insurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	23426.....	73-0773259				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			34-1607394				National Interstate Corporation.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			34-1899058				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			31-1548235				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			98-0191335				Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			66-0660039				Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			34-1607396				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			36-4670968				Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....		American Financial Group, Inc..	.....N.....	4.
0084..	American Financial Group, Inc.	32620.....	34-1607395				National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	11051.....	99-0345306				National Interstate Insurance Company of Hawaii, Inc.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			43-1254631				TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	41106.....	95-3623282				Triumpher Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	21172.....	86-0114294				Vanliner Insurance Company.....	MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....Y.....	
			20-5546054				Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			46-4570914				Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	22179.....	95-2801326				Republic Indemnity Company of America.....	CA.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	43753.....	31-1054123				Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			59-1683711				Summit Consulting, LLC.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			59-3385208				Heritage Summit Healthcare, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			82-2462705				Summit Real Estate Holdings, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			59-3409855				Summit Holding Southeast, Inc.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	10701.....	59-1835212				Bridgefield Employers Insurance Company.....	FL.....	IA.....	Summit Holding Southeast, Inc.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	10335.....	59-3269531				Bridgefield Casualty Insurance Company.....	FL.....	IA.....	Bridgefield Employers Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	16691.....	31-0501234				Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	37990.....	31-0973761				American Empire Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			59-1671722				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	35351.....	31-0912199				American Empire Surplus Lines Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			31-1463075				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			59-2840291				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			25-1754638				Brothers Pennsylvania Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			59-2840294				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	

Q13.2

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)	*
			31-1277904				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			83-1767590				CropSurance Agency, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-0589001				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			84-2358400				Human and Social Services Risk Purchasing Group, LLC.....	OH.....	NIA.....	Dempsey & Siders Agency, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-1341668				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y.....	
			39-1404033				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			13-3628555				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc.....	N.....	3.
			81-0814136				GAI Mexico Holdings, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-1753938				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y.....	
			31-1765544				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			61-1329718				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			74-2693636				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
0084..	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
0084..	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
0084..	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
0084..	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
0084..	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
0084..	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-1652643				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
0084..	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York.....	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-1073664				Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-0856644				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
0084..	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-0918893				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
0084..	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
0084..	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
0084..	American Financial Group, Inc.	16618	83-1694393				Great American Underwriters Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			59-1263251				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			871850814				PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-1293064				Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-0686194				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-0883227				Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-1119320				TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-0728327				Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	

Q13.3

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)	*

Asteris Explanation

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

Statement as of June 30, 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
- 4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.
8. The data for this supplement is not required to be filed.

Bar Code:



Statement as of June 30, 2020 of the **ANNUITY INVESTORS LIFE 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. Other assets.....	55,664	34,163	21,501	21,503
2597. Summary of remaining write-ins for Line 25.....	55,664	34,163	21,501	21,503

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income.....	629	211	211
08.397. Summary of remaining write-ins for Line 8.3.....	629	211	211

Statement as of June 30, 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	18,826,241	19,036,569
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....	109,142	210,329
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	18,717,099	18,826,241
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	18,717,099	18,826,241

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,439,754,316	2,450,710,221
2. Cost of bonds and stocks acquired.....	255,353,040	243,302,889
3. Accrual of discount.....	2,407,639	4,742,918
4. Unrealized valuation increase (decrease).....	(1,757,184)	1,470,236
5. Total gain (loss) on disposals.....	1,790,653	15,764
6. Deduct consideration for bonds and stocks disposed of.....	291,207,678	259,717,675
7. Deduct amortization of premium.....	1,080,097	1,836,786
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	3,776,763	182,000
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	1,916,947	1,248,749
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	2,403,400,873	2,439,754,316
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	2,403,400,873	2,439,754,316

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	1,546,127,413	37,068,579	60,197,525	(37,486,265)	1,546,127,413	1,485,512,202		1,567,878,951
2. NAIC 2 (a).....	835,212,539	56,130,509	48,031,420	24,354,857	835,212,539	867,666,485		819,936,806
3. NAIC 3 (a).....	51,503,820		26,749,018	10,272,423	51,503,820	35,027,225		36,664,794
4. NAIC 4 (a).....	3,547,984		404,078	1,815,641	3,547,984	4,959,547		1,892,663
5. NAIC 5 (a).....	800,650		1,686	1,423,220	800,650	2,222,184		739,225
6. NAIC 6 (a).....						0		
7. Total Bonds.....	2,437,192,406	93,199,088	135,383,727	379,876	2,437,192,406	2,395,387,643	0	2,427,112,439
PREFERRED STOCK								
8. NAIC 1.....	2,959,771			(22,072)	2,959,771	2,937,699		2,981,843
9. NAIC 2.....	2,000,177	2,000,000		(0)	2,000,177	4,000,177		2,000,177
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	4,959,948	2,000,000	0	(22,072)	4,959,948	6,937,876	0	4,982,020
15. Total Bonds and Preferred Stock.....	2,442,152,353	95,199,088	135,383,727	357,804	2,442,152,353	2,402,325,519	0	2,432,094,459

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....2,012,454; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of June 30, 2020 of the **ANNUITY INVESTORS LIFE 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.....	2,012,454	XXX	2,020,320		11,063

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.0	
2. Cost of short-term investments acquired.....	2,020,320	
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....		
7. Deduct amortization of premium.....	7,866	
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,012,454	.0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,012,454	.0

Statement as of June 30, 2020 of the **ANNUITY INVESTORS LIFE 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).....	21,114,735
2. Cost paid/(consideration received) on additions.....	6,873,841
3. Unrealized valuation increase/(decrease).....	(14,087,853)
4. SSAP No. 108 adjustments.....	
5. Total gain (loss) on termination recognized.....	
6. Considerations received/(paid) on terminations.....	
7. Amortization.....	
8. Adjustment to the book/adjusted carrying value of hedge item.....	
9. Total foreign exchange change in book/adjusted carrying value.....	
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	13,900,723
11. Deduct nonadmitted assets.....	
12. Statement value at end of current period (Line 10 minus Line 11).....	13,900,723

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

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

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

Statement as of June 30, 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	13,900,723
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	_____
3.	Total (Line 1 plus Line 2).....	<u>13,900,723</u>
4.	Part D, Section 1, Column 5.....	13,900,723
5.	Part D, Section 1, Column 6.....	_____
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	13,900,723
8.	Part B, Section 1, Column 13.....	_____
9.	Total (Line 7 plus Line 8).....	<u>13,900,723</u>
10.	Part D, Section 1, Column 8.....	13,900,723
11.	Part D, Section 1, Column 9.....	_____
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	_____
14.	Part B, Section 1, Column 20.....	_____
15.	Part D, Section 1, Column 11.....	_____
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

Statement as of June 30, 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	26,295,267	18,667,206
2. Cost of cash equivalents acquired.....	203,226,099	302,542,601
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	304	
6. Deduct consideration received on disposals.....	143,215,055	294,914,540
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	86,306,615	26,295,267
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	86,306,615	26,295,267

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1	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 - Industrial and Miscellaneous									
00287Y	CJ 6 ABBVIE INC.....		05/14/2020.....	CORPORATE ACTION.....		2,138,480	2,000,000	31,869	2FE.....
00287Y	DC 0 ABBVIE INC.....		05/14/2020.....	CORPORATE ACTION.....		1,086,130	1,000,000	6,228	2FE.....
04015K	AB 6 ARES FINANCE CO II LLC.....		06/10/2020.....	CITIGROUP.....		1,995,420	2,000,000		2FE.....
05565E	BL 8 BMW US CAPITAL LLC.....		04/06/2020.....	Bank of America Merrill Lynch.....		1,997,080	2,000,000		1FE.....
081437	AR 6 BEMIS COMPANY INC.....		04/23/2020.....	WELLS FARGO BROKERAGE.....		998,929	1,000,000	1,000	2Z.....
09778P	AA 3 BON SECOURS MERCY HEALTH INC.....		04/08/2020.....	JP Morgan.....		3,000,000	3,000,000		1FE.....
11135F	AH 4 BROADCOM INC.....		04/06/2020.....	JP Morgan.....		4,977,750	5,000,000		2FE.....
11271L	AE 2 BROOKFIELD FINANCE INC.....	C.....	04/07/2020.....	DEUTSCHE BANK SECURITIES, INC.....		2,997,090	3,000,000		1FE.....
12641P	AR 5 CSMC 2009-R 2A6 - CMO/RMBS.....		05/01/2020.....	Direct.....				.52	1FM.....
12641P	BC 7 CSMC 2009-R 4A6 - CMO/RMBS.....		04/01/2020.....	Direct.....				167	3FM.....
12641P	BC 7 CSMC 2009-R 4A6 - CMO/RMBS.....		05/01/2020.....	Direct.....				.17	4FM.....
12641P	BR 4 CSMC 2009-R 6A6 - CMO/RMBS.....		05/01/2020.....	Direct.....				.53	1FM.....
12641Q	AJ 1 CSMC 2009-7R 4A5 - CMO/RMBS.....		06/01/2020.....	Direct.....				411	4FM.....
12641Q	AY 8 CSMC 2009-7R 6A3 - CMO/RMBS.....		05/01/2020.....	Direct.....				.45	1FM.....
12641Q	CS 9 CSMC 2009-7R 125 - CMO/RMBS.....		05/01/2020.....	Direct.....				1,108	1FM.....
12641Q	CZ 3 CSMC 2009-7R 134 - CMO/RMBS.....		06/01/2020.....	Direct.....				3	1FM.....
126673	DR 0 CWL 2004-7 MF2 - RMBS.....		06/17/2020.....	CREDIT SUISSE SECURITIES (USA).....		703,996	688,505	1,945	1FM.....
15673K	AA 7 CERB 20 A - CDO.....	C.....	06/26/2020.....	Amherst Securities Group LLC.....		295,320	300,000	1,785	1FE.....
24703D	BB 6 DELL INTERNATIONAL LLC.....		04/03/2020.....	JP Morgan.....		998,630	1,000,000		2FE.....
24703D	BC 4 DELL INTERNATIONAL LLC.....		04/03/2020.....	JP Morgan.....		997,620	1,000,000		2FE.....
30296W	AG 4 FREMF 2018-KF47 B - CMBS.....		06/26/2020.....	Bank of America Merrill Lynch.....		795,374	845,018	256	1Z.....
31428X	BZ 8 FEDEX CORP.....		04/03/2020.....	JP Morgan.....		4,987,900	5,000,000		2FE.....
33938X	AB 1 FLEX LTD.....	C.....	05/08/2020.....	CITIGROUP.....		995,620	1,000,000		2FE.....
361448	BF 9 GATX CORP.....		05/08/2020.....	CITIGROUP.....		997,870	1,000,000		2FE.....
36166N	AB 9 GE CAPITAL FUNDING LLC.....		05/06/2020.....	GOLDMAN.....		1,000,000	1,000,000		2FE.....
38177K	AA 0 GOCAP A1 - CDO.....	C.....	06/30/2020.....	WELLS FARGO SECURITIES LLC.....		4,000,000	4,000,000		1FE.....
38522H	AA 9 GACM 20FL2 A - CDO.....	C.....	05/29/2020.....	GOLDMAN.....		1,000,000	1,000,000		1Z.....
42824C	BF 5 HEWLETT PACKARD ENTERPRISE CO.....		04/06/2020.....	CITIGROUP.....		2,994,510	3,000,000		2FE.....
43133W	AA 7 HILDENE TRUPS SECURITIZATION 2020-3 LTD.....	C.....	06/30/2020.....	PIPR.....		5,000,000	5,000,000		1Z.....
44891A	BJ 5 HYUNDAI CAPITAL AMERICA.....		04/02/2020.....	RBC CAPITAL MARKETS.....		1,997,720	2,000,000		2FE.....
44891A	BK 2 HYUNDAI CAPITAL AMERICA.....		04/02/2020.....	RBC CAPITAL MARKETS.....		1,998,380	2,000,000		2FE.....
45254N	NT 0 IMM 2005-3 M1 - RMBS.....		05/26/2020.....	Direct.....				343	1FM.....
46187X	AA 3 IHSFR 18SFR4 A - ABS.....		05/01/2020.....	PERFORMANCE TRUST CAPITAL PARTNERS.....				(52)	1FE.....
462613	AN 0 IPALCO ENTERPRISES INC.....		04/08/2020.....	JP Morgan.....		2,997,270	3,000,000		2FE.....
46634F	AU 7 JPMRR 2010-2 3A1 - CMO/RMBS.....		06/01/2020.....	Direct.....				0	5GI.....
472321	AH 1 JMAC 2008-R2 2A3 - CMO/RMBS.....		06/01/2020.....	Direct.....				.55	1FM.....
472321	AK 4 JMAC 2008-R2 3A2 - CMO/RMBS.....		05/01/2020.....	Direct.....				6,147	1FM.....
47232D	AL 6 JEFFERIES RESECURITIZATION TRUST 2009-R5.....		04/01/2020.....	Direct.....				.22	1FM.....
47232D	DB 5 JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020.....	Direct.....				205	1FM.....
47232D	DN 9 JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020.....	Direct.....				295	1FM.....
47232D	EA 6 JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020.....	Direct.....				396	1FM.....
47232V	CP 5 JEFFERIES RESECURITIZATION TRUST 2009-R4.....		05/01/2020.....	Direct.....				.71	1FM.....
47232V	CU 4 JEFFERIES RESECURITIZATION TRUST 2009-R4.....		05/01/2020.....	Direct.....				333	1FM.....
47232V	DE 9 JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020.....	Direct.....				6,377	1FM.....
47232V	DP 4 JEFFERIES RESECURITIZATION TRUST 2009-R4.....		04/01/2020.....	Direct.....				0	1FM.....
47232V	DY 5 JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020.....	Direct.....				.37	1FM.....

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
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4			05/01/2020	Direct			288		1FM
48252A AA 9	KKR GROUP FINANCE CO VI LLC			04/14/2020	CITIGROUP		1,992,220	2,000,000	22,917	1FE
52532X AE 5	LEIDOS INC			05/07/2020	CITIGROUP		987,160	1,000,000		2FE
59319W AA 9	MF1 20FL3 A - CMBS			06/12/2020	CREDIT SUISSE SECURITIES (USA)		3,000,000	3,000,000		1FE
631005 BJ 3	NARRAGANSETT ELECTRIC CO			04/07/2020	CITIGROUP		1,000,000	1,000,000		1FE
69352P AQ 6	PPL CAPITAL FUNDING INC			04/01/2020	JP Morgan		1,999,320	2,000,000		2FE
709599 BJ 2	PENSKE TRUCK LEASING CO LP			04/01/2020	JP Morgan		4,983,800	5,000,000		2FE
718546 AV 6	PHILLIPS 66			04/07/2020	MIZUHO SECURITIES USA INC		999,460	1,000,000		2FE
749389 AA 0	RCKT 201 A1 - CMO/RMBS			05/01/2020	CANTOR FITZGERALD + CO		(36,460)	(16,287)	5,334	1FE
74969B AA 7	RMF BUYOUT ISSUANCE TRUST 2020-2 - ABS			06/19/2020	NOMURA SECURITIES/FIXED INCOME		3,998,850	4,000,000		1FE
74969M AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2			04/24/2020	NOMURA SECURITIES/FIXED INCOME		2,000,000	2,000,000		1Z
75575J AA 3	RCMT 2020-FL4 A - CMBS			06/19/2020	JP Morgan		4,000,000	4,000,000		1FE
778296 AD 5	ROSS STORES INC			04/02/2020	JP Morgan		2,984,400	3,000,000		2FE
78355H KQ 1	RYDER SYSTEM INC			04/02/2020	MITSUBISHI UFJ SECURITIES		4,999,050	5,000,000		2FE
83546D AM 0	SONIC CAPITAL LLC - ABS			06/15/2020	BARCLAYS CAPITAL INC FIXED INC		1,325,109	1,246,875	3,329	1FE
928563 AE 5	VMWARE INC			04/02/2020	JP Morgan		4,997,550	5,000,000		2FE
929160 AZ 2	VULCAN MATERIALS CO			05/07/2020	GOLDMAN		997,220	1,000,000		2FE
3899999	Total - Bonds - Industrial and Miscellaneous						91,178,768	91,080,533	74,611	XXX
8399997	Total - Bonds - Part 3						91,178,768	91,080,533	74,611	XXX
8399999	Total - Bonds						91,178,768	91,080,533	74,611	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred										
89832Q AF 6	TRUIST FINANCIAL CORP			06/16/2020	RBC CAPITAL MARKETS	2,000,000.000	2,000,000			2FE
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,000,000	XXX	0	XXX
8999997	Total - Preferred Stocks - Part 3						2,000,000	XXX	0	XXX
8999999	Total - Preferred Stocks						2,000,000	XXX	0	XXX
9899999	Total - Preferred and Common Stocks						2,000,000	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks						93,178,768	XXX	74,611	XXX

QE04.1

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		For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																						
31383S	RS	1		06/01/2020	Paydown			186	186	186		4		4		186			0	5	05/01/2031	1
31406J	2L	6		06/01/2020	Paydown			189	193	137		53		53		189			0	4	01/01/2035	1
36179U	5A	6		04/09/2020	Various			1,971,754	1,933,329	1,933,329				0		1,933,329		38,425	38,425	6,696	09/20/2049	1
649085	AA	5		05/01/2020	Maturity @ 100.00			160,378	160,378	165,872		(232)		(232)		160,378			0	4,468	05/01/2020	1
690353	XM	4		06/15/2020	Paydown			28,571	28,571	28,571		(0)		(0)		28,571			0	513	12/15/2030	1
0599999	Total - Bonds - U.S. Government							2,161,078	2,122,653	2,128,151		(176)		(176)		2,122,653		38,425	38,425	11,686	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
130333	CA	3		06/01/2020	Paydown			16,253	16,253	16,253		0		0		16,253			0	203	02/01/2042	1FE
196479	F9	5		06/01/2020	Paydown			95,308	98,147	97,944		(2,636)		(2,636)		95,308			0	1,488	03/01/2048	1FE
3133N3	U9	3		06/01/2020	Paydown			1,049,102	1,066,642	1,066,165		(17,063)		(17,063)		1,049,102			0	14,937	11/01/2049	1
3140K0	EL	8		06/01/2020	Paydown			233,669	234,071	234,059		(390)		(390)		233,669			0	3,292	11/01/2049	1
3140QB	N5	3		06/01/2020	Paydown			383,621	389,615	389,322		(5,702)		(5,702)		383,621			0	5,408	08/01/2049	1
3140QC	DT	0		06/01/2020	Paydown			1,381,424	1,403,296	1,402,634		(21,210)		(21,210)		1,381,424			0	19,876	11/01/2049	1
34074M	JB	8		05/01/2020	Various			743,581	743,581	743,581		(0)		(0)		743,581		0	0	8,659	07/01/2041	1FE
34074M	JC	6		05/01/2020	Various			714,552	714,553	714,552		0		0		714,552			0	8,328	07/01/2041	1FE
462467	NW	7		06/01/2020	Call @ 100.00			55,000	55,000	55,000				0		55,000			0	677	02/01/2042	1FE
49130T	PS	9		04/06/2020	Call @ 100.00			665,000	665,000	665,000				0		665,000			0	6,916	11/01/2041	1FE
49130T	PT	7		04/06/2020	Call @ 100.00			835,000	835,000	835,000				0		835,000			0	8,695	11/01/2041	1FE
542690	W3	2		05/01/2020	Maturity @ 100.00			1,000,000	999,340	999,988		12		12		1,000,000			0	24,250	05/01/2020	1FE
57586N	UR	0		06/15/2020	Paydown			1,717	1,725	1,724		(5)		(5)		1,717			0	34	01/15/2046	1FE
59465M	D2	8		04/01/2020	Direct			145,000	145,000	145,000				0		145,000			0	2,970	04/01/2021	1FE
59465M	W9	2		04/02/2020	Direct			30,000	30,001	30,001		(0)		(0)		30,000			0	560	10/01/2033	1FE
60416Q	HA	5		06/01/2020	Paydown			81,758	81,758	81,758		0		0		81,758			0	1,214	03/01/2048	1FE
60416Q	HJ	6		06/01/2020	Paydown			92,498	92,498	92,498				0		92,498			0	1,354	01/01/2049	1FE
647200	4S	0		06/01/2020	Call @ 100.00			20,000	20,000	20,000				0		20,000			0	238	09/01/2040	1FE
64972C	BD	4		06/15/2020	Paydown			2,011	2,011	2,011		0		0		2,011			0	26	06/15/2036	1FE
64986A	K6	7		06/15/2020	Maturity @ 100.00			500,000	500,000	500,000				0		500,000			0	11,348	06/15/2020	1FE
649883	TM	7		04/01/2020	Direct			230,000	230,000	230,000				0		230,000			0	4,833	10/01/2027	1FE
658207	MA	0		06/01/2020	Direct			20,000	20,000	20,000				0		20,000			0	409	01/01/2030	1FE
677377	2P	7		06/01/2020	Call @ 100.00			50,000	50,000	50,000				0		50,000		(0)	(0)	552	11/01/2041	1FE
68607H	5E	2		05/01/2020	Call @ 100.00			1,125,000	1,207,159	1,128,468		(3,468)		(3,468)		1,125,000			0	30,583	05/01/2024	1FE
686087	MP	9		04/01/2020	Direct			5,000	5,000	5,000				0		5,000			0	73	07/01/2033	1FE
76221T	AN	9		04/01/2020	Direct			100,000	100,000	100,000				0		100,000			0	2,000	10/01/2023	1FE
882750	NE	8		05/01/2020	Direct			10,000	10,000	10,000				0		10,000			0	146	07/01/2041	1FE
88275F	NU	3		06/01/2020	Call @ 100.00			10,000	10,000	10,018		(1)		(1)		10,016		(16)	(16)	164	09/01/2039	1FE
92812U	Q3	5		06/01/2020	Paydown			44,905	44,905	44,906		(0)		(0)		44,905			0	843	12/25/2043	1FE
92812U	Q4	3		06/01/2020	Paydown			43,093	43,093	43,093				0		43,093			0	611	10/25/2037	1FE
92812U	Q6	8		06/01/2020	Paydown			46,693	46,693	46,689		3		3		46,693			0	616	06/25/2041	1FE
92812U	Q7	6		06/25/2020	Paydown			23,891	23,891	23,662		(478)		(478)		23,891			0	309	10/25/2049	1FE
92813T	EE	6		06/01/2020	Paydown			34,568	34,568	34,549		19		19		34,568			0	459	08/25/2042	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments							9,788,645	9,788,645	9,918,797		(50,920)		(50,920)		9,788,661		(16)	(16)	162,071	XXX	XXX

QE05

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 - Industrial and Miscellaneous																					
000366	AA 2		04/16/2020	Paydown.....		6,484	6,484	6,504	6,489		(5)		(5)		6,484			0	86	05/16/2042	1FE.....
00038R	AA 4		06/16/2020	Paydown.....		15,755	15,755	15,755	15,755		0		0		15,755			0	221	10/16/2039	1FE.....
00102D	AC 2		05/01/2020	Paydown.....		198,185	198,185	198,185	198,190		(5)		(5)		198,185			0	3,504	11/02/2026	1FE.....
00192J	AA 4		06/01/2020	Paydown.....		60,050	60,050	53,520	56,946		3,104		3,104		60,050			0	419	07/27/2057	1FE.....
00214M	AA 1		06/15/2020	Paydown.....		35,629	35,629	34,573	34,949		679		679		35,629			0	433	06/15/2044	1FE.....
00255U	AA 3		05/15/2020	Paydown.....		17,609	17,609	17,609	17,609		0		0		17,609			0	107	01/17/2040	1FE.....
004375	FG 1		06/25/2020	Paydown.....		46,018	46,018	40,194	42,736		3,282		3,282		46,018			0	313	04/25/2036	1FM.....
00452P	AD 9		05/01/2020	Paydown.....		427,967	427,967	427,967	427,967		0		0		427,967			0	7,205	05/03/2027	1FE.....
00507U	AF 8		05/14/2020	CORPORATE ACTION.....		2,140,480	2,000,000	1,992,460	1,996,299		281		281		1,996,581		143,899	143,899	31,869	06/15/2024	2FE.....
00507U	AS 0		05/14/2020	CORPORATE ACTION.....		1,087,130	1,000,000	996,450	998,026		127		127		998,153		88,977	88,977	25,228	03/15/2025	2FE.....
006346	AS 9		06/15/2020	Paydown.....		6,254	6,254	6,287	6,282		(28)		(28)		6,254			0	125	11/16/2048	1FE.....
007036	GS 9		06/01/2020	Paydown.....		10,828	10,828	10,131	10,076		752		752		10,828			0	159	06/25/2035	1FM.....
013078	AA 8		06/01/2020	Maturity @ 100.00.....		1,000,000	1,000,000	999,590	999,993		7		7		1,000,000			0	25,750	06/01/2020	1FE.....
013817	AU 5		04/06/2020	Call @ 100.00.....		1,020,150	1,000,000	998,710	999,932		28		28		999,961		39	39	59,612	08/15/2020	2FE.....
018490	AN 2		05/14/2020	CORPORATE ACTION.....		2,022,320	2,000,000	1,993,940	1,999,534		242		242		1,999,776		22,544	22,544	44,813	09/15/2020	2FE.....
02315Q	AA 6		06/30/2020	Paydown.....		852	852	854	852		1		1		852			0	29	02/12/2023	5GI.....
02660L	AA 8		06/25/2020	Paydown.....		5,164	5,164	3,429	2,988		74		74		5,164			0	33	10/25/2046	1FM.....
02665U	AA 3		06/01/2020	Paydown.....		5,522	5,522	5,522	5,517		5		5		5,522			0	90	10/17/2036	1FE.....
02665X	AA 7		06/01/2020	Paydown.....		20,818	20,818	20,999	20,900		(83)		(83)		20,818			0	318	12/18/2036	1FE.....
02666A	AA 6		06/01/2020	Paydown.....		11,218	11,218	11,218	11,208		11		11		11,218			0	162	04/17/2052	1FE.....
02666B	AA 4		06/01/2020	Paydown.....		2,094	2,094	2,094	2,093		1		1		2,094			0	33	10/17/2052	1FE.....
03073E	AJ 4		06/18/2020	Call @ 100.00.....		1,042,896	1,000,000	998,580	999,715		69		69		999,784		216	216	63,605	11/15/2021	2FE.....
037389	AW 3		06/30/2020	Call @ 100.00.....		1,011,199	1,000,000	996,370	999,703		197		197		999,899		101	101	48,699	09/30/2020	2FE.....
037411	BE 4		05/21/2020	GOLDMAN.....		447,500	500,000	499,225	499,394		23		23		499,416		(51,916)	(51,916)	13,429	10/15/2028	3FE.....
038370	AA 0		06/15/2020	Paydown.....		81,805	81,805	81,793	81,794		12		12		81,805			0	1,057	07/16/2040	1FE.....
039483	BB 7		06/30/2020	Call @ 100.00.....		462,488	450,000	453,281	450,478		(200)		(200)		450,278		(278)	(278)	29,228	03/01/2021	1FE.....
046265	AG 9		06/08/2020	Maturity @ 100.00.....		2,000,000	2,000,000	2,000,000	2,000,000		0		0		2,000,000			0	35,000	06/08/2020	2FE.....
054968	AB 8		06/25/2020	Paydown.....		3,291	3,291	3,275	3,277		14		14		3,291			0	68	03/25/2030	1FE.....
05532E	BB 0		05/27/2020	Paydown.....		7,862	7,862	7,744	7,828		34		34		7,862			0	177	03/26/2036	1FM.....
05533G	CN 7		06/01/2020	Paydown.....		118,478	118,478	112,258	117,723		755		755		118,478			0	2,734	10/26/2035	1FM.....
05533N	AJ 3		06/01/2020	Paydown.....		13,925	13,546	11,868	12,555		131		131		13,925			0	216	06/26/2037	1FM.....
05539B	AD 6		06/01/2020	Paydown.....		73,163	73,163	66,853	72,821		342		342		73,163			0	1,111	12/29/2037	1FM.....
05540X	BK 8		06/01/2020	Paydown.....		22,265	22,265	20,707	22,265		(0)		(0)		22,265			0	333	05/27/2036	1FM.....
05541D	AU 0		06/19/2020	Paydown.....		39,638	39,638	32,751	36,322		3,316		3,316		39,638			0	276	11/26/2036	1FM.....
058931	AD 8		06/01/2020	Paydown.....		59,489	60,867	49,641	48,241		1,170		1,170		59,489			0	1,799	03/25/2036	1FM.....
05949A	H8 6		06/01/2020	Paydown.....		10,301	10,301	9,960	9,938		363		363		10,301			0	169	02/25/2035	1FM.....
05949A	H9 4		06/01/2020	Paydown.....		9,013	9,013	8,777	8,808		205		205		9,013			0	148	02/25/2035	1FM.....
05949C	GW 0		06/01/2020	Paydown.....		6,599	7,108	5,505	6,354		26		26		6,599			0	187	09/25/2035	1FM.....
05949C	HM 1		05/01/2020	Paydown.....		2,656	3,801	3,350	3,491		36		36		2,656			0	51	10/25/2035	1FM.....
05949C	HM 1		06/01/2020	Paydown.....		1,187	1,761	1,552	1,618		24		24		1,187			0	42	10/25/2035	2FM.....
05949C	KS 4		06/01/2020	Paydown.....		647	649	634	653		(1)		(1)		647			0	12	11/25/2035	1FM.....

QE05.1

SCHEDULE D - PART 4

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

QE052

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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation on and Administrative Symbol
05951F AB 0	BAFC 2007-1 T1B - RMBS		06/01/2020	Paydown		4,508	5,138	4,486	3,943		.8		.8		4,508			.0	.151	01/25/2037	1FM
05951U AC 5	BAFC 2006-8T2 A2 - CMO/RMBS		06/01/2020	Paydown		.377	.377	.288	.285		.5		.5		.377			.0	.8	10/25/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 - CMO/RMBS		06/01/2020	Paydown		31,150	34,662	31,697	32,007		123	302	(179)		31,150			.0	.569	05/20/2036	1FM
05953Y AH 4	BAFC 2007-4 A1B - RMBS		06/01/2020	Paydown		6,774	8,351	2,753	6,738		75		75		6,774			.0	.175	05/26/2037	1FM
05973B AA 5	BANC 2019-CRE6 A - CMBS		05/15/2020	Paydown		16,475	16,475	14,251			2,224		2,224		16,475			.0	.39	09/17/2036	1FE
05990H AH 6	BAFC 2010-R2 1A3 - CMO/RMBS		06/01/2020	Paydown		49,038	50,908	32,211	35,235		593		593		49,038			.0	1,288	08/26/2037	1FM
05990H AQ 6	BAFC 2010-R2 3A4 - CMO/RMBS		06/01/2020	Paydown		26,223	26,223	25,494	25,342		881		881		26,223			.0	.464	07/26/2035	1FM
07384M S7 8	BSARM 2004-5 2A - CMO/RMBS		06/01/2020	Paydown		12,003	12,003	12,056	11,924		(23)		(23)		12,003			.0	.223	07/25/2034	1FM
07384Y KF 2	BSABS 2003-AC4 A - RMBS		06/01/2020	Paydown		27,524	27,524	27,816	27,457		(34)		(34)		27,524			.0	.651	09/25/2033	1FM
081437 AM 7	BEMIS COMPANY INC		04/23/2020	Unknown		998,929	1,000,000	993,530	998,715		214		214		998,929			.0	23,500	10/15/2021	2FE
123262 AN 7	BJETS 2018-1 A - ABS		06/15/2020	Paydown		32,174	32,174	32,173	32,180		(6)		(6)		32,174			.0	.549	02/15/2033	1FE
12326Q AA 2	BJETS 191 A - ABS		06/15/2020	Paydown		22,246	22,246	22,245	22,245		.1		.1		22,246			.0	.394	07/15/2034	1FE
12479L AA 8	CAI 2012-1 NTS - ABS	C	04/28/2020	Paydown		129,167	129,167	126,220	127,724		1,442		1,442		129,167			.0	1,492	10/25/2027	1FE
12479L AC 4	CAI 2013-1 NTS - ABS	C	04/28/2020	Paydown		300,000	300,000	291,000	295,282		4,718		4,718		300,000			.0	3,347	03/27/2028	1FE
12479R AB 3	CAUTO 2014-1 A - ABS		06/15/2020	Paydown		4,196	4,196	4,193	4,195		.1		.1		4,196			.0	.68	10/17/2044	1FE
12479R AD 9	CAUTO 2017-1 A1 - ABS		06/15/2020	Paydown		2,430	2,430	2,429	2,429		.0		.0		2,430			.0	.39	04/15/2047	1FE
12527E AD 0	CFCRE 2011-C1 A4 - CMBS		06/01/2020	Paydown		12,152	12,152	12,447	12,183		(31)		(31)		12,152			.0	.251	04/15/2044	1FM
12527G AC 7	CF INDUSTRIES INC		04/22/2020	BARCLAYS CAPITAL INC FIXED INC		2,030,000	2,000,000	1,833,600	1,931,260		5,845		5,845		1,937,104		92,896	92,896	27,408	06/01/2023	3FE
125431 AH 9	CWHL 2006-HYB4 2A1 - CMO/RMBS		06/01/2020	Paydown		1,566	1,511	629	909		26		26		1,566			.0	.25	06/20/2036	1FM
125509 BM 0	CIGNA HOLDING CO		06/15/2020	Maturity @ 100.00		1,000,000	1,000,000	994,740	999,713		287		287		1,000,000			.0	25,625	06/15/2020	2FE
125634 AJ 4	CLIF 2013-2 NTS - ABS		06/18/2020	Paydown		46,400	46,400	46,383	46,317		83		83		46,400			.0	.624	06/19/2028	1FE
125634 AL 9	CLIF 133 NTS - ABS		06/18/2020	Paydown		7,956	7,956	7,955	7,940		15		15		7,956			.0	.120	11/18/2028	1FE
125634 AQ 8	CLIF 2014-2 NTS - ABS		06/18/2020	Paydown		61,890	61,889	60,514	60,783		1,107		1,107		61,890			.0	.821	10/18/2029	1FE
12572Q AE 5	CME GROUP INC		04/01/2020	WELLS FARGO SECURITIES LLC		2,044,540	2,000,000	1,993,820	1,998,187		164		164		1,998,352		46,188	46,188	33,000	09/15/2022	1FE
12641P AE 4	CSMC 2009-R A3 - CMO/RMBS		06/01/2020	Paydown		36,136	36,136	36,136	35,970		15		15		36,136			.0	.707	10/26/2038	1FM
12641P AN 4	CSMC 2009-R 2A3 - CMO/RMBS		06/01/2020	Paydown		37,057	37,057	37,057	36,897		17		17		37,057			.0	.887	05/29/2035	1FM
12641P AR 5	CSMC 2009-R 2A6 - CMO/RMBS		06/01/2020	Paydown		.61	.61						.0					.0	.2	05/29/2035	1FM
12641P BA 1	CSMC 2009-R 4A4 - CMO/RMBS		06/01/2020	Paydown		15,570	15,570	11,974	14,899		106		106		15,570			.0	.332	11/26/2035	1FM
12641P BC 7	CSMC 2009-R 4A6 - CMO/RMBS		06/01/2020	Paydown		.14	.14		.6		12		12					.0	.0	11/26/2035	4FM
12641P BM 5	CSMC 2009-R 6A2 - CMO/RMBS		05/27/2020	Various		29,970	29,970	29,970	29,854		93		93		29,912		58	58	600	09/27/2038	1FM
12641P BN 3	CSMC 2009-R 6A3 - CMO/RMBS		06/01/2020	Paydown		22,313	22,313	22,313	22,213		(4)		(4)		22,313			.0	.599	09/27/2038	1FM
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS		06/01/2020	Paydown		.1	.1		.0				.0					.0	.0	09/27/2038	1FM
12641Q AA 0	CSMC 2009-7R 3A3 - CMO/RMBS		06/01/2020	Paydown		5,384	5,388	2,225	3,683		16		16		5,384			.0	.133	09/26/2037	1FM
12641Q AF 9	CSMC 2009-7R 4A2 - CMO/RMBS		06/01/2020	Paydown		11,786	11,786	9,074	9,033		299		299		11,786			.0	.299	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS		05/01/2020	Paydown		.8	.8		.3		(0)		(0)					.0	.0	07/26/2037	4FM
12641Q AP 7	CSMC 2009-7R 5A2 - CMO/RMBS		06/01/2020	Paydown		31,324	31,324	31,324	31,186		10		10		31,324			.0	.783	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 - CMO/RMBS		06/30/2020	Paydown		7,784	7,784				(158)		(158)		(1,312)		1,312	1,312	.194	11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 - CMO/RMBS		06/01/2020	Paydown		46,592	46,592	46,592	46,397		45		45		46,592			.0	1,007	09/26/2035	1FM
12641Q BF 8	CSMC 2009-7R 7A4 - CMO/RMBS		06/25/2020	Paydown		9,358	11,648	1,778	3,154		295		295		9,358			.0	.277	12/26/2036	1FM
12641Q BX 9	CSMC 2009-7R 9A4 - CMO/RMBS		06/01/2020	Paydown		8,483	14,726	10,018	14,726		(6,243)		(6,243)		8,483			.0	.378	08/26/2035	3FM
12641Q CH 3	CSMC 2009-7R 111 - CMO/RMBS		06/01/2020	Paydown		33,491	33,491	33,491	33,354		(1)		(1)		33,491			.0	.868	02/26/2035	1FM
12641Q CR 1	CSMC 2009-7R 124 - CMO/RMBS		06/01/2020	Paydown		5,746	5,746	5,746	5,721		.8		.8		5,746			.0	.135	01/26/2036	1FM

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	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	
12641Q	CS	9	04/01/2020	Paydown			1	0	0				0					0	0	01/26/2036	1FM	
12641Q	CW	0	05/27/2020	Paydown		1,636	1,636	1,636	1,630		23		23		1,636			0	35	06/26/2037	1FM	
12641Q	CX	8	06/01/2020	Paydown		2,554	2,554	2,554	2,337		(24)		(24)		2,554			0	75	06/26/2037	2FM	
12641Q	CZ	3	05/01/2020	Paydown			379	49	68		(0)		(0)					0	9	06/26/2037	1FM	
12641Q	DH	2	06/01/2020	Paydown		25,716	25,716	16,437	16,174		227		227		25,716			0	226	04/26/2037	1FM	
12641Q	EB	4	06/25/2020	Paydown		20,479	20,479	757	9,091		1,307		1,307		20,479			0	42	03/25/2037	1FM	
12641Q	EE	8	05/24/2020	Unknown									0		(30)		30	30		03/25/2037	1FM	
12641Q	EL	2	06/01/2020	Paydown		21,933	21,933	21,933	21,725		63		63		21,933			0	151	03/26/2037	1FM	
12641Q	EV	0	06/01/2020	Paydown		31,855	31,855	31,855	31,713		11		11		31,855			0	796	03/01/2036	1FM	
12641Q	EY	4	06/30/2020	Unknown									0		(155)		155	155		03/26/2036	1FM	
12641Q	FE	7	06/01/2020	Paydown		11,435	11,435	7,532	11,080		173		173		11,435			0	262	08/27/2035	1FM	
12641T	AB	2	06/01/2020	Paydown		41,193	24,648	18,791	19,162		22,031		22,031		41,193			0	390	06/26/2036	1FM	
12646U	AK	4	06/01/2020	Paydown		99,085	99,085	92,645	93,574		5,511		5,511		99,085			0	1,254	03/25/2043	1FM	
12646W	AH	7	06/01/2020	Paydown		70,041	70,041	65,444	66,081		3,960		3,960		70,041			0	872	04/27/2043	1FM	
12647P	AK	4	06/01/2020	Paydown		125,642	125,642	121,087	121,299		4,343		4,343		125,642			0	1,920	08/25/2043	1FM	
126650	AW	0	06/10/2020	Paydown		22,581	22,581	22,581	22,582		(0)		(0)		22,581			0	499	01/11/2027	2FE	
126670	JP	4	06/01/2020	Paydown		1,816	1,793	1,564	1,476		11		11		1,816			0	29	02/20/2036	1FM	
126670	NY	0	06/01/2020	Paydown		21,001	21,001	1,005	9,073		1,305		1,305		21,001			0	389	07/25/2034	1FM	
12667F	4N	2	06/01/2020	Paydown		22,002	21,941	19,394	18,966		61		61		22,002			0	463	04/25/2035	1FM	
12667F	5E	1	06/01/2020	Paydown		16,297	17,719	16,253	15,660		78		78		16,297			0	406	04/25/2035	1FM	
12667G	AC	7	06/01/2020	Paydown		17,491	17,740	14,879	14,889		273		273		17,491			0	408	05/25/2035	1FM	
126694	D5	4	06/01/2020	Paydown		54,867	53,129	46,535	45,569		1,004		1,004		54,867			0	924	04/22/2036	1FM	
126694	D7	0	06/01/2020	Paydown		30,907	30,907	28,207	27,920		493		493		30,907			0	417	04/22/2036	1FM	
12669D	US	5	06/01/2020	Paydown		1,183	1,183	1,173	1,175		(0)		(0)		1,183			0	29	02/25/2033	1FM	
12669F	V8	3	06/01/2020	Paydown		1,383	1,383	1,385	1,379		5		5		1,383			0	25	09/20/2034	1FM	
12669G	R4	5	06/01/2020	Paydown		40,977	41,005	33,476	34,917		(15)	1,476	(1,492)		40,977			0	879	08/25/2035	1FM	
12803P	AB	4	05/20/2020	Paydown		15,000	15,000	14,884	14,933		67		67		15,000			0	488	08/20/2047	2FE	
14042E	3Y	4	06/10/2020	Tender Offer		4,130,706	4,000,000	3,988,720	3,997,317		759		759		3,998,076		1,924	1,924	189,706	07/23/2021	2FE	
141781	G#	5	06/30/2020	Paydown		105,263	105,263	123,269	109,844		(4,581)		(4,581)		105,263			0	3,832	06/30/2023	1	
142339	AE	0	04/02/2020	Call @ 100.00		2,066,903	2,000,000	1,991,000	1,998,961		270		270		1,999,231		769	769	96,514	12/15/2020	2FE	
14575H	AA	6	06/15/2020	Paydown		8,255	8,255	8,251	8,253		2		2		8,255			0	156	02/15/2046	1FE	
152314	KJ	8	06/01/2020	Paydown		69,450	69,450	69,276	69,263		186		186		69,450			0	1,579	06/25/2034	1FM	
15672A	AA	0	04/15/2020	Paydown		196,699	196,699	196,699	196,701		(2)		(2)		196,699			0	3,666	04/15/2027	1FE	
161546	CW	4	06/01/2020	Paydown		14,405	14,405	14,404	14,366		39		39		14,405			0	425	06/25/2032	1FM	
16162W	PV	5	06/01/2020	Paydown		2,221	2,127	1,590	1,541		41		41		2,221			0	32	01/25/2036	1FM	
16162X	AD	9	06/25/2020	Paydown		2,182	2,182	1,567	1,482		(18)		(18)		2,182			0	50	11/25/2036	1FM	
16163C	AG	7	06/01/2020	Paydown		39,065	38,312	10,765	25,501		1,077		1,077		39,065			0	737	09/25/2036	1FM	
17181C	AA	6	06/20/2020	Paydown		23,469	23,469	23,469	23,469		1		1		23,469			0	239	03/20/2043	1FE	
17307G	ED	6	06/01/2020	Paydown		5,211	5,211	4,930	2,579		22		22		5,211			0	78	03/27/2034	1FM	
17312H	AF	6	06/01/2020	Paydown		6,312	6,312	6,070	6,088		224		224		6,312			0	137	06/25/2037	1FM	
17315N	AD	5	06/01/2020	Paydown		26,772	26,772	26,772	26,648		123		123		26,772			0	715	04/25/2037	1FM	
17315X	AF	8	06/01/2020	Paydown		19,322	20,199	15,302	17,773		429		429		19,322			0	427	11/25/2035	1FM	

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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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
17316A	AQ 3		06/01/2020	Paydown		57,349	57,349	56,488	56,981		368		368		57,349			0	1,429	05/26/2037	1FM
17323M	AE 5		06/01/2020	Paydown		23,391	23,391	21,256		2,134		2,134		23,391			0	167	06/25/2058	1FE	
19421U	AA 2		06/25/2020	Paydown		33,159	33,159	32,998		161		161		33,159			0	374	12/28/2048	1FE	
20267U	AA 7		06/25/2020	Paydown		112,202	112,202	112,171		25		25		112,202			0	1,192	10/25/2040	1FE	
21872M	AA 0		06/01/2020	Paydown		9,436	9,436	9,436		0		0		9,436			0	167	11/15/2052	1FE	
22303Q	AN 0	C	04/01/2020	US BANCORP		2,062,360	2,000,000	1,993,840	1,998,328		168		168	1,998,496		63,864	63,864	19,200	06/15/2022	1FE	
22541Q	FV 9		06/01/2020	Paydown		5,544	5,544	5,544	5,549		(6)		(6)	5,544			0	127	06/25/2033	1FM	
22541S	PJ 1		06/25/2020	Paydown		9,848	9,848	7,829	8,124		1,724		1,724	9,848			0	106	10/25/2034	1FM	
227170	AE 7	C	06/18/2020	Paydown		25,000	25,000	25,000	24,979		21		21	25,000			0	321	04/18/2028	1FE	
22944P	AA 5		06/01/2020	Paydown		174,795	174,795	156,961	155,988		18,807		18,807	174,795			0	1,633	02/25/2043	1FM	
23341B	AC 9		06/25/2020	Paydown		58,774	58,774	58,756	58,761		13		13	58,774			0	697	06/25/2040	1FE	
24763L	FN 5		06/01/2020	Paydown		3,533	3,533	3,533	2,910		623		623	3,533			0	52	08/15/2030	1FM	
25150R	AD 7		04/01/2020	Paydown									0				0	3	02/25/2037	1Z	
25150R	AD 7		05/26/2020	Paydown		58,099	59,496	54,826	58,459		2,813		2,813	58,099			0	334	02/25/2037	1Z	
25150R	AD 7		06/25/2020	Paydown		20,140	20,138	18,557	19,787		1,332		1,332	20,140			0	131	02/25/2037	1Z	
251510	DQ 3		06/25/2020	Various		(6,570)	(6,570)	(5,634)		(5)		(5)	(7,516)		947	947	(25)	(25)	04/25/2035	1FM	
251526	BY 4		05/18/2020	BNP Paribas		2,981,460	3,000,000	2,989,644	2,872,233		10,096		10,096	2,882,329		99,131	99,131	52,417	05/30/2024	2FE	
25755T	AE 0		04/25/2020	Paydown		5,000	5,000	5,000	5,000		0		0	5,000			0	112	10/25/2045	2FE	
25755T	AH 3		04/25/2020	Paydown		7,500	7,500	7,500	7,500		0		0	7,500			0	154	07/25/2047	2FE	
25755T	AL 4		04/25/2020	Paydown		3,750	3,750	3,750	3,750		0		0	3,750			0	60	10/25/2049	2FE	
25755T	AM 2		04/25/2020	Paydown		8,750	8,750	8,754	8,776		(4)		(4)	8,750			0	177	10/25/2049	1FE	
26224H	AA 5	C	04/15/2020	Paydown		28,685	28,685	28,684	28,686		(1)		(1)	28,685			0	571	04/15/2027	2FE	
26441Y	AW 7		06/26/2020	Tender Offer		1,072,965	1,000,000	995,840	998,727		211		211	998,938		1,062	1,062	92,340	10/15/2022	2FE	
268648	AN 2		04/20/2020	RBC CAPITAL MARKETS		506,250	500,000	499,625	499,864		12		12	499,876		6,374	6,374	6,609	06/01/2023	3FE	
26884L	AF 6		05/08/2020	IMPERIAL CAPITAL		1,715,000	2,000,000	1,998,360	1,998,756		50		50	1,998,806		(283,806)	(283,806)	47,883	10/01/2027	3FE	
26885B	AD 2		05/08/2020	Various		2,805,000	3,000,000	2,992,830	2,994,934		456		456	2,995,390		(190,390)	(190,390)	114,792	07/15/2023	3FE	
28852E	AA 7		05/15/2020	Paydown		51,329	51,329	51,329	51,319		10		10	51,329			0	910	02/15/2029	1FE	
291641	BD 9		06/01/2020	Maturity @ 100.00		2,000,000	2,000,000	1,995,720	1,999,804		196		196	2,000,000			0	46,500	06/01/2020	1FE	
30290U	AL 3		04/09/2020	RW Baird		997,500	1,000,000	997,813	997,686		26		26	997,713		(213)	(213)	13,830	08/25/2045	1FM	
30308X	AA 1		06/18/2020	Paydown		166,568	166,568	166,557	166,560		8		8	166,568			0	2,337	06/18/2026	1FE	
32027L	AE 5		06/25/2020	Paydown		27,204	27,204	24,297	25,431		1,773		1,773	27,204			0	165	10/25/2036	1FM	
32051G	XQ 3		06/01/2020	Paydown		1,109	1,119	1,034	883		17		17	1,109			0	20	11/25/2035	1FM	
32051G	XQ 3		06/01/2020	Paydown		2,174	2,194	2,097	2,101		73		73	2,174			0	39	11/25/2035	2FM	
32051G	XV 2		06/01/2020	Paydown		2,384	2,384	2,350	2,176		12		12	2,384			0	40	11/25/2035	1FM	
32052D	AG 6		06/30/2020	Paydown		1,142	1,196	615	0		1,116		1,116	(39)		1,182	1,182	33	02/25/2037	1FM	
347466	AE 4		06/15/2020	Paydown		41,990	41,990	39,551	40,279		1,711		1,711	41,990			0	1,112	12/15/2035	1FE	
35040U	AA 9		06/15/2020	Paydown		78,539	78,539	78,528	78,533		6		6	78,539			0	1,073	07/15/2033	1FE	
35041J	AA 3		06/15/2020	Paydown		61,821	61,821	61,812	61,736		85		85	61,821			0	982	11/15/2034	1FE	
35671D	AZ 8		04/27/2020	BARCLAYS CAPITAL INC FIXED INC		2,205,000	2,250,000	2,248,673	2,249,605		38		38	2,249,643		(44,643)	(44,643)	54,250	03/15/2023	3FE	
357081	AE 8		04/17/2020	RW Baird		2,030,844	2,000,000	1,915,000	1,958,957		4,251		4,251	1,963,208		67,635	67,635	26,772	08/26/2047	1FM	
36191Y	BA 5		06/01/2020	Paydown		59,348	59,348	59,939	59,286		61		61	59,348			0	944	08/12/2044	1FM	

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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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3622E8 AB 1	GSA 2006-15 AF2 - RMBS		06/01/2020	Paydown		13,671	13,671	1,849	4,788		57		57		13,671			0	107	09/25/2036	1FM
362341 4A 4	GSR 2006-AR1 2A1 - CMO/RMBS		06/01/2020	Paydown		12,834	12,702	12,153	12,331		50		50		12,834			0	218	01/25/2036	1FM
36242D FS 7	GSR 2004-11 2A1 - CMO/RMBS		06/01/2020	Paydown		51,965	51,965	52,240	51,923		42		42		51,965			0	845	09/25/2034	1FM
36242D PG 2	GSR 2004-14 3A2 - CMO/RMBS		06/01/2020	Paydown		43,388	43,388	42,678	42,276		1,112		1,112		43,388			0	636	12/25/2034	1FM
36248F AG 7	GSMS 2011-GC3 A4 - CMBS		06/01/2020	Paydown		1,516,094	1,516,094	1,545,586	1,518,141		(2,047)		(2,047)		1,516,094			0	35,904	03/10/2044	1FM
36298G AA 7	GSPALO 2006-1 CTF - CMBS		06/09/2020	Paydown		22,680	22,680	23,193	22,963		(283)		(283)		22,680			0	607	10/09/2029	2FE
364760 AK 4	GAP INC		06/08/2020	Call @ 100.00		2,090,705	2,000,000	1,993,000	1,998,985		337		337		1,999,322		678	678	168,055	04/12/2021	3FE
36655Y AB 3	GARR 2018-1 A1T - CDO		06/22/2020	Paydown		183,623	183,623	183,318	183,502		121		121		183,623			0	2,789	03/22/2027	1FE
36962G 4Y 7	GENERAL ELECTRIC CO		05/19/2020	Tender Offer		299,042	287,000	285,909	286,866		50		50		286,916		84	84	18,679	01/07/2021	2FE
38141G RD 8	GOLDMAN SACHS GROUP INC		06/16/2020	GOLDMAN		321,405	300,000	299,052	299,677		47		47		299,724		21,681	21,681	9,848	01/22/2023	2FE
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR		06/01/2020	Paydown		4,404	4,404	4,382	5,425		(20)		(20)		4,404			0	85	09/01/2034	1FM
402479 CA 5	GULF POWER CO		04/15/2020	Maturity @ 100.00		1,000,000	1,000,000	999,840	1,000,010		(10)		(10)		1,000,000			0	23,750	04/15/2020	1FE
40423X AB 8	NZES 2018-PLS1 A - CMO/RMBS		06/25/2020	Paydown		203,222	203,222	203,219	203,221		1		1		203,222			0	2,699	01/27/2048	1FE
40423X AC 6	NZES 2018-PLS1 B - CMO/RMBS		06/25/2020	Paydown		40,644	40,644	40,644	40,645		(0)		(0)		40,644			0	607	01/27/2048	1FE
404280 AK 5	HSBC HOLDINGS PLC	C	06/09/2020	Tender Offer		1,047,097	1,000,000	997,830	999,709		99		99		999,808		192	192	72,597	04/05/2021	1FE
40432B AA 7	HALO 2007-2 1A1 - CMO/RMBS		04/27/2020	Paydown		15,146	15,146	12,838	14,084	1,466	2,398	3,410	453		15,146			0	254	09/25/2037	3FM
42806D CH 0	HERTZ 192 A - ABS		06/25/2020	Paydown		193,943	193,943	193,886	193,892		51		51		193,943			0	3,077	05/25/2025	1FE
42806D CN 7	HERTZ 193 A - ABS		06/01/2020	Various		2,917,711	3,000,000	2,999,986	2,999,986		(149)		(149)		2,999,837		(82,126)	(82,126)	35,002	10/27/2025	1FE
42809H AG 2	HESS CORP		06/03/2020	JP Morgan		3,060,000	3,000,000	2,993,700	2,995,525		226		226		2,995,752		64,248	64,248	87,433	04/01/2027	3FE
440405 AE 8	HORZN 181 A - ABS		04/15/2020	Paydown		1,633	1,633	1,633	1,644		(0)		(0)		1,633			0	30	12/15/2038	1FE
44040H AA 0	HORZN 2019 A - ABS		05/15/2020	Paydown		3,628	3,628	3,628	3,628		(0)		(0)		3,628			0	48	07/15/2039	1FE
44106M AR 3	HOSPITALITY PROPERTIES TRUST		05/15/2020	INTL FC STONE		891,250	1,000,000	998,870	999,574		44		44		999,618		(108,368)	(108,368)	19,250	06/15/2023	2FE
44106M AS 1	HOSPITALITY PROPERTIES TRUST		05/15/2020	IMPERIAL CAPITAL		882,500	1,000,000	996,830	998,545		120		120		998,665		(116,165)	(116,165)	31,517	03/15/2024	2FE
44106M AT 9	HOSPITALITY PROPERTIES TRUST		05/15/2020	INTL FC STONE		853,750	1,000,000	987,800	993,285		438		438		993,723		(139,973)	(139,973)	30,500	03/15/2025	2FE
44107T AV 8	HOST HOTELS & RESORTS LP		05/01/2020	BARCLAYS CAPITAL INC FIXED INC		1,922,200	2,000,000	1,996,760	1,998,083		108		108		1,998,191		(75,991)	(75,991)	31,111	06/15/2025	2FE
44107T AW 6	HOST HOTELS & RESORTS LP		04/30/2020	WELLS FARGO SECURITIES LLC		958,750	1,000,000	1,013,220	1,009,236		(475)		(475)		1,008,761		(50,011)	(50,011)	34,125	02/01/2026	2FE
44107T AY 2	HOST HOTELS & RESORTS LP		04/30/2020	WELLS FARGO SECURITIES LLC		861,740	1,000,000	992,180	992,316		221		221		992,537		(130,797)	(130,797)	13,031	12/15/2029	2FE
448579 AE 2	HYATT HOTELS CORP		05/28/2020	WELLS FARGO SECURITIES LLC		972,500	1,000,000	994,980	998,090		214		214		998,304		(25,804)	(25,804)	29,625	07/15/2023	2FE
449786 AY 8	ING BANK NV	C	04/01/2020	Call @ 100.00									0					0	328,260	09/25/2023	2FE
45112A AA 5	ICONX 2012-1 A2 - ABS		04/25/2020	Paydown		1,979	1,979	1,979	1,979		(0)		(0)		1,979			0	42	01/26/2043	4FE
45254N MZ 7	IMM 2005-2 1A2 - RMBS		06/25/2020	Paydown		23,294	23,294	19,567	20,655		2,639		2,639		23,294			0	187	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 - RMBS		06/25/2020	Paydown		1,681	1,681		317		130		130		1,681			0	30	08/25/2035	1FM
46185J AA 6	IHSFR 2018-SFR1 A - ABS		06/17/2020	Paydown		18,837	18,837	18,837	18,838		(1)		(1)		18,837			0	156	03/19/2037	1FE
46187X AA 3	IHSFR 18SFR4 A - RMBS		06/18/2020	Paydown		24,711	24,711	22,364			2,348		2,348		24,711			0	65	01/19/2038	1FE
46616M AA 8	HENDR 2010-3 A - ABS		06/15/2020	Paydown		13,782	13,782	13,779	13,702		80		80		13,782			0	220	12/15/2048	1FE
46616P AA 1	HENDR 2011-1 A - ABS		06/15/2020	Paydown		24,849	24,849	24,843	24,841		8		8		24,849			0	491	10/15/2056	1FE
46617A AA 3	HENDR 123 A - ABS		06/15/2020	Paydown		16,729	16,729	16,562	16,576		154		154		16,729			0	225	09/15/2065	1FE
46617F AA 2	HENDR 2013-1 A - ABS		06/15/2020	Paydown		13,274	13,274	13,265	13,268		7		7		13,274			0	177	04/15/2067	1FE
46617J AA 4	HENDR 2013-2 A - ABS		06/15/2020	Paydown		37,282	37,282	37,273	37,282		(1)		(1)		37,282			0	658	03/15/2062	1FE
46617L AA 9	HENDR 133 A - ABS		06/15/2020	Paydown		31,863	31,863	31,839	31,839		25		25		31,863			0	564	01/17/2073	1FE
46617N AS 6	JFIN 142R 1BR - CDO	C	04/20/2020	Paydown		255,319	255,319	255,319	255,325		(6)		(6)		255,319			0	3,555	07/20/2026	1FE
46617T AA 2	HENDR 2014-1 A - ABS		06/15/2020	Paydown		11,779	11,779	11,773	11,773		7		7		11,779			0	190	03/15/2063	1FE

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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
46617Y	AP 8		06/15/2020	JFIN 2015R A2R - CDO		448,374	448,374	448,374	448,228		146		146		448,374				6,315	03/16/2026	1FE
46618A	AA 2		06/15/2020	HENDR 2014-2 A - ABS		28,432	28,432	28,204	28,219		213		213		28,432				406	01/17/2073	1FE
46618H	AA 7		06/15/2020	HENDR 2014-3 A - ABS		33,225	33,225	33,306	33,305		(79)		(79)		33,225				485	06/15/2077	1FE
46618L	AA 8		06/15/2020	HENDR 2015-1 A - ABS		54,649	54,649	54,163	54,194		455		455		54,649				702	09/15/2072	1FE
46619R	AA 4		06/15/2020	HENDR 2015-2 A - ABS		13,471	13,471	13,498	13,493		(22)		(22)		13,471				213	03/15/2058	1FE
46620J	AA 9		06/15/2020	HENDR 171 A - ABS		3,297	3,297	3,295	3,295		2		2		3,297				53	08/16/2060	1FE
466247	RP 0		06/01/2020	JPMMT 2005-HYB4 2A1 - CMO/RMBS		10,596	10,596	9,404	9,450		1,146		1,146		10,596				187	07/25/2035	1FM
46627M	AD 9		06/01/2020	JPALT 2005-S1 1A4 - CMO/RMBS		4,854	7,158	4,833	4,099		(39)		(39)		4,854				179	12/25/2035	1FM
46627M	CY 1		06/01/2020	JPALT 2006-A1 3A1 - CMO/RMBS		57,821	57,821	47,568	48,166		493	1,267	(773)		57,821				899	03/25/2036	1FM
46627M	EC 7		06/01/2020	JPALT 2006-S1 1A6 - CMO/RMBS		10,540	10,546	5,905	7,321		35		35		10,540				255	03/25/2036	1FM
46628L	AB 4		06/01/2020	JPMMT 2006-A4 1A2 - CMO/RMBS		7,400	7,407	2,788	3,303		215		215		7,400				130	06/25/2036	1FM
46628V	AH 9		06/01/2020	JPALT 2006-S3 A5 - RMBS		20,436	20,436	13,657	12,920		50		50		20,436				328	08/25/2036	1FM
46630P	AP 0		06/01/2020	JPMMT 2007-A2 3A1 - CMO/RMBS		647	654	460	460		12		12		647				10	04/25/2037	1FM
46632T	AA 3		06/01/2020	JPMMT 2008-R2 1A1 - CMO/RMBS		29,188	29,188	23,095	24,784		4,404		4,404		29,188				428	07/29/2037	1FM
46633A	AC 9		06/01/2020	JPMMT 2008-R4 2A1 - CMO/RMBS		3,078	3,078	2,388	3,078		1		1		3,078				111	11/26/2036	1FM
46634D	AX 6		06/01/2020	JPMRR 2010-1 3A2 - CMO/RMBS		34,779	39,026	18,429	23,831		639		639		34,779				978	04/26/2037	1FM
46635B	AD 3		06/01/2020	J.P. MORGAN RESECURITIZATION TRUST, SERI		30,113	30,113	20,839	24,462		5,651		5,651		30,113				670	03/01/2039	1FM
46635T	CG 5		06/01/2020	JPMCC 2011-C3 A4 - CMBS		64,824	64,824	63,396	64,531		293		293		64,824				1,481	02/16/2046	1FM
466365	AA 1		05/25/2020	JACK 2019-1 A2I - ABS		5,000	5,000	5,000	5,000				0		5,000				100	08/25/2049	2FE
46636V	AC 0		06/01/2020	JPMCC 2011-C5 A3 - CMBS		103,736	103,736	104,773	103,773		(37)		(37)		103,736				2,601	08/17/2046	1FM
46651G	AC 3		06/01/2020	JPMMT 2019-7 A3 - CMO/RMBS		101,401	101,401	102,668	102,661		(1,261)		(1,261)		101,401				1,371	02/25/2050	1FE
472320	AA 8		06/01/2020	JMAC 08R1 A - CMO/RMBS		96,114	96,383	73,695	77,040		1,534		1,534		96,114				2,582	06/25/2047	1FM
472321	AC 2		06/01/2020	JMAC 2010-R8 2A1 - CMO/RMBS		10,902	10,902	9,422	10,742		160		160		10,902				159	07/27/2037	1FM
472321	AH 1		04/01/2020	JMAC 2008-R2 2A3 - CMO/RMBS							(0)		(0)							07/25/2037	1FM
472321	AJ 7		06/01/2020	JMAC 2008-R2 3A1 - CMO/RMBS		39,673	39,673	31,374	37,842		1,831		1,831		39,673				529	01/25/2039	1FM
472321	AK 4		06/01/2020	JMAC 2008-R2 3A2 - CMO/RMBS			124	14	44		2		2						2	02/25/2037	1FM
47232D	AG 7		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5		13,704	13,704	13,704	13,619		62		62		13,704				431	09/01/2036	1FM
47232D	AL 6		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5			9		0		(0)		(0)						0	09/01/2036	1FM
47232D	AQ 5		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5		115,114	115,114	52,469	94,044		26,022		26,022		115,114				1,694	01/01/2047	1FM
47232D	AU 6		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5		8,902	8,902	8,441	8,679		49		49		8,902				179	09/01/2036	1FM
47232D	AV 4		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5			7,698	2,595	4,516		70		70						161	09/01/2036	1FM
47232D	AY 8		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5		14,688	14,688	14,688	14,539		37		37		14,688				167	01/01/2036	1FM
47232D	BJ 0		06/25/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5		20,807	20,807		20,718		168		168		20,807				137	09/25/2036	1FM
47232D	BM 3		06/25/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5			19,006		6		(7)		(7)						137	09/25/2036	1FM
47232D	BQ 4		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5		23,847	23,847	23,372	23,714		57		57		23,847				670	07/01/2037	1FM
47232D	BT 8		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5			20,234	3,689	7,512		(78)		(78)						554	07/01/2037	1FM
47232D	BT 8		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5			5,202		2,680		(29)		(29)						169	07/01/2037	2FM
47232D	CJ 9		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5		12,137	12,137	5,361	9,607		454		454		12,137				146	05/01/2036	1FM
47232D	CX 8		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5		5,193	5,193	922	2,292		181		181		5,193				84	04/01/2047	1FM
47232D	CY 6		05/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5			4						0						0	04/01/2047	1FM
47232D	CZ 3		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5		1,761	1,762	1,490	1,723		16		16		1,761				42	06/01/2037	1FM
47232D	DF 6		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5		8,219	8,020	2,081	3,370		204		204		8,219				200	08/01/2037	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
47232D	DG 4		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5		9,832	9,832	9,832	9,791		.8		.8		9,832			.0	.326	08/01/2037	1FM
47232D	DN 9		05/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5			963		0		(0)		(0)					.0	.28	08/01/2037	1FM
47232D	DR 0		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5		30,661	30,661	18,766	27,991		1,145		1,145		30,661			.0	.514	09/01/2035	1FM
47232D	DS 8		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5			1,978	589	650		20		20					.0	.27	09/01/2035	1FM
47232D	DZ 2		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5		27,109	27,109	6,324	11,507		1,245		1,245		27,109			.0	.494	04/01/2037	1FM
47232D	FJ 6		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R5		21,809	21,809	15,262	14,035		150		150		21,809			.0	.102	12/01/2036	1FM
47232Q	AA 1		06/01/2020	JMAC 2009-R2 1A - CMO/RMBS		81,698	81,698	79,400	75,242		6,456		6,456		81,698			.0	1,353	11/26/2037	1FM
47232V	AB 8		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		6,288	6,288	6,288	6,262		.0		.0		6,288			.0	.164	02/01/2037	1FM
47232V	AD 4		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4			1,327				.0		.0					.0	.33	02/01/2037	1FM
47232V	AG 7		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		22,012	22,012	22,012	21,926		.1		.1		22,012			.0	.551	02/01/2037	1FM
47232V	AJ 1		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4			4,645		501		(15)		(15)					.0	.111	02/01/2037	1FM
47232V	BY 7		05/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		1,887	1,870		2,003		234		234		1,887			.0	.23	11/01/2037	4FM
47232V	BY 7		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		834	833		892		155		155		834			.0	.19	11/01/2037	5FM
47232V	CB 6		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		5,730	5,730	5,730	5,698		.3		.3		5,730			.0	.158	07/01/2036	1FM
47232V	CD 2		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4			1,321	21	174		(2)		(2)					.0	.33	07/01/2036	1FM
47232V	CH 3		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		12,174	12,174	10,256	11,703		143		143		12,174			.0	.102	04/01/2037	1FM
47232V	CM 2		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		35,581	35,581	35,581	35,436		34		34		35,581			.0	.817	11/01/2035	1FM
47232V	CP 5		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4			9,956		686		(30)		(30)					.0	.191	11/01/2035	1FM
47232V	CR 1		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		14,720	14,720	14,720	14,639		16		16		14,720			.0	.343	05/01/2036	1FM
47232V	CU 4		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4			2,655		1,091		(14)		(14)					.0	.77	05/01/2036	1FM
47232V	DC 3		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		32,835	32,835	32,835	32,729		12		12		32,835			.0	.618	09/01/2035	1FM
47232V	DE 9		05/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4			5,448		753		(16)		(16)					.0	.113	09/01/2035	1FM
47232V	DJ 8		05/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		6,333	6,333	1,505	6,152		67		67		6,333			.0	.182	04/01/2036	1FM
47232V	DP 4		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		18,467	18,467	15,800	17,318		192		192		18,467			.0	.620	02/01/2036	1FM
47232V	DQ 2		05/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4			23,111		2,659		(37)		(37)					.0	.712	02/01/2036	1FM
47232V	DR 0		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		8,460	8,460	8,460	8,252		32		32		8,460			.0	.213	04/01/2036	1FM
47232V	DX 7		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		2,035	2,035	1,467	1,276		3		3		2,035			.0	.54	07/01/2036	1FM
47232V	DY 5		05/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4			1		0		(0)		(0)					.0	.0	07/01/2036	1FM
47232V	DZ 2		04/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		1,133	1,133	1,133	1,131		.3		.3		1,133			.0	.10	03/01/2036	1FM
47232V	EA 6		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		12,858	12,858	9,209	9,730		54		54		12,858			.0	.337	03/01/2036	1FM
47232V	EB 4		06/30/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4			3,218		16		(43)		(43)		(1,847)		1,847	.0	.64	03/01/2036	1FM
47232V	ED 0		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		6,498	6,498	6,403	6,469		15		15		6,498			.0	.155	03/01/2037	1FM
47232V	EH 1		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4			3,043				(0)		(0)					.0	.73	03/01/2037	1FM
47232V	EK 4		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		6,104	6,104	5,828	6,079		21		21		6,104			.0	.147	04/01/2037	1FM
47232V	EN 8		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4			6,335				.0		.0					.0	.157	04/01/2037	1FM
47232V	EU 2		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		17,951	17,951	17,951	17,876		15		15		17,951			.0	.403	01/01/2036	1FM
47232V	EV 0		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4			6,544		3,826		57		57					.0	.159	01/01/2036	1FM
47232V	EZ 1		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		6,279	6,279	6,279	6,252		.1		.1		6,279			.0	.150	02/01/2036	1FM
47232V	FA 5		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4			2,916	1,106	1,881		34		34					.0	.74	02/01/2036	1FM
47232V	FV 9		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		23,332	23,332	1,175	20,169		1,191		1,191		23,332			.0	.276	01/01/2047	1FM
47232V	GJ 5		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4		23,757	23,757	23,757	22,514		579		579		23,757			.0	.843	03/01/2036	1FM
47232V	GM 8		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4			4,061	482	493		(36)		(36)					.0	.137	03/01/2036	1FM

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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
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/30/2020	Paydown.....			138		1		(1)		(1)		(2,897)		2,897	2,897	2	01/01/2047	1FM.....
47233D AB 7	JEFFERIES RESECURITIZATION TRUST 2009-R1.....		06/01/2020	Paydown.....		39,242	39,242	7,946	33,191		973		973		39,242			0	1,176	09/01/2036	1FM.....
47760Q AA 1	JIMMY 2017-1 2I - ABS.....		04/30/2020	Paydown.....		2,500	2,500	2,500	2,500				0		2,500			0	45	07/30/2047	2FE.....
47760Q AB 9	JIMMY 2017-1 2II - ABS.....		04/30/2020	Paydown.....		2,000	2,000	2,000	2,000				0		2,000			0	48	07/30/2047	2FE.....
48244X AA 0	KDAC 2017-1 A - ABS.....	C	04/15/2020	Paydown.....		7,222	7,222	7,221	7,222		0		0		7,222			0	101	12/15/2042	1FE.....
49255P AA 1	KSTRL 2018-1 A - ABS.....	C	06/15/2020	Paydown.....		26,731	26,731	25,977	26,057		674		674		26,731			0	469	12/15/2038	1FE.....
50077L AK 2	KRAFT HEINZ FOODS CO.....		04/20/2020	BARCLAYS CAPITAL INC FIXED INC.....		2,080,520	2,000,000	1,997,340	1,998,446		78		78		1,998,524		81,996	81,996	60,786	07/15/2025	3FE.....
50077L AT 3	KRAFT HEINZ FOODS CO.....		04/28/2020	Bank of America Merrill Lynch.....		5,250,000	5,000,000	4,970,550	4,974,571		748		748		4,975,319		274,681	274,681	173,438	01/30/2029	3FE.....
50543L AA 0	LAFI 2016 A1 - ABS.....	C	06/15/2020	Paydown.....		29,137	29,137	28,572	28,762		375		375		29,137			0	451	01/15/2042	1FE.....
525221 GM 3	LXS 2005-9N 1A1 - RMBS.....		05/26/2020	Paydown.....		30,814	30,814	26,278	26,445		4,369		4,369		30,814			0	223	02/25/2036	1FM.....
525241 AL 9	LXS 2007-1 WF1 - RMBS.....		06/01/2020	Paydown.....		30,693	30,343	11,778	22,036		300		300		30,693			0	459	01/25/2037	1FM.....
543190 AA 0	LTRAN III A1 - ABS.....		06/15/2020	Paydown.....		51,487	51,487	49,886	50,391		1,095		1,095		51,487			0	639	01/17/2045	1FE.....
55281T AK 8	MCA II A - CDO.....		05/15/2020	Paydown.....		42,322	42,322	42,322	42,328		(7)		(7)		42,322			0	739	08/15/2028	1FE.....
55281T AB 6	MCA II B - CDO.....		05/15/2020	Paydown.....		21,163	21,163	21,163	21,166		(3)		(3)		21,163			0	477	08/15/2028	2FE.....
571903 BB 8	MARRIOTT INTERNATIONAL INC.....		06/03/2020	Various.....		795,875	800,000	797,440	797,730		87		87		797,817		(1,942)	(1,942)	11,780	12/01/2028	2FE.....
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS.....		05/01/2020	Paydown.....		7,814	7,816	4,544	7,055		(25)		(25)		7,814			0	150	05/25/2036	2FM.....
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS.....		06/01/2020	Paydown.....		2,808	2,808	1,632	2,534		(14)		(14)		2,808			0	88	05/25/2036	1FM.....
57645T AA 5	MARM 2007-HF2 A1 - RMBS.....		06/25/2020	Paydown.....		86,153	86,153	77,914	81,873		4,280		4,280		86,153			0	600	09/25/2037	1FM.....
58933Y AR 6	MERCK & CO INC.....		04/03/2020	BARCLAYS CAPITAL INC FIXED INC.....		2,107,700	2,000,000	1,996,700	1,998,229		86		86		1,998,315		109,385	109,385	36,208	02/10/2025	1FE.....
589929 PK 8	GNABS 1998-GN1 M1 - RMBS.....		06/01/2020	Paydown.....		4,447	4,447	4,447	4,436		11		11		4,447			0	129	02/25/2027	1FM.....
59020U W4 3	MLMI 2005-A9 4A1 - CMO/RMBS.....		06/01/2020	Paydown.....		31,661	31,661	27,968	23,455		38		38		31,661			0	526	12/25/2035	1FM.....
61751D AE 4	MSM 2006-17XS A3A - RMBS.....		06/01/2020	Paydown.....		3,284	3,284	2,225	1,376		15		15		3,284			0	26	10/25/2046	1FM.....
61751M AU 8	MSM 2007-10XS A18 - RMBS.....		06/01/2020	Paydown.....		32,865	32,865	29,938	28,806		4,058		4,058		32,865			0	370	02/25/2037	1FM.....
61758M AA 5	MSRR 2009-R2 A1 - CMO/RMBS.....		06/01/2020	Paydown.....		98,198	98,198	101,981	95,022		3,176		3,176		98,198			0	2,194	04/26/2036	1FM.....
61758V AQ 0	MSRR 2010-R2 3B2 - CMO/RMBS.....		06/01/2020	Paydown.....		36,773	39,351	14,992	23,270		910		910		36,773			0	1,250	10/26/2037	1FM.....
61915R AB 2	MHL 2005-2 1A2 - RMBS.....		06/25/2020	Paydown.....		9,250	9,250	5,087	6,115		3,135		3,135		9,250			0	77	05/25/2035	1FM.....
62942K AA 4	NRPMT 2013-1 A1 - CMO/RMBS.....		06/01/2020	Paydown.....		144,180	144,180	137,692	138,666		5,515		5,515		144,180			0	1,975	07/25/2043	1FM.....
629568 AX 4	NABORS INDUSTRIES INC.....		04/01/2020	Call @ 100.00.....									0					0	18,063	09/15/2021	4FE.....
63254A AE 8	NATIONAL AUSTRALIA BANK LTD (NEW YORK B.....		04/03/2020	DEUTSCHE BANK SECURITIES, INC.....		3,059,550	3,000,000	2,994,360	2,998,119		158		158		2,998,276		61,274	61,274	64,250	01/20/2023	1FE.....
643528 AB 8	NCAMT 2006-ALT1 AF2 - RMBS.....		06/01/2020	Paydown.....		1,378	1,378	672	564		4		4		1,378			0	11	07/25/2036	1FM.....
643529 AC 4	NCAMT 2006-ALT2 AF3 - RMBS.....		06/01/2020	Paydown.....		9,657	9,657	6,422	3,340		22		22		9,657			0	86	10/25/2036	1FM.....
643529 AD 2	NCAMT 2006-ALT2 AF4 - RMBS.....		06/01/2020	Paydown.....		4,829	4,829	3,211	1,673		11		11		4,829			0	43	10/25/2036	1FM.....
64829T AA 9	NZES 18FNT1 A - CMO/RMBS.....		06/25/2020	Paydown.....		16,912	16,912	16,908	16,909		3		3		16,912			0	254	05/25/2023	1FE.....
64829T AB 7	NZES 18FNT1 B - CMO/RMBS.....		06/25/2020	Paydown.....		33,823	33,823	33,821	33,822		2		2		33,823			0	550	05/25/2023	1FE.....
651229 AM 8	NEWELL RUBBERMAID INC.....		04/20/2020	CITIGROUP.....		2,030,000	2,000,000	1,993,640	1,998,222		213		213		1,998,434		31,566	31,566	28,222	06/15/2022	3FE.....
65538P AA 6	NAA 2007-1 1AA - RMBS.....		06/01/2020	Paydown.....		7,976	6,432		3,451		143		143		7,976			0	118	03/25/2047	1FM.....
65539C AK 2	NMRR 2011-4R 110 - CMO/RMBS.....		06/01/2020	Paydown.....		23,424	22,905	20,295	20,596		130	231	(101)		23,424			0	365	12/29/2036	1FM.....
667294 AW 2	NORTHWEST AIRLINES, INC. - ABS.....		04/01/2020	Paydown.....		25,153	25,153	25,782	25,337		(184)		(184)		25,153			0	886	10/01/2023	2FE.....
67448Q AC 5	OBX 19EXP1 1A3 - CMO/RMBS.....		06/25/2020	Paydown.....		121,374	121,374	120,767			607		607		121,374			0	888	01/25/2059	1FM.....
68268N AL 7	ONEOK PARTNERS LP.....		05/05/2020	INT'L FC STONE.....		497,500	500,000	499,800	499,946		5		5		499,950		(2,450)	(2,450)	16,111	09/15/2023	2FE.....
68504R AA 6	ONGLT 2014-A A - ABS.....		06/09/2020	Paydown.....		15,132	15,132	15,130	15,131		1		1		15,132			0	144	07/09/2029	1FE.....
693456 AA 3	PMTLT 2013-J1 A1 - CMO/RMBS.....		06/01/2020	Paydown.....		196,870	196,870	191,825	191,927		4,943		4,943		196,870			0	2,818	09/25/2043	1FM.....

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SCHEDULE D - PART 4

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

QE05.9

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-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
69362B	AW 2 PSEG POWER LLC.....		04/15/2020	Maturity @ 100.00.....		2,000,000	2,000,000	1,991,440	1,999,729				271		2,000,000			0	51,250	04/15/2020	2FE.....
693684	AA 0 PSMC 201 A1 - CMO/RMBS.....		06/01/2020	Paydown.....		184,243	184,243	188,359		(4,117)			(4,117)		184,243			0	2,210	01/25/2050	1FE.....
69374X	AA 8 PSMC 2019-2 A1 - CMO/RMBS.....		06/01/2020	Paydown.....		289,355	289,355	295,142	294,909	(5,554)			(5,554)		289,355			0	4,117	10/25/2049	1FE.....
69375B	AA 5 PSMC 2019-3 A1 - CMO/RMBS.....		06/01/2020	Paydown.....		352,922	352,922	358,051	357,827	(4,905)			(4,905)		352,922			0	5,137	11/26/2049	1FE.....
72353P	AA 4 PIONEER AIRCRAFT FINANCE LTD - ABS.....	C	06/15/2020	Paydown.....		10,087	10,087	10,087	10,087	1			1		10,087			0	151	06/15/2044	1FE.....
72650R	BF 8 PLAINS ALL AMERICAN PIPELINE LP.....		06/03/2020	BARCLAYS CAPITAL INC FIXED INC.....		994,820	1,000,000	998,420	999,237	62			62		999,299		(4,479)	(4,479)	21,400	11/01/2024	3FE.....
72925P	AC 9 PLUM CREEK TIMBERLANDS LP.....		05/18/2020	Various.....		1,033,790	1,000,000	999,330	999,933	21			21		999,954		46	46	65,515	03/15/2021	2FE.....
74348T	AQ 5 PROSPECT CAPITAL CORP.....		04/15/2020	Maturity @ 100.00.....		120,000	120,000	87,000	117,156	2,844			2,844		120,000			0	2,850	04/15/2020	2FE.....
74927T	AC 5 RBSSP 2010-9 3A2 - CMO/RMBS.....		06/26/2020	Paydown.....		29,590	29,590	27,777	26,944	2,646			2,646		29,590			0	740	10/26/2034	1FM.....
74928D	AV 7 RBSSP 2009-1A 7A2 - CMO/RMBS.....		06/01/2020	Paydown.....		29,898	27,639	12,505	10,326	1,211			1,211		29,898			0	389	06/01/2037	1FM.....
74928F	AY 6 RBSSP 2009-3 6A3 - CMO/RMBS.....		06/01/2020	Paydown.....		4,730	7,346	4,490	2,237	221			221		4,730			0	223	03/25/2036	1FM.....
74928U	AM 9 RBSSP 2009-12 5A2 - CMO/RMBS.....		06/01/2020	Paydown.....		41,897	41,933	29,697	34,599	665			665		41,897			0	673	08/26/2036	1FM.....
749357	AA 7 RCKT 191 A1 - CMO/RMBS.....		06/01/2020	Paydown.....		257,909	257,909	261,898	261,712	(3,803)			(3,803)		257,909			0	3,531	09/27/2049	1FE.....
749389	AA 0 RCKT 201 A1 - CMO/RMBS.....		06/01/2020	Paydown.....		39,861	39,861	38,067		1,794			1,794		18,955		20,905	20,905	147	02/25/2050	1FE.....
74951P	DQ 8 RESIF 2005-A B3 - CMO/RMBS.....		05/11/2020	Paydown.....		15,736	178,152	74,923	76,512	3,922	36,676		(32,754)		15,736			0	1,332	03/10/2037	1FM.....
74968R	AA 3 RPIT 191 A - CMO/RMBS.....		06/25/2020	Paydown.....		101,582	101,582	100,796	100,826	757			757		101,582			0	1,285	10/25/2063	1FE.....
74969M	AA 3 RMF PROPRIETARY ISSUANCE TRUST, SERIES 2.....		06/25/2020	Paydown.....		10,368	10,368	10,368		(0)			(0)		10,368			0	42	04/26/2060	1Z.....
75971F	AY 9 RAMC 2007-3 AF6 - RMBS.....		06/01/2020	Paydown.....		12,921	12,921	9,303	9,960	2,960			2,960		12,921			0	175	09/25/2037	1FM.....
759950	EM 6 RAMC 2004-4 AF5 - RMBS.....		06/01/2020	Paydown.....		23,652	23,652	21,353	21,789	1,863			1,863		23,652			0	392	02/25/2035	1FM.....
761118	KH 0 RALI 2005-QS15 2A - CMO/RMBS.....		06/01/2020	Paydown.....		8,301	13,141	3,476	9,873	95			95		8,301			0	376	10/25/2035	1FM.....
761118	UQ 9 RALI 2006-QS2 1A9 - CMO/RMBS.....		06/01/2020	Paydown.....		4,358	6,381	93	4,871	82			82		4,358			0	156	02/25/2036	1FM.....
76112B	NM 8 GMACM 2005-AA1 1A1 - CMO/RMBS.....		06/01/2020	Paydown.....		44,629	45,134	41,041	41,225	252	826		(574)		44,629			0	744	05/18/2035	1FM.....
78397A	AA 2 SCFET 2019-1 A1 - ABS.....		06/20/2020	Paydown.....		76,061	76,061	76,059	76,057	5			5		76,061			0	870	03/20/2023	1FE.....
78447V	AD 0 SLMA 2013-B B - ABS.....		06/15/2020	Paydown.....		361,854	361,854	340,402	360,281	1,572			1,572		361,854			0	4,447	05/16/2044	1FE.....
78471D	AA 5 SCLP 161 A - ABS.....		06/25/2020	Paydown.....		56,983	56,983	56,977	56,980	3			3		56,983			0	769	08/25/2025	1FE.....
78471F	AA 0 SCLP 2016-3 A - ABS.....		06/25/2020	Paydown.....		27,837	45,013	45,012	45,013	(17,176)			(17,176)		27,837			0	564	12/26/2025	1FE.....
80306A	AA 8 SAPA 2018-1 A - ABS.....	C	04/15/2020	Paydown.....		20,904	20,904	20,894	20,896	8			8		20,904			0	296	12/15/2040	1FE.....
803169	AQ 4 SRANC 3R AFR - CDO.....	C	06/22/2020	Paydown.....		18,163	18,163	18,163	18,164	(1)			(1)		18,163			0	371	06/24/2030	1FE.....
806854	AB 1 SCHLUMBERGER INVESTMENT SA.....	C	06/23/2020	Tender Offer.....		2,070,820	2,000,000	2,015,820	2,002,792	(921)			(921)		2,001,871		(1,871)	(1,871)	103,820	09/14/2021	1FE.....
81180W	AL 5 SEAGATE HDD CAYMAN.....	C	04/24/2020	UBS SECURITIES.....		752,350	734,000	734,000	734,000	0			0		734,000		18,350	18,350	28,764	01/01/2025	3FE.....
81743A	AA 7 SEMT 2019-5 A1 - CMO/RMBS.....		06/01/2020	Paydown.....		300,400	300,400	305,657	305,651	(5,251)			(5,251)		300,400			0	4,211	12/27/2049	1FE.....
81745A	AB 3 SEMT 2013-5 A2 - CMO/RMBS.....		06/01/2020	Paydown.....		157,403	157,403	149,016	150,115	7,288			7,288		157,403			0	1,968	05/25/2043	1FM.....
81745J	AA 6 SEMT 2013-11 A1 - CMO/RMBS.....		06/01/2020	Paydown.....		122,511	122,511	120,864	121,086	1,424			1,424		122,511			0	1,913	09/25/2043	1FM.....
81745M	AA 9 SEMT 2013-2 A - CMO/RMBS.....		06/01/2020	Paydown.....		153,859	153,859	137,832	139,457	14,401			14,401		153,859			0	1,197	02/25/2043	1FM.....
81748J	AA 3 SEMT 2019-4 A1 - CMO/RMBS.....		06/01/2020	Paydown.....		175,535	175,535	179,210	179,076	(3,542)			(3,542)		175,535			0	2,692	11/25/2049	1FE.....
81748K	AA 0 SEMT 202 A1 - CMO/RMBS.....		06/25/2020	Paydown.....		95,268	95,268	97,620	97,210	(2,352)			(2,352)		95,268			0	898	03/25/2050	1FE.....
817743	AA 5 SPRO 2019-1 A2 - ABS.....		04/25/2020	Paydown.....		2,494	2,494	2,494	2,494	0			0		2,494			0	55	10/25/2049	2FE.....
83402Q	AA 0 SCLP 162 A - ABS.....		06/25/2020	Paydown.....		124,339	124,339	124,320	124,331	8			8		124,339			0	1,565	10/27/2025	1FE.....
83405A	AA 2 SCLP 2017-1 A - ABS.....		06/25/2020	Paydown.....		122,091	122,091	122,080	122,086	5			5		122,091			0	1,665	01/26/2026	1FE.....
83405R	AB 3 SCLP 2018-1 A2 - ABS.....		06/25/2020	Paydown.....		211,428	211,428	211,391	211,416	12			12		211,428			0	2,762	02/25/2027	1FE.....
83546D	AF 5 SONIC 2018-1 A2 - ABS.....		06/20/2020	Paydown.....		3,750	3,750	3,750	3,750	(0)			(0)		3,750			0	63	02/20/2048	2FE.....
83546D	AG 3 SONIC 2020-1 A21 - ABS.....		06/15/2020	Paydown.....		1,327,193	1,248,958	1,248,958		0			0		1,248,958		78,234	78,234	19,067	01/20/2050	2FE.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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
83546D	AL 2 SONIC CAPITAL LLC., SERIES 2020-1 - ABS		06/20/2020	Paydown		1,875	1,875	1,908			(33)		(33)		1,875			.0	.21	01/20/2050	1FE
83611M	JX 7 SVHE 2005-OPT4 2A4 - RMBS		06/25/2020	Paydown		54,415	54,415	41,627	50,981		3,434		3,434		54,415			.0	.367	12/25/2035	1FM
84858D	AA 6 SPIRIT AIRLINES CLASS A PASS THROUGH CER		04/01/2020	Paydown		32,922	32,922	32,922	32,929		(7)		(7)		32,922			.0	.675	10/01/2029	1FE
85554I	AC 2 STARM 2007-S1 3A1 - CMO/RMBS		06/01/2020	Paydown		14,120	14,120	12,104	13,106		55	943	(888)		14,120			.0	.246	01/25/2037	1FM
857477	AL 7 STATE STREET CORP		04/03/2020	BNP Paribas		3,063,060	3,000,000	2,986,760	2,995,108		368		368		2,995,476		67,584	67,584	36,683	05/15/2023	1FE
86212V	AA 2 STR 2016-1 A1 - ABS		06/20/2020	Paydown		7,456	7,456	7,452	7,453		3		3		7,456			.0	.123	10/22/2046	1FE
86212V	AD 6 STR 2018-1 A1 - ABS		06/20/2020	Paydown		10,331	10,331	10,328	10,329		2		2		10,331			.0	.170	10/20/2048	1FE
86213C	AB 1 STR 2015-1 A2 - ABS		06/20/2020	Paydown		1,250	1,250	1,230	1,238		12		12		1,250			.0	.22	04/20/2045	1FE
863579	VW 5 SARM 2005-17 5A2 - CMO/RMBS		06/25/2020	Paydown		17,846	17,528	8,213	9,938		431		431		17,846			.0	.123	08/25/2035	1FM
86360B	AJ 7 SARM 2006-4 5A1 - CMO/RMBS		06/01/2020	Paydown		2,614	3,118	2,553	2,349		31		31		2,614			.0	.56	05/25/2036	1FM
865622	AW 4 SUMITOMO MITSUI BANKING CORP	C	04/03/2020	BNP Paribas		1,017,050	1,000,000	1,000,000	1,000,000				0		1,000,000		17,050	17,050	23,022	07/18/2022	1FE
865622	AZ 7 SUMITOMO MITSUI BANKING CORP	C	04/03/2020	BNP Paribas		1,012,520	1,000,000	985,240	994,995		419		419		995,414		17,106	17,106	21,583	01/18/2023	1FE
86934N	AA 7 SCML 2018-SBC7 A - CMBS/CMO		06/01/2020	Paydown		61,910	98,630	98,625	98,905		(36,996)		(36,996)		61,910			.0	1,820	05/25/2039	1FE
869507	AA 1 SPSS 2017-1 A - ABS		06/15/2020	Paydown		7,731	7,731	7,727	7,728		3		3		7,731			.0	.141	01/15/2071	1FE
87342R	AF 1 BELL 181 A22 - ABS		05/25/2020	Paydown		2,500	2,500	2,500	2,500		(0)		(0)		2,500			.0	.57	11/25/2048	1FE
87407P	AA 8 TAL 2013-1 A - ABS		06/20/2020	Paydown		72,500	72,500	72,550	72,519		(19)		(19)		72,500			.0	.855	02/22/2038	1FE
87407P	AE 0 TAL 2013-2 A - ABS		06/20/2020	Paydown		50,000	50,000	49,845	49,912		88		88		50,000			.0	.740	11/22/2038	1FE
878237	AH 9 TECH DATA CORP		04/01/2020	Tender Offer		1,033,563	1,000,000	998,330	998,702		34		34		998,736		1,264	1,264	58,313	02/15/2027	2FE
88156E	AB 2 TMTS 2006-17HE AB1 - RMBS		06/25/2020	Paydown		14,230	14,230	12,146	13,380		335		335		14,230			.0	.90	01/25/2038	1FM
88157V	AB 3 TMTS 2007-6ALT A2 - RMBS		06/25/2020	Paydown		32,871	32,871	17,093	20,858		478		478		32,871			.0	.177	08/25/2038	1FM
88159D	AA 3 TES 2017-1 A - ABS		04/20/2020	Paydown		18,717	18,717	18,610	18,627		90		90		18,717			.0	.405	10/21/2047	1FE
88165F	AG 7 TEVA PHARMACEUTICAL FINANCE COMPANY BV	C	05/18/2020	JP Morgan		371,345	394,000	393,220	393,747		32		32		393,778		(22,433)	(22,433)	4,907	12/18/2022	3FE
88166J	AA 1 TEVA PHARMACEUTICAL FINANCE IV BV	C	05/18/2020	CITIGROUP		443,108	451,000	449,354	450,657		69		69		450,726		(7,619)	(7,619)	8,688	11/10/2021	3FE
88315F	AA 9 TMCL 2017-1 A - ABS		06/20/2020	Paydown		22,488	22,488	22,579	22,557		(69)		(69)		22,488			.0	.350	05/20/2042	1FE
88315L	AC 2 TMCL 2019-1 A - ABS		06/20/2020	Paydown		20,000	20,000	19,993	19,994		6		6		20,000			.0	.330	04/20/2044	1FE
89153V	AB 5 TOTAL CAPITAL INTERNATIONAL SA	C	04/01/2020	WELLS FARGO SECURITIES LLC		2,013,920	2,000,000	1,933,780	1,983,931		1,862		1,862		1,985,793		28,127	28,127	36,097	02/17/2022	1FE
89655Y	AA 4 TRL 2009-1 A - ABS		06/16/2020	Paydown		10,862	10,862	10,862	10,863		(1)		(1)		10,862			.0	.267	11/16/2039	2FE
89656C	AA 1 TRL 2010-1 NTS - ABS		06/16/2020	Paydown		38,704	38,704	40,347	39,919		(1,215)		(1,215)		38,704			.0	.799	10/16/2040	1FE
89656F	AA 4 TRL 2012-1 A1 - ABS		06/15/2020	Paydown		78,853	78,853	78,342	78,503		350		350		78,853			.0	.820	01/15/2043	1FE
89657B	AA 2 TRL 191 A1 - ABS		06/17/2020	Paydown		56,646	56,646	53,903	17,571		2,743		2,743		56,646			.0	.529	04/17/2049	1FE
89657B	AB 0 TRL 2019-2 A1 - ABS		06/17/2020	Paydown		36,155	36,155	36,147	36,147		8		8		36,155			.0	.360	10/18/2049	1FE
898203	AA 2 TFINS 172 A1 - CDO	C	04/01/2020	Paydown									0					.0	.4	09/20/2039	1FE
89821J	AA 6 TFINS 2019-1 A1 - CDO	C	05/04/2020	Paydown		49,702	49,702	49,702	49,702		0		0		49,702			.0	.976	02/02/2039	1FE
90187B	AA 9 TWO HARBORS INVESTMENT CORP		06/19/2020	NOMURA SECURITIES/FIXED INCOME		392,000	400,000	400,371	400,272		(61)		(61)		400,211		(8,211)	(8,211)	23,472	01/15/2022	4FE
90331H	MS 9 US BANK NA		04/03/2020	CITIGROUP		1,034,130	1,000,000	996,630	998,183		89		89		998,272		35,858	35,858	19,444	01/27/2025	1FE
90352W	AA 2 STEAM 2018-1 A1 - ABS		06/25/2020	Paydown		45,846	45,846	45,846	45,846		(0)		(0)		45,846			.0	.720	04/27/2048	1FE
90932L	AA 5 UNITED AIRLINES INC - ABS		06/01/2020	Paydown		72,530	72,530	72,530	72,536		(7)		(7)		72,530			.0	1,250	06/01/2029	1FE
90932P	AA 6 UNITED AIRLINES INC - ABS		04/11/2020	Paydown		27,205	27,205	27,205	27,209		(4)		(4)		27,205			.0	.544	10/11/2027	1FE
91832Y	AA 6 VMC 2018-FL2 A - CDO		06/17/2020	Paydown		3,296	3,296	3,298			(2)		(2)		3,296			.0	.26	10/15/2035	1FE
92211M	AC 7 VDC 2018-1 A2 - ABS		06/15/2020	Paydown		5,000	5,000	5,000	5,000		(0)		(0)		5,000			.0	.85	02/16/2043	1FE
92212K	AA 4 VDC 2019-1 A2 - ABS		06/15/2020	Paydown		2,500	2,500	2,500	2,500		(0)		(0)		2,500			.0	.33	07/15/2044	1FE

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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
92257L AB 6	VCC 171 AFX - CMBS.....		06/01/2020	Paydown.....		58,730	58,730	58,715	58,295		436		436		58,730			0	708	05/25/2047	1FE.....
92925V AF 7	WAMU 2007-HY1 2A3 - CMO/RMBS.....		06/01/2020	Paydown.....		8,974	11,819	10,807	10,739		118		118		8,974			0	172	02/25/2037	1FM.....
92935J BC 8	WFRBS 2011-C2 A4 - CMBS.....		06/01/2020	Paydown.....		23,653	23,653	24,849	23,759		(106)		(106)		23,653			0	509	02/15/2044	1FM.....
92938E AM 5	WFRBS 2013-C16 A4 - CMBS.....		06/01/2020	Paydown.....		357,885	357,885	361,443	358,964		(1,079)		(1,079)		357,885			0	8,086	09/17/2046	1FM.....
93363P AC 4	WAMU 2006-AR14 1A3 - CMO/RMBS.....		06/01/2020	Paydown.....		70,105	69,208	64,996	65,551		693		693		70,105			0	936	11/25/2036	1FM.....
93934N AR 6	WMALT 2006-5 2C2 - CMO/RMBS.....		06/25/2020	Paydown.....		2,211	3,119		1,168		85		85		2,211			0	24	07/25/2036	1FM.....
939653 AL 5	WASHINGTON REAL ESTATE INVESTMENT TRUST.....		04/02/2020	Call @ 100.00.....		3,000,000	3,000,000	2,975,970	2,997,866		705		705		2,998,571		1,429	1,429	74,663	10/01/2020	2FE.....
94974B FY 1	WELLS FARGO & CO.....		06/16/2020	WELLS FARGO SECURITIES LLC.....		3,040,578	2,700,000	2,697,219	2,698,410		101		101		2,698,511		342,067	342,067	59,963	06/03/2026	2FE.....
94980G AR 2	WFHET 2004-2 M4 - RMBS.....		06/25/2020	Paydown.....		4,192	4,192	2,892	3,805		(5,470)		(5,470)		4,192			0	(1,148)	12/25/2033	1FM.....
95002F AA 2	WFMBS 2019-4 A1 - CMO/RMBS.....		06/01/2020	Paydown.....		804,962	804,962	819,301	818,692		(13,730)		(13,730)		804,962			0	11,630	09/27/2049	1FE.....
95002K AA 1	WFMBS 201 A1 - CMO/RMBS.....		06/25/2020	Paydown.....		90,578	90,578	91,654			(1,076)		(1,076)		90,578			0	692	12/27/2049	1FE.....
95058X AG 3	WEN 2019-1 A21 - ABS.....		06/15/2020	Paydown.....		22,500	22,500	22,500	22,500						22,500			0	426	06/15/2049	2FE.....
95168Q AR 1	WSTC 2013-1 2BR - CDO.....		05/07/2020	Paydown.....		232,950	232,950	232,950	232,792		158		158		232,950			0	3,952	11/07/2025	1FE.....
95709T AD 2	WESTAR ENERGY, INC.....		05/11/2020	Various.....		1,008,457	1,000,000	1,145,540	1,010,626		(7,095)		(7,095)		1,003,530		(3,530)	(3,530)	50,391	07/15/2020	1FE.....
96033C AA 0	WESTR 2016-1 A - ABS.....		06/30/2020	Paydown.....		210,885	210,885	210,127	210,466		419		419		210,885			0	4,000	12/20/2028	1FE.....
96033C AB 8	WESTR 2016-1 B - ABS/MBS.....		06/30/2020	Paydown.....		105,443	105,443	104,771	105,031		412		412		105,443			0	2,571	12/20/2028	1FE.....
96928* CQ 8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU.....		06/15/2020	Paydown.....		8,278	8,278	8,278	8,279		(0)		(0)		8,278			0	230	06/15/2033	2.....
96928* CR 6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU.....		06/15/2020	Paydown.....		10,136	10,136	10,136	10,136		(0)		(0)		10,136			0	281	05/15/2034	2.....
97064F AA 3	WESTF 2020-A A - ABS.....		06/15/2020	Paydown.....		22,526	22,526	22,526			0		0		22,526			0	145	03/15/2045	1FE.....
97652P AL 5	WIN 2014-1 A11 - CMO/RMBS.....		06/01/2020	Paydown.....		50,130	50,130	49,817	49,836		295		295		50,130			0	772	06/20/2044	1FM.....
98875L AA 7	ZAIS5 V A1 - CDO.....		04/15/2020	Paydown.....		16,688	16,688	16,541	16,668		21		21		16,688			0	292	10/16/2028	1FE.....
98886Y AR 9	ZAIS2 2 ABR - CDO.....		04/25/2020	Paydown.....		137,719	137,719	137,719	137,723		(4)		(4)		137,719			0	2,011	07/27/2026	1FE.....
98956P AT 9	ZIMMER BIOMET HOLDINGS INC.....		05/18/2020	BNP Paribas.....		5,139,250	5,000,000	4,987,900			169		169		4,988,069		151,181	151,181	29,583	03/20/2030	2FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					124,842,211	124,224,336	122,746,339	116,225,039	1,466	158,231	45,131	114,566	0	123,472,413	0	716,019	716,019	3,614,660	XXX	XXX
8399997	Total - Bonds - Part 4.....					136,791,934	136,135,634	134,793,287	126,253,415	1,466	107,135	45,131	63,470	0	135,383,727	0	754,427	754,427	3,788,417	XXX	XXX
8399999	Total - Bonds.....					136,791,934	136,135,634	134,793,287	126,253,415	1,466	107,135	45,131	63,470	0	135,383,727	0	754,427	754,427	3,788,417	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00123Q 10 4	AGNC INVESTMENT REIT ORD.....		05/01/2020	ISI GROUP INC.....		62,166,000		766,602	1,000,251	(98,844)			(98,844)		1,000,251		(233,649)	(233,649)	47,246	XXX	XXX
174610 10 4	CITIZENS FINANCIAL GROUP ORD.....		06/05/2020	Various.....		11,469,000		277,890	341,637	(124,119)			(124,119)		341,637		(63,748)	(63,748)	8,946	XXX	XXX
95040Q 10 5	WELLTOWER ORD.....		06/05/2020	CORNERSTONE MACRO.....		2,314,000		139,488	80,576						80,576		58,911	58,911	1,412	XXX	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					1,183,979		1,183,979	1,564,851	(222,963)	0	0	(222,963)	0	1,422,465	0	(238,486)	(238,486)	57,604	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					1,183,979		1,183,979	1,564,851	(222,963)	0	0	(222,963)	0	1,422,465	0	(238,486)	(238,486)	57,604	XXX	XXX
9799999	Total - Common Stocks.....					1,183,979		1,183,979	1,564,851	(222,963)	0	0	(222,963)	0	1,422,465	0	(238,486)	(238,486)	57,604	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					1,183,979		1,183,979	1,564,851	(222,963)	0	0	(222,963)	0	1,422,465	0	(238,486)	(238,486)	57,604	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					137,975,913		136,215,752	127,818,266	(221,497)	107,135	45,131	(159,493)	0	136,806,192	0	515,942	515,942	3,846,021	XXX	XXX

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	07/06/2019.....	07/06/2020.....	.....	7,757,984	2,990.41.....	173,779	.....	.....	112,433	.....	112,433	(156,088)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	07/06/2019.....	07/06/2020.....	.....	10,727,519	2,990.41.....	220,987	.....	.....	283,203	.....	283,203	(17,604)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	07/06/2019.....	07/06/2020.....	.....	1,780,672	2,990.41.....	38,961	.....	.....	49,291	.....	49,291	(3,933)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/06/2019.....	07/06/2020.....	.....	1,196,164	2,990.41.....	28,006	.....	.....	34,794	.....	34,794	(3,590)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/06/2019.....	07/06/2020.....	.....	1,495,205	2,990.41.....	38,147	.....	.....	46,328	.....	46,328	(6,522)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/06/2019.....	07/06/2020.....	.....	2,691,369	2,990.41.....	78,619	.....	.....	90,812	.....	90,812	(19,565)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/19/2019.....	07/20/2020.....	.....	7,186,085	2,976.61.....	161,687	.....	.....	97,906	.....	97,906	(160,546)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/19/2019.....	07/20/2020.....	.....	9,770,329	2,976.61.....	199,804	.....	.....	246,359	.....	246,359	(26,239)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/19/2019.....	07/20/2020.....	.....	3,274,271	2,976.61.....	70,108	.....	.....	86,527	.....	86,527	(9,744)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/19/2019.....	07/20/2020.....	.....	2,083,627	2,976.61.....	46,700	.....	.....	57,532	.....	57,532	(6,843)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/19/2019.....	07/20/2020.....	.....	2,083,627	2,976.61.....	52,741	.....	.....	64,161	.....	64,161	(9,439)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/19/2019.....	07/20/2020.....	.....	1,190,644	2,976.61.....	31,922	.....	.....	38,381	.....	38,381	(6,275)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/19/2019.....	07/20/2020.....	.....	2,083,627	2,976.61.....	59,615	.....	.....	70,972	.....	70,972	(13,173)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	07/19/2019.....	07/20/2020.....	.....	892,983	2,976.61.....	30,103	.....	.....	34,550	.....	34,550	(8,699)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	08/06/2019.....	08/06/2020.....	.....	6,391,247	2,881.77.....	150,834	.....	.....	289,456	.....	289,456	23,605	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/06/2019.....	08/06/2020.....	.....	11,481,919	2,881.77.....	222,749	.....	.....	314,207	.....	314,207	(8,231)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/06/2019.....	08/06/2020.....	.....	1,805,738	2,881.77.....	38,282	.....	.....	54,187	.....	54,187	(1,629)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2019.....	08/06/2020.....	.....	1,440,885	2,881.77.....	32,437	.....	.....	45,925	.....	45,925	(1,509)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2019.....	08/06/2020.....	.....	1,152,708	2,881.77.....	28,830	.....	.....	40,968	.....	40,968	(1,580)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2019.....	08/06/2020.....	.....	1,152,708	2,881.77.....	30,562	.....	.....	43,457	.....	43,457	(1,830)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2019.....	08/06/2020.....	.....	3,458,124	2,881.77.....	97,565	.....	.....	138,943	.....	138,943	(6,443)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	08/20/2019.....	08/20/2020.....	.....	6,462,277	2,900.51.....	153,802	.....	.....	266,093	.....	266,093	652	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/20/2019.....	08/20/2020.....	.....	9,177,854	2,900.51.....	178,050	.....	.....	239,350	.....	239,350	(12,672)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/20/2019.....	08/20/2020.....	.....	1,556,682	2,900.51.....	33,469	.....	.....	45,149	.....	45,149	(2,558)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/20/2019.....	08/20/2020.....	.....	1,706,196	2,900.51.....	38,731	.....	.....	52,564	.....	52,564	(3,104)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/20/2019.....	08/20/2020.....	.....	1,034,915	2,900.51.....	26,908	.....	.....	36,644	.....	36,644	(2,402)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/20/2019.....	08/20/2020.....	.....	3,225,434	2,900.51.....	97,086	.....	.....	132,931	.....	132,931	(9,947)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	09/06/2019.....	09/06/2020.....	.....	6,323,936	2,978.71.....	146,399	.....	.....	168,634	.....	168,634	(55,996)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/06/2019.....	09/06/2020.....	.....	10,127,614	2,978.71.....	196,602	.....	.....	224,949	.....	224,949	(31,761)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	09/06/2019.....	09/06/2020.....	.....	1,066,573	2,978.71.....	23,038	.....	.....	26,272	.....	26,272	(3,847)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/06/2019.....	09/06/2020.....	.....	1,191,484	2,978.71.....	26,702	.....	.....	30,415	.....	30,415	(4,514)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/06/2019.....	09/06/2020.....	.....	1,191,484	2,978.71.....	27,894	.....	.....	31,818	.....	31,818	(4,812)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/06/2019.....	09/06/2020.....	.....	1,787,226	2,978.71.....	48,992	.....	.....	55,764	.....	55,764	(9,238)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/06/2019.....	09/06/2020.....	.....	2,382,968	2,978.71.....	69,611	.....	.....	78,866	.....	78,866	(13,566)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	09/06/2019.....	09/06/2020.....	.....	1,963,640	2,978.71.....	63,622	.....	.....	72,158	.....	72,158	(13,342)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	09/20/2019.....	09/20/2020.....	.....	5,745,139	2,992.07.....	135,585	.....	.....	105,537	.....	105,537	(98,405)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	09/20/2019.....	09/20/2020.....	.....	12,329,399	2,992.07.....	260,150	.....	.....	287,861	.....	287,861	(42,821)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/20/2019.....	09/20/2020.....	.....	1,161,017	2,992.07.....	26,007	.....	.....	28,795	.....	28,795	(4,404)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/20/2019.....	09/20/2020.....	.....	1,585,111	2,992.07.....	37,567	.....	.....	41,583	.....	41,583	(6,534)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/20/2019.....	09/20/2020.....	.....	2,075,941	2,992.07.....	58,334	.....	.....	64,807	.....	64,807	(11,144)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/20/2019.....	09/20/2020.....	2,071,511	2,992.07.....	64,217	71,234	71,234	(12,953)	0002.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	10/04/2019.....	10/06/2020.....	.....	6,766,649	2,952.01.....	161,046	.....	.....	221,666	.....	221,666	(25,260)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	10/04/2019.....	10/06/2020.....	.....	10,462,755	2,952.01.....	208,209	.....	.....	244,733	.....	244,733	(28,189)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/04/2019.....	10/06/2020.....	.....	2,019,728	2,952.01.....	45,646	.....	.....	53,723	.....	53,723	(6,399)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/04/2019.....	10/06/2020.....	.....	1,330,804	2,952.01.....	33,936	.....	.....	39,994	.....	39,994	(4,943)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/04/2019.....	10/06/2020.....	.....	1,488,782	2,952.01.....	41,537	.....	.....	48,856	.....	48,856	(6,226)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	10/04/2019.....	10/06/2020.....	.....	1,204,180	2,952.01.....	35,282	.....	.....	42,024	.....	42,024	(5,522)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	10/04/2019.....	10/06/2020.....	.....	2,159,681	2,952.01.....	70,838	.....	.....	84,066	.....	84,066	(11,791)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	10/18/2019.....	10/20/2020.....	.....	6,238,411	2,986.20.....	140,364	.....	.....	136,603	.....	136,603	(76,123)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/18/2019.....	10/20/2020.....	.....	13,834,781	2,986.20.....	271,853	.....	.....	307,808	.....	307,808	(38,916)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	10/18/2019.....	10/20/2020.....	.....	1,345,284	2,986.20.....	34,843	.....	.....	39,615	.....	39,615	(5,541)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	10/18/2019.....	10/20/2020.....	.....	2,990,004	2,986.20.....	85,215	.....	.....	97,429	.....	97,429	(14,306)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	11/06/2019.....	11/06/2020.....	.....	7,828,405	3,076.78.....	172,225	.....	.....	96,973	.....	96,973	(135,927)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	11/06/2019.....	11/06/2020.....	.....	14,460,866	3,076.78.....	269,142	.....	.....	271,153	.....	271,153	(50,076)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	11/06/2019.....	11/06/2020.....	.....	2,060,396	3,076.78.....	46,977	.....	.....	47,300	.....	47,300	(9,202)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	11/06/2019.....	11/06/2020.....	.....	1,846,068	3,076.78.....	51,159	.....	.....	51,567	.....	51,567	(10,674)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	11/06/2019.....	11/06/2020.....	.....	2,769,102	3,076.78.....	83,380	.....	.....	83,904	.....	83,904	(17,703)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	11/20/2019.....	11/20/2020.....	.....	5,754,863	3,108.46.....	131,499	.....	.....	42,685	.....	42,685	(120,165)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....	.....	13,155,087	3,108.46.....	249,947	.....	.....	239,766	.....	239,766	(47,772)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....	.....	1,220,961	3,108.46.....	30,542	.....	.....	29,225	.....	29,225	(6,103)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....	.....	1,546,510	3,108.46.....	40,983	.....	.....	39,215	.....	39,215	(8,260)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....	.....	2,324,755	3,108.46.....	72,765	.....	.....	69,456	.....	69,456	(15,155)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/06/2019.....	12/06/2020.....	.....	7,179,461	3,145.91.....	167,999	.....	.....	56,277	.....	56,277	(129,810)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....	.....	13,842,004	3,145.91.....	270,090	.....	.....	241,881	.....	241,881	(45,421)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....	.....	1,572,955	3,145.91.....	47,682	.....	.....	42,498	.....	42,498	(8,704)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....	.....	1,258,364	3,145.91.....	33,362	.....	.....	29,734	.....	29,734	(5,886)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....	.....	943,773	3,145.91.....	27,004	.....	.....	24,122	.....	24,122	(4,867)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....	.....	1,258,364	3,145.91.....	28,834	.....	.....	25,803	.....	25,803	(4,966)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....	.....	943,773	3,145.91.....	24,079	.....	.....	21,473	.....	21,473	(4,216)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/20/2019.....	12/20/2020.....	.....	6,094,731	3,221.22.....	131,646	.....	.....	16,064	.....	16,064	(108,787)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019.....	12/20/2020.....	.....	12,562,758	3,221.22.....	248,875	.....	.....	197,543	.....	197,543	(41,095)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	12/20/2019.....	12/20/2020.....	.....	1,600,734	3,221.22.....	52,024	.....	.....	40,416	.....	40,416	(9,678)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019.....	12/20/2020.....	.....	1,610,610	3,221.22.....	46,082	.....	.....	36,141	.....	36,141	(8,155)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019.....	12/20/2020.....	.....	1,288,488	3,221.22.....	35,062	.....	.....	27,520	.....	27,520	(6,123)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019.....	12/20/2020.....	.....	966,366	3,221.22.....	22,137	.....	.....	17,527	.....	17,527	(3,748)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/06/2020.....	01/06/2021.....	.....	6,639,246	3,246.28.....	.....	.....	153,699	.....	22,824	.....	22,824	(130,874)	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/06/2020.....	01/06/2021.....	.....	12,864,049	3,246.28.....	.....	.....	255,609	.....	197,391	.....	197,391	(58,218)	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	01/06/2020.....	01/06/2021.....	.....	973,884	3,246.28.....	.....	.....	21,631	.....	16,668	.....	16,668	(4,964)	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	01/06/2020.....	01/06/2021.....	.....	2,272,396	3,246.28.....	.....	.....	59,559	.....	45,682	.....	45,682	(13,877)	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/06/2020.....	01/06/2021.....	.....	1,067,920	3,246.28.....	.....	.....	28,620	.....	21,852	.....	21,852	(6,768)	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/06/2020.....	01/06/2021.....	.....	1,700,252	3,246.28.....	.....	.....	50,923	.....	38,397	.....	38,397	(12,525)	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/17/2020.....	01/20/2021.....	.....	6,039,435	3,329.62.....	.....	.....	128,640	.....	4,819	.....	4,819	(123,821)	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	01/17/2020.....	01/20/2021.....	10,321,822	3,329.62.....	207,558	129,144	129,144	(78,414)	0002.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	01/17/2020.....	01/20/2021.....	.....	1,664,810	3,329.62.....	.....	37,807	.....	22,881	.....	22,881	(14,926)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	01/17/2020.....	01/20/2021.....	.....	1,331,848	3,329.62.....	.....	34,374	.....	20,322	.....	20,322	(14,052)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	01/17/2020.....	01/20/2021.....	.....	1,997,772	3,329.62.....	.....	57,753	.....	33,316	.....	33,316	(24,437)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	01/17/2020.....	01/20/2021.....	.....	998,886	3,329.62.....	.....	30,574	.....	17,483	.....	17,483	(13,092)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	02/06/2020.....	02/06/2021.....	.....	6,267,338	3,345.78.....	.....	133,494	.....	7,995	.....	7,995	(125,499)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	02/06/2020.....	02/06/2021.....	.....	15,056,010	3,345.78.....	.....	287,704	.....	175,063	.....	175,063	(112,641)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	02/06/2020.....	02/06/2021.....	.....	2,007,468	3,345.78.....	.....	50,205	.....	29,125	.....	29,125	(21,080)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	02/06/2020.....	02/06/2021.....	.....	1,631,977	3,345.78.....	.....	43,411	.....	24,949	.....	24,949	(18,462)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	02/06/2020.....	02/06/2021.....	.....	2,527,271	3,345.78.....	.....	80,039	.....	44,632	.....	44,632	(35,407)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/20/2020.....	02/20/2021.....	.....	6,307,358	3,373.23.....	.....	138,131	.....	5,146	.....	5,146	(132,985)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/20/2020.....	02/20/2021.....	.....	11,428,555	3,373.23.....	.....	220,571	.....	119,254	.....	119,254	(101,317)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	02/20/2020.....	02/20/2021.....	.....	3,035,907	3,373.23.....	.....	77,449	.....	40,341	.....	40,341	(37,108)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	02/20/2020.....	02/20/2021.....	.....	1,011,969	3,373.23.....	.....	28,648	.....	14,711	.....	14,711	(13,937)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	02/20/2020.....	02/20/2021.....	.....	1,595,851	3,373.23.....	.....	52,184	.....	26,255	.....	26,255	(25,929)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/06/2020.....	03/05/2021.....	.....	5,960,577	2,972.37.....	.....	136,497	.....	136,994	.....	136,994	497	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	03/06/2020.....	03/05/2021.....	.....	12,186,717	2,972.37.....	.....	230,478	.....	260,410	.....	260,410	29,932	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	03/06/2020.....	03/05/2021.....	.....	2,080,659	2,972.37.....	.....	53,294	.....	59,910	.....	59,910	6,616	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	03/06/2020.....	03/05/2021.....	.....	1,188,948	2,972.37.....	.....	31,998	.....	35,990	.....	35,990	3,993	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/06/2020.....	03/05/2021.....	.....	2,451,109	2,972.37.....	.....	78,435	.....	88,401	.....	88,401	9,965	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/20/2020.....	03/19/2021.....	.....	6,835,478	2,304.92.....	.....	183,464	.....	294,239	.....	294,239	110,775	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	03/20/2020.....	03/19/2021.....	.....	12,216,076	2,304.92.....	.....	232,321	.....	345,535	.....	345,535	113,214	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/20/2020.....	03/19/2021.....	.....	1,969,333	2,304.92.....	.....	51,400	.....	76,999	.....	76,999	25,600	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/20/2020.....	03/19/2021.....	.....	1,136,185	2,304.92.....	.....	31,813	.....	47,713	.....	47,713	15,900	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/20/2020.....	03/19/2021.....	.....	1,910,327	2,304.92.....	.....	62,277	.....	94,383	.....	94,383	32,106	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/06/2020.....	04/06/2021.....	.....	7,830,552	2,663.68.....	.....	193,415	.....	282,378	.....	282,378	88,964	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/06/2020.....	04/06/2021.....	.....	14,650,240	2,663.68.....	.....	272,658	.....	364,952	.....	364,952	92,294	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/06/2020.....	04/06/2021.....	.....	2,397,312	2,663.68.....	.....	52,771	.....	71,021	.....	71,021	18,250	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/06/2020.....	04/06/2021.....	.....	1,331,840	2,663.68.....	.....	31,712	.....	42,814	.....	42,814	11,102	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/06/2020.....	04/06/2021.....	.....	1,125,103	2,663.68.....	.....	29,590	.....	40,214	.....	40,214	10,624	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/06/2020.....	04/06/2021.....	.....	1,587,608	2,663.68.....	.....	47,628	.....	65,374	.....	65,374	17,746	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/20/2020.....	04/20/2021.....	.....	6,699,784	2,823.16.....	.....	156,105	.....	203,449	.....	203,449	47,344	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/20/2020.....	04/20/2021.....	.....	1,693,896	2,823.16.....	.....	19,839	.....	24,487	.....	24,487	4,649	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/20/2020.....	04/20/2021.....	.....	10,445,692	2,823.16.....	.....	197,521	.....	247,805	.....	247,805	50,283	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/20/2020.....	04/20/2021.....	.....	1,976,212	2,823.16.....	.....	43,893	.....	54,887	.....	54,887	10,994	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/20/2020.....	04/20/2021.....	.....	1,129,264	2,823.16.....	.....	27,114	.....	34,010	.....	34,010	6,896	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/20/2020.....	04/20/2021.....	.....	1,636,490	2,823.16.....	.....	43,531	.....	54,720	.....	54,720	11,190	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	04/20/2020.....	04/20/2021.....	.....	1,973,883	2,823.16.....	.....	66,717	.....	84,025	.....	84,025	17,308	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/06/2020.....	05/06/2021.....	.....	8,484,633	2,848.42.....	.....	179,874	.....	232,789	.....	232,789	52,915	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	05/06/2020.....	05/06/2021.....	.....	1,709,052	2,848.42.....	.....	20,013	.....	23,753	.....	23,753	3,741	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	8,891,022	2,848.42.....	.....	152,926	.....	183,874	.....	183,874	30,948	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	05/06/2020.....	05/06/2021.....	.....	1,709,052	2,848.42.....	.....	33,177	.....	39,925	.....	39,925	6,749	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	2,737,325	2,848.42.....	.....	64,053	.....	77,562	.....	77,562	13,508	.....	.....	.....	.....	.....	0002.....

QE062

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	05/06/2020.....	05/06/2021.....	.....	2,278,736	2,848.42.....	.....	59,499	.....	72,036	.....	72,036	12,537	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	1,051,698	2,848.42.....	.....	28,922	.....	35,299	.....	35,299	6,377	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	1,541,564	2,848.42.....	.....	48,559	.....	59,184	.....	59,184	10,624	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	05/06/2020.....	05/06/2021.....	.....	1,219,456	2,848.42.....	.....	41,888	.....	51,463	.....	51,463	9,574	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/20/2020.....	05/20/2021.....	.....	6,641,074	2,971.61.....	.....	144,775	.....	156,985	.....	156,985	12,209	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	05/20/2020.....	05/20/2021.....	.....	1,188,644	2,971.61.....	.....	14,042	.....	15,307	.....	15,307	1,266	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	05/20/2020.....	05/20/2021.....	.....	7,726,186	2,971.61.....	.....	135,315	.....	147,676	.....	147,676	12,362	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	05/20/2020.....	05/20/2021.....	.....	1,864,271	2,971.61.....	.....	36,726	.....	40,209	.....	40,209	3,483	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	05/20/2020.....	05/20/2021.....	.....	2,377,288	2,971.61.....	.....	56,371	.....	62,064	.....	62,064	5,693	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/20/2020.....	05/20/2021.....	.....	1,312,491	2,971.61.....	.....	34,650	.....	38,242	.....	38,242	3,592	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/20/2020.....	05/20/2021.....	.....	1,546,005	2,971.61.....	.....	45,607	.....	50,641	.....	50,641	5,034	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/20/2020.....	05/20/2021.....	.....	1,710,333	2,971.61.....	.....	55,415	.....	61,613	.....	61,613	6,198	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/05/2020.....	06/06/2021.....	.....	9,719,734	3,193.93.....	.....	207,030	.....	145,599	.....	145,599	(61,432)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	06/05/2020.....	06/06/2021.....	.....	1,596,965	3,193.93.....	.....	18,862	.....	16,542	.....	16,542	(2,320)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	06/05/2020.....	06/06/2021.....	.....	7,346,039	3,193.93.....	.....	127,177	.....	111,962	.....	111,962	(15,215)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	06/05/2020.....	06/06/2021.....	.....	2,555,144	3,193.93.....	.....	47,555	.....	41,980	.....	41,980	(5,575)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	06/05/2020.....	06/06/2021.....	.....	1,277,572	3,193.93.....	.....	25,182	.....	22,193	.....	22,193	(2,989)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	06/05/2020.....	06/06/2021.....	.....	2,235,751	3,193.93.....	.....	52,342	.....	46,056	.....	46,056	(6,286)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	06/05/2020.....	06/06/2021.....	.....	1,596,965	3,193.93.....	.....	41,377	.....	36,477	.....	36,477	(4,900)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	06/05/2020.....	06/06/2021.....	.....	4,790,895	3,193.93.....	.....	157,191	.....	138,095	.....	138,095	(19,096)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/19/2020.....	06/20/2021.....	.....	7,580,927	3,097.74.....	.....	168,297	.....	146,813	.....	146,813	(21,484)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	06/19/2020.....	06/20/2021.....	.....	1,548,870	3,097.74.....	.....	18,447	.....	17,803	.....	17,803	(644)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	06/19/2020.....	06/20/2021.....	.....	8,054,124	3,097.74.....	.....	141,035	.....	136,892	.....	136,892	(4,143)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	06/19/2020.....	06/20/2021.....	.....	2,787,966	3,097.74.....	.....	55,795	.....	54,131	.....	54,131	(1,664)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	06/19/2020.....	06/20/2021.....	.....	1,858,644	3,097.74.....	.....	40,167	.....	39,048	.....	39,048	(1,119)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	06/19/2020.....	06/20/2021.....	.....	1,239,096	3,097.74.....	.....	30,866	.....	29,918	.....	29,918	(947)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	06/19/2020.....	06/20/2021.....	.....	2,168,418	3,097.74.....	.....	61,610	.....	59,563	.....	59,563	(2,046)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	06/19/2020.....	06/20/2021.....	.....	1,548,870	3,097.74.....	.....	46,017	.....	44,492	.....	44,492	(1,525)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	06/19/2020.....	06/20/2021.....	.....	929,322	3,097.74.....	.....	30,025	.....	28,998	.....	28,998	(1,030)	.....	.....	.....	.....	.....	0002.....
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										6,957,468	6,873,841	0	13,900,723	XXX	13,900,723	(2,154,646)	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other.....										6,957,468	6,873,841	0	13,900,723	XXX	13,900,723	(2,154,646)	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants.....										6,957,468	6,873,841	0	13,900,723	XXX	13,900,723	(2,154,646)	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options.....										6,957,468	6,873,841	0	13,900,723	XXX	13,900,723	(2,154,646)	0	0	0	0	XXX	XXX
Totals																						
1709999999. Total-Hedging Other.....										6,957,468	6,873,841	0	13,900,723	XXX	13,900,723	(2,154,646)	0	0	0	0	XXX	XXX
1759999999. TOTAL.....										6,957,468	6,873,841	0	13,900,723	XXX	13,900,723	(2,154,646)	0	0	0	0	XXX	XXX

QE06.3

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 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
NAIC 1 Designation											
BARCLAYS.....	Y.....	Y.....		2,668,412		2,668,412	2,668,412		2,668,412		0
BNP PARIBAS NY.....	Y.....	Y.....		599,347		599,347	599,347		599,347		0
CHICAGO BOARD OF EXCHANGE.....	N.....	N.....		5,557,498		5,557,498	5,557,498		5,557,498		0
CITIBANK.....	Y.....	Y.....		51,463		51,463	51,463		51,463		0
MERRILL LYNCH.....	Y.....	Y.....		710,156		710,156	710,156		710,156		0
MORGAN STANLEY.....	Y.....	Y.....	40,000	671,488		631,488	671,488		631,488		0
ROYAL BANK OF CANADA.....	Y.....	Y.....		226,616		226,616	226,616		226,616		0
SOCIETE GENERALE.....	Y.....	Y.....		26,255		26,255	26,255		26,255		0
UBS SECURITIES.....	Y.....	Y.....		580,761		580,761	580,761		580,761		0
WELLS FARGO.....	Y.....	Y.....		2,808,728		2,808,728	2,808,728		2,808,728		0
0299999999. Total NAIC 1 Designation.....			40,000	13,900,723	0	13,860,723	13,900,723	0	13,860,723	0	0
0999999999. Gross Totals.....			40,000	13,900,723	0	13,860,723	13,900,723	0	13,860,723	0	0
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				13,900,723	0						0

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
MORGAN STANLEY.....	CASH.....		BANK OF NEW YORK (141003).....	40,000	40,000			
0199999999. Totals.....				40,000	40,000	0	XXX	XXX

QE09

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Statement as of June 30, 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
PNC Bank..... Pittsburgh, PA.....					(2,121,271)	(301,257)	1,144,217	XXX
Bank of New York Mellon..... New York, NY.....		0.010		4	5,517	354,400	1,287,650	XXX
Cash Held With Securities On Deposit.....					4,575	9,143	9,143	XXX
The Neighborhood National Bank..... National City, CA.....		1.300	328	100	100,000	100,000	100,000	XXX
0199999. Total Open Depositories.....	XXX	XXX	328	104	(2,011,179)	162,285	2,541,010	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	328	104	(2,011,179)	162,285	2,541,010	XXX
0599999. Total Cash.....	XXX	XXX	328	104	(2,011,179)	162,285	2,541,010	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
Exempt Money Market Mutual Funds as Identified by the SVO									
31846V 41 9	FIRST AMER:TRS OBG V.....		SD.....	02/04/2020.....	.....0.010	.....	.....0	.....	.....0
825252 40 6	INVESCO TREASURY INST.....		.....	06/29/2020.....	.....0.080	.....	.....86,192,216	.....5,527	.....257,576
94975H 29 6	WELLSFARGO:TRS+ MM I.....		SD.....	06/02/2020.....	.....0.060	.....	.....0	.....	.....0
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....		.....	.....	.....	.....	.....86,192,216	.....5,527	.....257,576
All Other Money Market Mutual Funds									
608919 47 8	FEDERATED HRMS GV O SEL.....		SD.....	06/15/2020.....	.....0.100	.....	.....109,693	.....6	.....43
SA0000 56 0	BB&T TRUST DEPOSIT.....		SD.....	06/01/2020.....	.....0.450	.....	.....4,706	.....	.....16
8699999	Total - All Other Money Market Mutual Funds.....		.....	.....	.....	.....	.....114,399	.....6	.....59
8899999	Total - Cash Equivalents.....		.....	.....	.....	.....	.....86,306,615	.....5,533	.....257,635

QE14