



# QUARTERLY STATEMENT

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

## GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 16691	Employer's ID Number..... 31-0501234
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... March 7, 1872	Commenced Business..... March 7, 1872	
Statutory Home Office	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-369-5000 <i>(Area Code) (Telephone Number)</i>
Mail Address	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-369-5000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.greatamericaninsurancegroup.com	
Statutory Statement Contact	Robert James Schwartz <i>(Name)</i> BSchwartz@gaig.com <i>(E-Mail Address)</i>	513-369-5092 <i>(Area Code) (Telephone Number) (Extension)</i> 513-369-3873 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Gary John Gruber	President	2. Sue Ann Erhart	Senior Vice President, General Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. Lisa Ann Hays	Vice President & Actuary

### OTHER

Ronald James Brichler	Executive Vice President	Vincent McLenaghan	Executive Vice President
Anthony Joseph Mercurio	Executive Vice President	Michael Eugene Sullivan Jr.	Executive Vice President
David Lawrence Thompson Jr.	Executive Vice President	Aaron Beasy Latto	Senior Vice President
James Louis Muething	Senior Vice President	James Richard Niehaus	Senior Vice President & Chief Information Officer
Michael David Pierce	Senior Vice President	Carol Prevatt Sipe #	Senior Vice President
Bruce Robert Smith Jr.	Senior Vice President	David John Witzgall	Senior Vice President, CFO & Treasurer
Annette Denise Gardner	Vice President & Assistant Treasurer	John William Tholen	Vice President
Magdalena Franziska Kulik Grossman #	Chief Compliance Officer	Stephen Charles Beraha	AVP, Assistant General Counsel & Asst. Secretary
Brian Anthony Moning	Assistant Vice President	Lisa Ann Pennekamp	Assistant Vice President & Asst. General Counsel
Howard Kim Baird	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer

### DIRECTORS OR TRUSTEES

Ronald James Brichler	Michelle Ann Gillis	Gary John Gruber	Michael Eugene Sullivan Jr.
David Lawrence Thompson Jr.	David John Witzgall		

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.

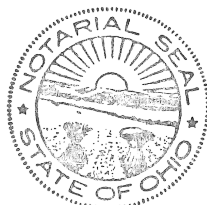
*Gary John Gruber*  
(Signature)  
Gary John Gruber  
President  
(Title)

*Sue C. Erhart*  
(Signature)  
Sue Ann Erhart  
Senior Vice President, General Counsel & Secretary  
(Title)

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

Subscribed and sworn to before me  
This 10th day of November, 2020

*Holly M Clayton*  
Notary Public, State of Ohio  
My Commission Expires April 28, 2025



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

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	4,221,647,111	0	4,221,647,111	4,151,708,417
2. Stocks:				
2.1 Preferred stocks.....	221,000,660	0	221,000,660	255,633,110
2.2 Common stocks.....	929,399,367	26,220,366	903,179,001	1,118,281,812
3. Mortgage loans on real estate:				
3.1 First liens.....	452,397,120	0	452,397,120	370,715,151
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	38,950,859	0	38,950,859	57,455,615
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....42,142,242), cash equivalents (\$.....614,153,865) and short-term investments (\$.....305,570,676).....	961,866,783	0	961,866,783	752,974,261
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	423,270	0	423,270	234,874
8. Other invested assets.....	886,903,383	0	886,903,383	766,437,556
9. Receivables for securities.....	1,664,321	0	1,664,321	3,036,261
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	7,714,252,875	26,220,366	7,688,032,509	7,476,477,057
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	40,016,418	5,207	40,011,211	38,476,462
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	504,614,507	32,758,137	471,856,370	365,158,831
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	328,789,873	0	328,789,873	299,267,044
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	148,033,554	0	148,033,554	53,513,207
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	9,584,901
18.2 Net deferred tax asset.....	184,426,022	0	184,426,022	138,212,352
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	66,563,871	58,415,628	8,148,243	7,148,510
21. Furniture and equipment, including health care delivery assets (\$.....0).....	8,849,480	8,849,480	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	12,511,191	163,998	12,347,194	11,964,847
24. Health care (\$.....0) and other amounts receivable.....	11,918,545	0	11,918,545	13,636,942
25. Aggregate write-ins for other than invested assets.....	821,067,860	31,139,306	789,928,554	562,019,852
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	9,841,044,196	157,552,121	9,683,492,075	8,975,460,005
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	9,841,044,196	157,552,121	9,683,492,075	8,975,460,005

### DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Receivable from Federal Crop Insurance Corporation.....	558,796,797	0	558,796,797	325,600,767
2502. Company owned life insurance.....	189,662,555	0	189,662,555	185,334,724
2503. Other assets and receivables.....	31,719,377	30,567,870	1,151,507	10,257,304
2598. Summary of remaining write-ins for Line 25 from overflow page.....	40,889,131	571,436	40,317,695	40,827,056
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	821,067,860	31,139,306	789,928,554	562,019,852

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,181,686,302).....	3,595,163,498	3,329,924,121
2. Reinsurance payable on paid losses and loss adjustment expenses.....	7,363,359	5,298,615
3. Loss adjustment expenses.....	832,436,373	767,943,858
4. Commissions payable, contingent commissions and other similar charges.....	118,039,917	95,649,888
5. Other expenses (excluding taxes, licenses and fees).....	171,160,981	175,603,905
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	29,214,190	28,723,957
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	735,462	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....745,262,156 and including warranty reserves of \$....4,417,691 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	1,645,939,502	1,469,883,822
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	214,344,612	144,300,777
13. Funds held by company under reinsurance treaties.....	654,796,458	555,341,414
14. Amounts withheld or retained by company for account of others.....	103,597,483	101,383,204
15. Remittances and items not allocated.....	2,886,581	1,320,503
16. Provision for reinsurance (including \$....12,000 certified).....	44,229,000	44,229,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	25,652,344	25,024,572
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	9,010,508	3,491,941
20. Derivatives.....	0	0
21. Payable for securities.....	15,416,481	4,272,768
22. Payable for securities lending.....	0	0
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(88,543,281)	(111,609,074)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	7,381,443,467	6,640,783,270
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	7,381,443,467	6,640,783,270
29. Aggregate write-ins for special surplus funds.....	85,101,553	90,949,254
30. Common capital stock.....	15,440,600	15,440,600
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	877,591,025	871,833,489
35. Unassigned funds (surplus).....	1,323,915,430	1,356,453,393
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	2,302,048,608	2,334,676,735
38. Totals (Page 2, Line 28, Col. 3).....	9,683,492,075	8,975,460,005

## DETAILS OF WRITE-INS

2501. Accounts payable and other liabilities.....	21,092,864	19,984,663
2502. Retroactive reinsurance ceded.....	(109,636,145)	(131,593,738)
2503. ....	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(88,543,281)	(111,609,074)
2901. Retroactive reinsurance gain.....	85,101,553	90,949,254
2902. ....	0	0
2903. ....	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	85,101,553	90,949,254
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.... 2,023,779,533).....	1,791,460,772	1,654,379,375	2,347,201,129
1.2 Assumed..... (written \$.... 1,992,966,476).....	1,868,554,497	1,771,545,126	2,380,111,293
1.3 Ceded..... (written \$.... 1,391,858,815).....	1,211,183,755	1,123,774,539	1,579,118,341
1.4 Net..... (written \$.... 2,624,887,194).....	2,448,831,514	2,302,149,962	3,148,194,080
DEDUCTIONS:			
2. Losses incurred (current accident year \$.... 1,570,977,721):			
2.1 Direct.....	999,882,296	924,973,725	1,548,148,390
2.2 Assumed.....	918,070,285	830,270,115	1,137,524,096
2.3 Ceded.....	698,573,636	629,673,458	1,106,950,762
2.4 Net.....	1,219,378,945	1,125,570,381	1,578,721,724
3. Loss adjustment expenses incurred.....	291,839,274	290,180,983	381,057,513
4. Other underwriting expenses incurred.....	811,979,877	802,228,811	1,057,156,109
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,323,198,097	2,217,980,175	3,016,935,346
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	125,633,417	84,169,787	131,258,735
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	183,310,028	199,288,670	278,091,511
10. Net realized capital gains (losses) less capital gains tax of \$.... 9,113,735.....	(108,097,900)	(3,621,293)	(2,892,405)
11. Net investment gain (loss) (Lines 9 + 10).....	75,212,128	195,667,377	275,199,106
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$..... 0 amount charged off \$.... 1,962,064).....	(1,962,064)	(1,400,611)	(2,283,568)
13. Finance and service charges not included in premiums.....	1,047,861	939,721	1,364,061
14. Aggregate write-ins for miscellaneous income.....	(19,604,693)	(5,839,519)	(7,689,442)
15. Total other income (Lines 12 through 14).....	(20,518,896)	(6,300,409)	(8,608,949)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	180,326,649	273,536,755	397,848,891
17. Dividends to policyholders.....	961,856	1,083,589	1,469,442
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	179,364,793	272,453,166	396,379,449
19. Federal and foreign income taxes incurred.....	56,610,509	52,720,296	64,022,931
20. Net income (Line 18 minus Line 19) (to Line 22).....	122,754,284	219,732,870	332,356,518
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	2,334,676,735	1,905,916,933	1,905,916,933
22. Net income (from Line 20).....	122,754,284	219,732,870	332,356,518
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.... (17,978,152).....	(42,842,590)	101,685,107	124,388,802
25. Change in net unrealized foreign exchange capital gain (loss).....	(1,448,489)	(1,638,959)	948,884
26. Change in net deferred income tax.....	28,235,518	11,220,370	4,655,688
27. Change in nonadmitted assets.....	(24,456,614)	(10,607,903)	(4,367,478)
28. Change in provision for reinsurance.....	0	0	(14,532,000)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	5,757,536	5,637,398	62,581,779
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(120,000,000)	(74,757,900)	(74,757,900)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(627,772)	(2,523,838)	(2,514,493)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(32,628,127)	248,747,147	428,759,802
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,302,048,608	2,154,664,080	2,334,676,735

**DETAILS OF WRITE-INS**

0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Company owned life insurance.....	4,327,832	4,081,056	5,472,761
1402. Interest expense on funds held.....	(7,993,782)	(9,140,009)	(12,266,930)
1403. Retroactive reinsurance loss.....	(15,000,000)	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(938,743)	(780,566)	(895,273)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(19,604,693)	(5,839,519)	(7,689,442)
3701. Change in foreign exchange reserve.....	(627,772)	(2,523,838)	(2,514,493)
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(627,772)	(2,523,838)	(2,514,493)

**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	2,554,347,687	2,404,647,155	3,239,643,706
2. Net investment income.....	182,610,333	196,693,405	278,152,367
3. Miscellaneous income.....	(8,818,658)	(8,261,694)	(11,643,225)
4. Total (Lines 1 through 3).....	2,728,139,362	2,593,078,867	3,506,152,848
5. Benefit and loss related payments.....	1,039,637,578	987,587,631	1,286,976,934
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,014,823,151	1,012,913,193	1,362,141,965
8. Dividends paid to policyholders.....	961,856	1,083,589	1,469,442
9. Federal and foreign income taxes paid (recovered) net of \$.0 tax on capital gains (losses).....	55,403,881	54,039,100	83,344,700
10. Total (Lines 5 through 9).....	2,110,826,466	2,055,623,513	2,733,933,041
11. Net cash from operations (Line 4 minus Line 10).....	617,312,897	537,455,353	772,219,807
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	628,473,838	548,032,534	718,755,350
12.2 Stocks.....	226,519,546	79,498,873	158,752,250
12.3 Mortgage loans.....	15,310,103	5,580,151	48,808,162
12.4 Real estate.....	0	451,545	454,706
12.5 Other invested assets.....	41,357,072	25,171,043	43,870,897
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(6,669,367)	513,430	(92,559)
12.7 Miscellaneous proceeds.....	1,054,813	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	906,046,005	659,247,576	970,548,806
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	694,178,488	437,975,222	1,015,476,189
13.2 Stocks.....	136,234,680	73,551,633	153,586,762
13.3 Mortgage loans.....	96,345,909	12,949,591	94,068,472
13.4 Real estate.....	1,202,483	2,472,684	3,088,784
13.5 Other invested assets.....	145,984,813	101,011,101	189,548,964
13.6 Miscellaneous applications.....	0	1,604,909	2,751,078
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,073,946,373	629,565,139	1,458,520,248
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(167,900,368)	29,682,437	(487,971,442)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	55,000,000
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	120,000,000	70,000,000	70,000,000
16.6 Other cash provided (applied).....	(120,520,006)	(28,188,449)	165,554,662
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(240,520,006)	(98,188,449)	150,554,663
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	208,892,523	468,949,341	434,803,028
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	752,974,261	318,171,232	318,171,232
19.2 End of period (Line 18 plus Line 19.1).....	961,866,783	787,120,573	752,974,261

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

20.0001	Exchange of equity securities.....	17,456,876	9,029,177	28,336,314
20.0002	Transferred from real estate to other invested assets.....	17,293,978	0	0
20.0003	Exchange of debt securities.....	14,828,727	13,863,949	45,060,256
20.0004	Payable for securities.....	11,143,713	24,777,460	26,213,933
20.0005	Stock based compensation.....	5,757,536	5,637,398	7,581,779
20.0006	Company owned life insurance.....	4,327,832	4,081,056	5,472,761
20.0007	Transferred from other invested assets to debt securities.....	2,428,196	0	0
20.0008	Securities acquired in paid in kind interest payment.....	2,027,291	1,281,224	1,702,904
20.0009	Receivable for securities.....	1,371,941	110,396	2,014,801
20.0010	Amortization of intangibles.....	1,021,770	949,842	1,266,456
20.0011	Exchange of other invested assets to equity securities.....	1,013,603	1,500,050	1,500,050
20.0012	Equity security acquired as a dividend.....	306,798	0	10,408
20.0013	Miscellaneous expense (purchase accrual).....	6,300	1,169,929	1,172,029
20.0014	Equity security transferred as a dividend to stockholder.....	0	4,757,900	4,757,900
20.0015	Exchange of debt to equity securities.....	0	2,612,823	2,612,823
20.0016	Sinking fund payments offset by a premium tax credit.....	0	124,041	188,975
20.0017	Interest payment offset by a premium tax credit.....	0	9,292	11,025

**NOTES TO FINANCIAL STATEMENTS****Note 1 – Summary of Significant Accounting Policies and Going Concern**

## A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2019
<b>NET INCOME</b>					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 122,754,284	\$ 332,356,518
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 122,754,284	\$ 332,356,518
<b>SURPLUS</b>					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,302,048,608	\$ 2,334,676,735
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 2,302,048,608	\$ 2,334,676,735

## C. Accounting Policy

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

## D. Going Concern

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

**Note 2 – Accounting Changes and Corrections of Errors**

No significant changes

**Note 3 – Business Combinations and Goodwill**

No significant changes

**Note 4 – Discontinued Operations**

No significant changes

**Note 5 – Investments**

## D. Loan-Backed Securities

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

**NOTES TO FINANCIAL STATEMENTS**

## (3) Recognized OTTI Securities

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

CUSIP		Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
88607B	AA 5	\$ 1,786,799	\$ 540,000	\$ 1,246,799	\$ 540,000	\$ 540,000	03/31/2020
88606X	10 0	\$ 1,374,564	\$ 714,000	\$ 660,564	\$ 714,000	\$ 714,000	03/31/2020
75620R	AC 6	\$ 699,426	\$ 476,508	\$ 222,918	\$ 476,508	\$ 339,065	03/31/2020
55953P	AE 5	\$ 599,786	\$ 495,999	\$ 103,787	\$ 495,999	\$ 268,641	03/31/2020
03235T	AA 5	\$ 2,008,836	\$ 1,004,371	\$ 1,004,465	\$ 1,004,371	\$ 1,004,371	03/31/2020
67389Y	AF 2	\$ 2,703,227	\$ 2,323,140	\$ 380,087	\$ 2,323,140	\$ 2,031,900	03/31/2020
92917T	AG 0	\$ 9,875,604	\$ 9,406,143	\$ 469,461	\$ 9,406,143	\$ 8,514,980	03/31/2020
675923	AG 1	\$ 8,104,223	\$ 7,722,863	\$ 381,360	\$ 7,722,863	\$ 6,812,750	03/31/2020
01749P	AN 8	\$ 5,384,461	\$ 5,309,092	\$ 75,370	\$ 5,309,092	\$ 4,627,000	03/31/2020
36319W	AJ 8	\$ 4,815,350	\$ 4,757,075	\$ 58,275	\$ 4,757,075	\$ 4,149,500	03/31/2020
40432B	AZ 2	\$ 793,018	\$ 725,903	\$ 62,021	\$ 730,997	\$ 607,612	03/31/2020
40432B	AA 7	\$ 6,197	\$ 2,504	\$ 2,407	\$ 3,790	\$ 3,790	03/31/2020
45660L	LQ 0	\$ 832,452	\$ 701,115	\$ 115,365	\$ 717,087	\$ 717,087	03/31/2020
75970J	AD 8	\$ 977,446	\$ 904,009	\$ 69,671	\$ 907,775	\$ 900,620	03/31/2020
36185M	AJ 1	\$ 275,118	\$ 239,659	\$ 35,107	\$ 240,011	\$ 225,039	03/31/2020
75115B	AC 3	\$ 1,593,936	\$ 1,537,509	\$ 24,807	\$ 1,569,129	\$ 1,569,129	03/31/2020
74928X	BB 6	\$ 1,274,391	\$ 1,076,315	\$ 20,739	\$ 1,253,652	\$ 1,107,662	03/31/2020
43739E	AP 2	\$ 583,761	\$ 566,667	\$ 17,932	\$ 565,830	\$ 512,085	03/31/2020
47232C	AH 7	\$ 766,508	\$ 752,598	\$ 3,609	\$ 762,899	\$ 670,853	03/31/2020
93364F	AC 5	\$ 1,952,061	\$ 1,855,513	\$ 9,166	\$ 1,942,895	\$ 1,942,895	03/31/2020
05946X	H5 5	\$ 2,575,134	\$ 2,365,806	\$ 165,325	\$ 2,409,809	\$ 2,289,306	03/31/2020
65539C	AK 2	\$ 2,259,853	\$ 2,219,169	\$ 25,470	\$ 2,234,383	\$ 2,192,592	03/31/2020
761118	BU 1	\$ 1,756,785	\$ 1,660,717	\$ 84,702	\$ 1,672,083	\$ 1,672,083	03/31/2020
76112B	NM 8	\$ 1,821,961	\$ 1,689,790	\$ 35,957	\$ 1,786,004	\$ 1,595,951	03/31/2020
45660L	CK 3	\$ 956,673	\$ 892,935	\$ 24,273	\$ 932,400	\$ 777,960	03/31/2020
12667F	5E 1	\$ 3,395,463	\$ 3,221,430	\$ 188,547	\$ 3,206,916	\$ 3,018,348	03/31/2020
059522	AU 6	\$ 1,420,333	\$ 1,369,346	\$ 13,386	\$ 1,406,948	\$ 1,377,039	03/31/2020
00703Q	AD 4	\$ 1,125,497	\$ 1,067,067	\$ 50,605	\$ 1,074,892	\$ 923,904	03/31/2020
885220	KW 2	\$ 1,262,022	\$ 1,250,057	\$ 11,598	\$ 1,250,424	\$ 1,115,355	03/31/2020
17307G	TY 4	\$ 861,859	\$ 840,692	\$ 25,601	\$ 836,258	\$ 765,039	03/31/2020
17307G	TY 4	\$ 805,468	\$ 786,229	\$ 19,239	\$ 786,229	\$ 781,127	06/30/2020
362341	7S 2	\$ 1,795,339	\$ 1,706,359	\$ 88,980	\$ 1,706,359	\$ 1,659,712	06/30/2020
45660L	CK 3	\$ 920,127	\$ 816,536	\$ 14,044	\$ 906,083	\$ 906,083	06/30/2020
47232C	AH 7	\$ 754,811	\$ 738,155	\$ 15,049	\$ 739,762	\$ 690,552	06/30/2020
65539C	AK 2	\$ 2,151,652	\$ 2,106,223	\$ 39,423	\$ 2,112,229	\$ 2,106,317	06/30/2020
885220	KW 2	\$ 1,209,410	\$ 1,194,146	\$ 15,270	\$ 1,194,140	\$ 1,176,565	06/30/2020
36319W	AJ 8	\$ 4,748,613	\$ 4,728,375	\$ 20,238	\$ 4,728,375	\$ 4,615,976	06/30/2020
55953P	AE 5	\$ 468,635	\$ 457,472	\$ 11,162	\$ 457,472	\$ 346,147	06/30/2020
67389Y	AF 2	\$ 2,318,638	\$ 2,289,384	\$ 29,254	\$ 2,289,384	\$ 2,175,388	06/30/2020
675923	AG 1	\$ 7,691,592	\$ 7,615,210	\$ 76,381	\$ 7,615,210	\$ 7,136,450	06/30/2020
75620R	AC 6	\$ 462,060	\$ 399,935	\$ 62,125	\$ 399,935	\$ 307,666	06/30/2020
01749P	AN 8	\$ 5,309,184	\$ 5,252,693	\$ 56,491	\$ 5,252,693	\$ 5,039,300	09/30/2020
55953P	AE 5	\$ 442,044	\$ 412,000	\$ 30,044	\$ 412,000	\$ 335,031	09/30/2020
75620R	AC 6	\$ 390,657	\$ 366,051	\$ 24,606	\$ 366,051	\$ 335,301	09/30/2020
Total				\$ 6,091,680			

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ (13,572,900)
	2. 12 Months or Longer	\$ (5,461,777)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 397,634,442
	2. 12 Months or Longer	\$ 262,070,929

- (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not engage in dollar repurchase agreements or securities lending transactions.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not engage in repurchase transactions accounted for as secured borrowing.

**NOTES TO FINANCIAL STATEMENTS**G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions

The Company did not engage in reverse repurchase transactions accounted for as secured borrowing.

H. Repurchase Agreements Transactions Accounted for as a Sale  
Repurchase Transaction – Cash Taker – Overview of Sale Transactions

The Company did not engage in repurchase transactions accounted for as a sale.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale  
Repurchase Transaction – Cash Provider – Overview of Sale Transactions

The Company did not engage in reverse repurchase transactions accounted for as a sale.

## M. Working Capital Finance Investments

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

## N. Offsetting and Netting of Assets and Liabilities

Not applicable

## O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC	\$ 4	\$ 5	\$ 2,223,187	\$ 2,052,790	\$ 4,330,314	\$ 3,657,770
(2) Bonds – FV	3	0	184,599	0	184,599	0
(3) LB & SS – AC	13	13	587,917	1,051,469	8,255,172	8,429,113
(4) LB & SS – FV	3	3	670,341	869,728	670,341	869,728
(5) Preferred Stock – AC	17	16	7,170,586	14,455,588	8,422,561	15,193,715
(6) Preferred Stock – FV	9	5	16,325,814	5,656,996	16,325,814	5,656,996
(7) Total (1+2+3+4+5+6)	\$ 49	\$ 42	\$ 27,162,444	\$ 24,086,571	\$ 38,188,801	\$ 33,807,322

AC – Amortized Cost

FV – Fair Value

## Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	11	0
(2) Aggregate Amount of Investment Income	\$ 843,438	\$ 0

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

## B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies

The Company recognized \$22.2 million of impairments for its investments in limited partnerships and limited liability companies due to the underlying losses and/or declines in fair value of those entities.

**Note 7 – Investment Income**

No significant changes

**Note 8 – Derivative Instruments**

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

The notional amount of the open contract is \$70,000,000 with a book adjusted carrying value and fair value of \$423,270. The open contract expires on December 31, 2020.

The net unrealized capital gains/(losses) recognized during the reporting period resulting from derivatives was \$188,397. The net realized capital gains/(losses) recognized during the reporting period resulting from settlement of derivatives was \$1,054,813.

**Note 9 – Income Taxes**

No significant changes

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

A. No significant changes

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

D – O. No significant changes

**NOTES TO FINANCIAL STATEMENTS****Note 11 – Debt**

## B. FHLB (Federal Home Loan Bank) Agreements

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

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

## A. Defined Benefit Plan

The Company does not have any defined benefit plans.

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

## (4) Dates and Amounts of Dividends Paid

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

**Note 14 – Liabilities, Contingencies and Assessments**

No significant changes

**Note 15 – Leases**

No significant changes

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

No significant changes

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

## B. Transfer and Servicing of Financial Assets

Not applicable

## C. Wash Sales

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

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

No significant changes

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

No significant changes

**Note 20 – Fair Value Measurements**

## A. Fair Value Measurements

## (1) Fair Value Measurements at Reporting Date

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

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

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

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

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

**NOTES TO FINANCIAL STATEMENTS**

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

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>Assets at Fair Value</b>					
Residential MBS	\$ 0	\$ 1,274,339	\$ 0	\$ 0	\$ 1,274,339
Commercial MBS	\$ 0	\$ 2,579,588	\$ 0	\$ 0	\$ 2,579,588
Collateralized loan obligations	\$ 0	\$ 0	\$ 670,331	\$ 0	\$ 670,331
Asset backed securities	\$ 0	\$ 3,165,449	\$ 4,518,285	\$ 0	\$ 7,683,734
All other bonds	\$ 0	\$ 100,920,494	\$ 2,950,048	\$ 0	\$ 103,870,542
Preferred stocks	\$ 149,520,545	\$ 11,431,250	\$ 19,171,920	\$ 0	\$ 180,123,715
Common stocks	\$ 271,473,947	\$ 99,605	\$ 69,967,264	\$ 0	\$ 341,540,816
Derivatives	\$ 0	\$ 423,270	\$ 0	\$ 0	\$ 423,270
<b>Total</b>	<b>\$ 420,994,492</b>	<b>\$ 119,893,995</b>	<b>\$ 97,277,848</b>	<b>\$ 0</b>	<b>\$ 638,166,335</b>
<b>Liabilities at Fair Value</b>					
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
<b>Total</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>

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

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of Current Period
<b>a. Assets</b>										
Collateralized loan obligations	\$ 653,812	\$ 0	\$ 0	\$ (79,356)	\$ 95,875	\$ 0	\$ 0	\$ 0	\$ 0	\$ 670,331
Asset backed securities	\$ 2,093,822	\$ 2,321,490	\$ 0	\$ 31,376	\$ 72,996	\$ 0	\$ 0	\$ (1,399)	\$ 0	\$ 4,518,285
All other bonds	\$ 0	\$ 2,965,092	\$ 0	\$ (15,044)	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 2,950,048
Preferred stocks	\$ 20,983,717	\$ 151,000	\$ (2,489,286)	\$ 0	\$ 138,982	\$ 402,972	\$ 0	\$ (15,465)	\$ 0	\$ 19,171,920
Common stocks	\$ 66,158,291	\$ 3,165,052	\$ 0	\$ (537,325)	\$ 953,855	\$ 228,175	\$ 0	\$ (784)	\$ 0	\$ 69,967,264
<b>Total</b>	<b>\$ 89,889,642</b>	<b>\$ 8,602,634</b>	<b>\$ (2,489,286)</b>	<b>\$ (600,349)</b>	<b>\$ 1,261,708</b>	<b>\$ 631,147</b>	<b>\$ 0</b>	<b>\$ (17,648)</b>	<b>\$ 0</b>	<b>\$ 97,277,848</b>
<b>b. Liabilities</b>										
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
<b>Total</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>

## (3) Policies when Transfers Between Levels are Recognized

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

## (4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

See narrative above in Note 20A (1).

## (5) Fair Value Disclosures

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

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

The Company has no additional fair value disclosures.

**NOTES TO FINANCIAL STATEMENTS**

## C. Fair Value Level

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	\$ 23,098,925	\$ 22,800,498	\$ 23,098,925	\$ 0	\$ 0	\$ 0	\$ 0
States, municipalities and political subdivisions	\$1,189,777,843	\$ 1,130,255,457	\$ 0	\$1,167,449,147	\$ 22,328,696	\$ 0	\$ 0
Foreign government	\$ 160,262,603	\$ 192,978,217	\$ 0	\$ 160,262,603	\$ 0	\$ 0	\$ 0
Residential MBS	\$ 439,911,518	\$ 395,001,744	\$ 0	\$ 408,789,556	\$ 31,121,962	\$ 0	\$ 0
Commercial MBS	\$ 35,472,092	\$ 34,170,015	\$ 0	\$ 34,548,718	\$ 923,374	\$ 0	\$ 0
Collateralized loan obligations	\$ 467,005,851	\$ 469,308,281	\$ 0	\$ 437,905,317	\$ 29,100,534	\$ 0	\$ 0
Asset backed securities	\$ 928,811,195	\$ 927,877,269	\$ 9,987,500	\$ 765,398,296	\$ 153,425,399	\$ 0	\$ 0
All other bonds	\$1,094,772,739	\$ 1,049,255,629	\$ 0	\$ 981,373,453	\$ 113,399,286	\$ 0	\$ 0
Preferred stocks	\$ 224,621,694	\$ 221,000,660	\$ 151,833,745	\$ 14,506,888	\$ 58,281,061	\$ 0	\$ 0
Common stocks	\$ 341,540,816	\$ 341,540,816	\$ 271,473,947	\$ 99,605	\$ 69,967,264	\$ 0	\$ 0
Derivatives	\$ 423,270	\$ 423,270	\$ 0	\$ 423,270	\$ 0	\$ 0	\$ 0
Mortgage loans	\$ 456,383,000	\$ 452,397,120	\$ 0	\$ 0	\$ 456,383,000	\$ 0	\$ 0
Cash and short term	\$ 961,866,783	\$ 961,866,783	\$ 961,866,783	\$ 0	\$ 0	\$ 0	\$ 0

## D. Not Practicable to Estimate Fair Value

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

## E. NAV Practical Expedient Investments

Not applicable

**Note 21 – Other Items**

The Company made the following premium refunds as a result of the COVID-19 pandemic:

Workers compensation	\$ 4,498,202
General liability	5,290,787
Commercial auto	<u>6,564,615</u>
Total refunds	\$16,353,604

**Note 22 – Events Subsequent**

There have been no events subsequent to September 30, 2020, which the Company believes will have a material effect on the financial condition of the Company.

**Note 23 – Reinsurance**

No significant changes

**Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination**

## F. Risk Sharing Provisions of the Affordable Care Act

Not applicable

**Note 25 – Change in Incurred Losses and Loss Adjustment Expenses**

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by \$60 million and \$28 million as of September 30, 2020 and September 30, 2019, respectively (see page Q14).

For 2020, the \$60 million decrease in reserves for prior years is primarily attributable to changes in frequency and severity trends for various lines of business, which resulted in (i) \$49 million of favorable development relating to workers' compensation business, (ii) \$27 million of favorable development relating to the multiple peril crop insurance business, (iii) \$15 million of favorable development relating to the custom bond business, (iv) \$10 million of favorable development relating to the directors and officers business, (v) \$10 million of favorable development relating to the agribusiness, (vi) \$9 million favorable development relating to the Singapore branch operations, (vii) \$5 million favorable development relating to the aviation business, (viii) \$5 million favorable development relating to the trade credit business, (ix) \$5 million favorable development relating to financial institution business, (x) \$4 million favorable development relating to surety business, (xi) \$4 million favorable development relating to fidelity and crime partially offset by (xii) \$5 million of adverse development relating to the public sector business, (xiii) \$14 million of adverse development relating to the company's internal reinsurance program, (xiv) \$19 million of adverse development relating to the excess and surplus lines business and (xv) \$47 million of reserve increase relating to the run-off asbestos and environmental reserves.

For 2019, the \$28 million decrease in reserves for prior years is primarily attributable to changes in frequency and severity trends for various lines of business, which resulted in (i) \$58 million of favorable development relating to the multiple peril crop insurance business, (ii) \$20 million of favorable development relating to workers' compensation business, (iii) \$12 million of favorable development relating to the surety bond business, (iv) \$7 million of favorable development relating to specialty human services business (non-profit organizations) and (v) \$4 million of favorable development relating to the homebuilder's run-off business, partially offset by, (vi) \$6 million of adverse development relating to the internal reinsurance program, (vii) \$6 million of adverse development relating to the accident & health business, (viii) \$32 million of adverse development relating to the excess and surplus lines business, (ix) \$15 million of adverse development relating to run-off liability business, and (x) \$18 million of reserve increase relating to the run-off asbestos and environmental reserves.

---

## NOTES TO FINANCIAL STATEMENTS

---

### **Note 26 – Intercompany Pooling Arrangements**

No significant changes

### **Note 27 – Structured Settlements**

No significant changes

### **Note 28 – Health Care Receivables**

No significant changes

### **Note 29 – Participating Policies**

No significant changes

### **Note 30 – Premium Deficiency Reserves**

No significant changes

### **Note 31 – High Deductibles**

No significant changes

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

No significant changes

### **Note 33 – Asbestos/Environmental Reserves**

In the third quarter of 2020, the Company recently completed a comprehensive study of its asbestos and environmental ("A&E") exposures relating to its run-off operations. The Company has undertaken periodic reviews of its A&E reserves with the aid of an international actuarial firm and specialty outside counsel. As a result of the study, the Company recorded a 2020 third quarter pre-tax charge of \$47.3 million, net of reinsurance recoverable. At September 30, 2020 the Company's A&E reserves were \$425.5 million, net of reinsurance recoverable. At that date, the Company's three year survival ratios were 21.1x paid losses for asbestos reserves, 19.6x paid losses for environmental reserves and 20.4x paid losses for the total A&E reserves.

### **Note 34 – Subscriber Savings Accounts**

No significant changes

### **Note 35 – Multiple Peril Crop Insurance**

No significant changes

### **Note 36 – Financial Guaranty Insurance**

The Company does not write financial guaranty insurance.

## GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

## GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [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.  
Not applicable
- 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<br>Name of Entity | 2<br>NAIC<br>Company<br>Code | 3<br>State of<br>Domicile |
|---------------------|------------------------------|---------------------------|
|                     | 0                            |                           |
5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]
- Not applicable
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/26/2018
- 6.4 By what department or departments?  
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [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:  
Not applicable
- 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.  
Not applicable
- 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<br>Affiliate Name                   | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---------------------------------------|-----------------------------|----------|----------|-----------|----------|
| American Money Management Corporation | Cincinnati, OH              | NO       | NO       | NO        | YES      |
| Great American Advisors, Inc.         | Cincinnati, OH              | NO       | NO       | NO        | YES      |
- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [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:  
Not applicable
- 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).  
Not applicable

## GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

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

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

Not applicable

## FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 476,881

## INVESTMENT

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

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

Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 482,612,907

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

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

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	563,515,327	587,858,552
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	39,448,776	39,015,516
14.26 All Other	29,404,716	28,526,109
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 632,368,820	\$ 655,400,177
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

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

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

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

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

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

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

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

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

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

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 [X]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS
131619	ARES Capital Management LLC	549300R4YHRZ8JU385	SEC	NO

## GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes  No
- 18.2 If no, list exceptions:  
Not applicable
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  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
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

**GENERAL INTERROGATORIES (continued)****PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.  
Not applicable
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]  
If yes, attach an explanation.  
Not applicable
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]
- 3.2 If yes, give full and complete information thereto:  
Not applicable
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves.") discounted at a rate of interest greater than zero? Yes [ ] No [X]
- 4.2 If yes, complete the following schedule:
- | 1<br>Line of Business | 2<br>Maximum Interest | 3<br>Disc. Rate | Total Discount     |                 |           |            | Discount Taken During Period |                 |            |             |
|-----------------------|-----------------------|-----------------|--------------------|-----------------|-----------|------------|------------------------------|-----------------|------------|-------------|
|                       |                       |                 | 4<br>Unpaid Losses | 5<br>Unpaid LAE | 6<br>IBNR | 7<br>Total | 8<br>Unpaid Losses           | 9<br>Unpaid LAE | 10<br>IBNR | 11<br>Total |
|                       | 0.000                 | 0.000           | 0                  | 0               | 0         | 0          | 0                            | 0               | 0          | 0           |
| <b>Total</b>          | <b>XXX</b>            | <b>XXX</b>      | 0                  | 0               | 0         | 0          | 0                            | 0               | 0          | 0           |
5. Operating Percentages:
- 5.1 A&H loss percent 24.200%
- 5.2 A&H cost containment percent 11.700%
- 5.3 A&H expense percent excluding cost containment expenses 30.900%
- 6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
- 6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]
- 6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

# GREAT AMERICAN INSURANCE COMPANY SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

**U.S. Insurers**

00000.....	39-0712210.....	Church Mutual Insurance Company.....	WI.....	Authorized.....	.....0.....	.....
16828.....	85-1977098.....	Oakley Insurance Services, Inc.....	AZ.....	Unauthorized.....	.....0.....	.....
00000.....	20-5621897.....	Pedcor Assurance Company.....	IN.....	Unauthorized.....	.....0.....	.....
00000.....	47-1691159.....	Trapezium Series Cell of MV Re.....	TN.....	Unauthorized.....	.....0.....	.....
21172.....	86-0114294.....	Vanliner Insurance Company.....	MO.....	Authorized.....	.....0.....	.....

**All Other Insurers**

00000.....	AA-2230120.....	Allianz Seguros S.A.....	BRA.....	Unauthorized.....	.....0.....	.....
00000.....	AA-1120191.....	Convex Insurance UK Ltd.....	GBR.....	Unauthorized.....	.....0.....	.....
00000.....	AA-3191400.....	Convex Re Ltd.....	BMU.....	Unauthorized.....	.....0.....	.....
00000.....	AA-3194101.....	Everest Reinsurance (Bermuda) Ltd.....	BMU.....	Unauthorized.....	.....0.....	.....
00000.....	AA-1120083.....	Lloyd's Syndicate Number 1910.....	GBR.....	Authorized.....	.....0.....	.....
00000.....	AA-2232006.....	Nacional Companhia De Seguros.....	BRA.....	Unauthorized.....	.....0.....	.....
00000.....	AA-5320039.....	Peak Reinsurance Co Ltd.....	HKG.....	Unauthorized.....	.....0.....	.....
00000.....	AA-5324100.....	Taiping Reinsurance Co Ltd.....	HKG.....	Unauthorized.....	.....0.....	.....

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....	L	16,570,076	13,548,946	29,299,860	8,089,780	20,537,972	19,831,927
2. Alaska.....AK.....L.....	L	2,110,290	3,789,276	(1,935,707)	(7,122,364)	8,658,099	5,530,236
3. Arizona.....AZ.....L.....	L	22,778,869	18,185,898	20,858,739	28,815,141	44,210,807	11,553,213
4. Arkansas.....AR.....L.....	L	20,786,053	23,994,926	16,775,275	34,276,803	17,813,512	30,355,635
5. California.....CA.....L.....	L	169,421,263	155,159,718	93,249,932	69,970,012	242,366,952	208,462,528
6. Colorado.....CO.....L.....	L	31,786,923	28,724,592	15,810,968	7,355,316	38,175,443	27,379,127
7. Connecticut.....CT.....L.....	L	13,444,210	11,389,865	10,731,854	1,792,017	13,393,506	12,314,911
8. Delaware.....DE.....L.....	L	3,619,967	4,564,812	12,626,401	28,317,927	61,859,634	79,125,641
9. District of Columbia.....DC.....L.....	L	6,685,973	6,467,570	3,832,596	1,049,871	8,138,587	7,758,164
10. Florida.....FL.....L.....	L	93,586,841	75,705,556	42,520,302	30,690,525	118,250,987	76,233,376
11. Georgia.....GA.....L.....	L	53,592,027	45,622,250	17,148,437	60,418,639	54,851,848	44,505,744
12. Hawaii.....HI.....L.....	L	6,152,706	5,531,644	2,056,138	1,225,028	8,705,785	5,809,159
13. Idaho.....ID.....L.....	L	5,734,731	5,150,306	701,751	1,206,031	7,198,615	6,663,929
14. Illinois.....IL.....L.....	L	182,618,203	183,772,000	69,039,548	106,495,434	89,505,711	84,064,079
15. Indiana.....IN.....L.....	L	67,627,661	62,873,976	51,080,014	33,275,639	22,210,872	31,928,823
16. Iowa.....IA.....L.....	L	95,784,494	97,563,961	22,319,726	51,752,406	113,517,975	21,268,921
17. Kansas.....KS.....L.....	L	83,256,816	87,943,569	20,264,163	45,315,347	20,643,501	10,168,847
18. Kentucky.....KY.....L.....	L	24,578,195	24,770,276	3,641,613	5,305,942	19,056,492	16,221,204
19. Louisiana.....LA.....L.....	L	15,656,220	13,398,978	4,278,946	2,241,466	14,000,569	10,919,229
20. Maine.....ME.....L.....	L	3,197,840	3,815,735	859,284	1,037,617	3,915,493	3,085,672
21. Maryland.....MD.....L.....	L	18,469,597	17,183,117	3,010,440	1,281,024	30,264,469	33,571,507
22. Massachusetts.....MA.....L.....	L	35,441,259	33,364,476	9,025,984	13,871,611	35,543,599	27,925,212
23. Michigan.....MI.....L.....	L	62,426,688	45,235,230	19,983,268	55,456,267	45,889,257	43,088,969
24. Minnesota.....MN.....L.....	L	51,335,101	50,515,738	25,052,513	48,415,587	29,209,346	31,626,326
25. Mississippi.....MS.....L.....	L	8,262,486	7,312,549	2,849,446	5,403,623	12,040,206	9,763,247
26. Missouri.....MO.....L.....	L	77,028,144	83,771,252	31,887,269	71,911,594	27,304,156	32,915,831
27. Montana.....MT.....L.....	L	4,511,762	3,726,743	1,338,565	1,542,449	3,384,922	2,688,225
28. Nebraska.....NE.....L.....	L	56,830,572	56,249,777	49,647,888	22,937,437	19,248,483	11,502,210
29. Nevada.....NV.....L.....	L	11,701,956	9,573,075	25,510,259	3,799,939	14,196,911	16,963,387
30. New Hampshire.....NH.....L.....	L	2,128,845	2,061,429	495,882	216,149	6,167,105	6,258,078
31. New Jersey.....NJ.....L.....	L	30,839,252	40,057,644	15,402,282	9,045,216	70,229,300	81,453,786
32. New Mexico.....NM.....L.....	L	4,866,842	4,855,330	6,915,659	2,303,846	24,909,342	17,012,018
33. New York.....NY.....L.....	L	111,848,601	104,284,443	20,048,042	17,174,371	153,174,705	106,287,315
34. North Carolina.....NC.....L.....	L	32,949,919	26,784,559	9,533,152	10,088,163	36,326,024	27,514,986
35. North Dakota.....ND.....L.....	L	58,339,663	59,457,466	45,402,089	20,027,173	17,339,817	10,896,581
36. Ohio.....OH.....L.....	L	40,468,717	36,109,371	10,159,382	26,803,924	37,221,896	30,115,939
37. Oklahoma.....OK.....L.....	L	16,598,151	16,236,381	6,480,752	6,629,488	11,013,806	10,442,560
38. Oregon.....OR.....L.....	L	11,244,737	9,590,013	7,724,512	6,984,850	27,137,895	17,303,003
39. Pennsylvania.....PA.....L.....	L	37,080,426	37,188,233	6,937,137	20,218,036	50,663,370	45,619,418
40. Rhode Island.....RI.....L.....	L	7,812,510	6,607,205	1,809,494	2,945,176	7,243,576	6,375,109
41. South Carolina.....SC.....L.....	L	18,595,700	13,642,457	18,724,564	3,213,961	22,311,664	16,578,647
42. South Dakota.....SD.....L.....	L	65,936,457	66,881,772	20,085,400	108,806,368	13,106,474	12,754,722
43. Tennessee.....TN.....L.....	L	16,441,375	14,229,356	3,388,095	2,605,175	21,129,590	15,770,378
44. Texas.....TX.....L.....	L	121,431,207	106,904,405	65,010,531	51,831,660	114,925,089	99,278,884
45. Utah.....UT.....L.....	L	9,708,624	9,315,275	6,288,383	2,432,511	11,367,403	10,927,311
46. Vermont.....VT.....L.....	L	921,681	955,866	130,172	219,284	634,996	469,755
47. Virginia.....VA.....L.....	L	17,788,296	15,028,790	2,387,553	3,808,291	36,456,200	23,690,559
48. Washington.....WA.....L.....	L	34,606,126	28,528,268	8,908,339	7,675,619	43,172,349	34,402,476
49. West Virginia.....WV.....L.....	L	4,126,691	3,794,473	230,316	4,033,358	2,905,035	(225,602)
50. Wisconsin.....WI.....L.....	L	44,659,897	43,909,682	15,368,991	27,572,326	39,085,094	30,107,712
51. Wyoming.....WY.....L.....	L	3,563,354	2,833,684	817,963	472,712	3,105,526	2,721,400
52. American Samoa.....AS.....N.....	N	0	0	0	0	0	0
53. Guam.....GU.....L.....	L	2,150	3,388	0	0	0	0
54. Puerto Rico.....PR.....L.....	L	398,625	527,451	15,371	28,643	864,997	834,230
55. US Virgin Islands.....VI.....L.....	L	0	0	0	0	0	0
56. Northern Mariana Islands.....MP.....N.....	N	0	0	0	0	0	0
57. Canada.....CAN.....L.....	L	63,731,181	41,244,643	8,039,537	9,180,418	40,807,635	39,524,489
58. Aggregate Other Alien.....OT.....XXX.....	XXX	22,693,587	25,299,253	6,469,891	15,726,231	54,364,838	46,621,381
59. Totals.....	XXX	2,023,779,533	1,895,236,647	890,238,964	1,096,171,058	1,989,757,435	1,615,960,414

**DETAILS OF WRITE-INS**

58001. SGP SINGAPORE.....	XXX	21,738,255	23,233,065	6,458,684	15,737,861	51,987,256	42,172,687
58002. GBR UNITED KINGDOM.....	XXX	627,370	1,746,150	0	0	1,635,395	2,989,961
58003. NLD NETHERLANDS.....	XXX	207,770	290,245	11,207	331	706,668	1,457,585
58998. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	120,192	29,793	0	(11,961)	35,519	1,148
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX	22,693,587	25,299,253	6,469,891	15,726,231	54,364,838	46,621,381

(a) Active Status Count

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

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

**Part 1 - Organizational Chart**

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
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		
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**

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
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	
└─ Triumphe Casualty Company *	OH	95-3623282	41106
└─ Vanliner Insurance Company *	MO	86-0114294	21172
└─ Safety Claims & Litigation Services, LLC	MT	20-5546054	
└─ Safety, Claims and Litigation Services, LLC	OH	46-4570914	
└─ Republic Indemnity Company of America *	CA	95-2801326	22179
└─ Republic Indemnity Company of California *	CA	31-1054123	43753
└─ Summit Consulting, LLC	FL	59-1683711	
└─ Heritage Summit Healthcare, LLC	FL	59-3385208	
└─ Summit Real Estate Holdings, LLC	FL	82-2462705	
└─ Summit Holding Southeast, Inc.	FL	59-3409855	
└─ Bridgefield Employers Insurance Company*	FL	59-1835212	10701
└─ Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

\* Denotes insurer

@ Company affiliated but not owned

# Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ 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**

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

\* Denotes insurer

@ Company affiliated but not owned

# Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

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

# 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)	*
<b>Members</b>															
0.....	.....	0.....	31-1544320	.....0	1042046	NYSE.....	American Financial Group, Inc.....	OH.....	UDP.....	.....	Ownership.....	.....0.000	.....	.....N.....	0.....
0.....	.....	0.....	31-0996797	.....0	.....0	.....	American Financial Enterprises, Inc.....	CT.....	NIA.....	American Financial Group, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	31-0828578	.....0	.....0	.....	American Money Management Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	27-1577326	.....0	.....0	.....	American Real Estate Capital Company, LLC.....	OH.....	NIA.....	American Money Management Corporation.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	27-2829629	.....0	.....0	.....	Mid-Market Capital Partners, LLC.....	DE.....	NIA.....	American Money Management Corporation.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	41-2112001	.....0	.....0	.....	APU Holding Company.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	23-6000765	.....0	.....0	.....	American Premier Underwriters, Inc.....	PA.....	NIA.....	APU Holding Company.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	13-6400464	.....0	.....0	.....	Lehigh Valley Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	46-1665396	.....0	.....0	.....	Pennsylvania Lehigh Oil & Gas Holdings LLC.....	PA.....	NIA.....	Lehigh Valley Railroad Company.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	20-1548213	.....0	.....0	.....	Magnolia Alabama Holdings, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	20-1574094	.....0	.....0	.....	Magnolia Alabama Holdings LLC.....	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	46-1852532	.....0	.....0	.....	Michigan Oil & Gas Holdings, LLC.....	MI.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	46-1480078	.....0	.....0	.....	Ohio Oil & Gas Holdings, LLC.....	OH.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	13-6021353	.....0	.....0	.....	The Owasco River Railway, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	76-0080537	.....0	.....0	.....	PCC Technical Industries, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	46-3246684	.....0	.....0	.....	Pennsylvania Oil & Gas Holdings, LLC.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	23-6000766	.....0	.....0	.....	Pennsylvania-Reading Seashore Lines.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	.....66.670	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	98-1073776	.....0	.....0	.....	GAI Insurance Company, Ltd.....	BMU.....	IA.....	APU Holding Company.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	31-1446308	.....0	.....0	.....	Hangar Acquisition Corp.....	OH.....	NIA.....	APU Holding Company.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	91-1242743	.....0	.....0	.....	Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	91-1508644	.....0	.....0	.....	Premier Lease & Loan Services of Canada, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	31-0823725	.....0	.....0	.....	Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	98-0606803	.....0	.....0	.....	GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	.....99.990	American Financial Group, Inc.....	.....N.....	2.....
0.....	.....	0.....	98-0606803	.....0	.....0	.....	GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	GAI Australia Pty Ltd.....	Ownership.....	.....0.010	American Financial Group, Inc.....	.....N.....	2.....
0.....	.....	0.....	98-0556144	.....0	.....0	.....	GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Neon Capital Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	NCM Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Neon Capital Managers.....	GBR.....	NIA.....	NCM Holdings (U.K.) Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Neon Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	98-0412245	.....0	.....0	.....	Lavenham Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Neon Italy S.R.L.....	ITA.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	.....60.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Neon Management Services Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Neon Sapphire Underwriting Limited.....	GGY.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Neon Service Company (U.K.) Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Studio Marketform SRL.....	ITA.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Neon Underwriting Bermuda Limited.....	BMU.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....

Q12

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0		0		0	0		Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Orca Insurance Agency A/S	DNK	NIA	Neon Holdings (U.K.) Limited	Ownership	89.425	American Financial Group, Inc.	N	0
0		0	98-0431601	0	0		Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Xenon Agency Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Helium Holdings Limited	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		GAI Australia Pty Ltd	AUS	NIA	Helium Holdings Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	1
0		0	31-1422717	0	0		AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1395344	0	0		Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	63312	13-1935920	0	0		Great American Life Insurance Company	OH	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	93661	31-1021738	0	0		Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	DS	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	N	2
0		0	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	N	2
0		0	27-4078277	0	0		Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	N	0
0		0	27-0513333	0	0		Bay Bridge Marina Management, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	N	0
0		0	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	81-3737639	0	0		Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	26-3260520	0	0		Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0084	American Financial Group, Inc.	67083	45-0252531	0	0		Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	84-4574243	0	0		Mountain View Grand Holding Company, LLC	NH	DS	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	N	2
0		0	84-4574243	0	0		Mountain View Grand Holding Company, LLC	NH	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	N	2
0		0	84-2654660	0	0		Skipjack Holding Company, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	52-2179330	0	0		Skipjack Marina Corp	MD	NIA	Skipjack Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	80-0333563	0	0		ABA Insurance Services, Inc.	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Great American Europe Limited	GBR	NIA	Great American Holding (Europe) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	AA-1120817	0	0		Great American International Insurance (UK) Limited	GBR	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Great American Specialty & Affinity Limited	GBR	NIA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	0

Q12.1

# 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)	*
0084..	American Financial Group, Inc.	23418.....	73-0556513	.....0	.....0		Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0084..	American Financial Group, Inc.	15380.....	73-1406844	.....0	.....0		Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0084..	American Financial Group, Inc.	13794.....	38-3803661	.....0	.....0		Mid-Continent Excess and Surplus Insurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	30-0571535	.....0	.....0		Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0084..	American Financial Group, Inc.	23426.....	73-0773259	.....0	.....0		Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	34-1607394	.....0	.....0		National Interstate Corporation.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	34-1899058	.....0	.....0		American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	31-1548235	.....0	.....0		Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	98-0191335	.....0	.....0		Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	66-0660039	.....0	.....0		Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	34-1607396	.....0	.....0		National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	36-4670968	.....0	.....0		Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....	0.000	American Financial Group, Inc.....	.....N.....	4.
0084..	American Financial Group, Inc.	32620.....	34-1607395	.....0	.....0		National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0084..	American Financial Group, Inc.	11051.....	99-0345306	.....0	.....0		National Interstate Insurance Company of Hawaii, Inc.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	43-1254631	.....0	.....0		TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0084..	American Financial Group, Inc.	41106.....	95-3623282	.....0	.....0		Triumphe Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0084..	American Financial Group, Inc.	21172.....	86-0114294	.....0	.....0		Vanliner Insurance Company.....	MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	.....Y.....	0.
0.....		0.....	20-5546054	.....0	.....0		Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	46-4570914	.....0	.....0		Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0084..	American Financial Group, Inc.	22179.....	95-2801326	.....0	.....0		Republic Indemnity Company of America.....	CA.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0084..	American Financial Group, Inc.	43753.....	31-1054123	.....0	.....0		Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	59-1683711	.....0	.....0		Summit Consulting, LLC.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	59-3385208	.....0	.....0		Heritage Summit Healthcare, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	82-2462705	.....0	.....0		Summit Real Estate Holdings, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	59-3409855	.....0	.....0		Summit Holding Southeast, Inc.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0084..	American Financial Group, Inc.	10701.....	59-1835212	.....0	.....0		Bridgefield Employers Insurance Company.....	FL.....	IA.....	Summit Holding Southeast, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0084..	American Financial Group, Inc.	10335.....	59-3269531	.....0	.....0		Bridgefield Casualty Insurance Company.....	FL.....	IA.....	Bridgefield Employers Insurance Company..	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0084..	American Financial Group, Inc.	16691.....	31-0501234	.....0	.....0		Great American Insurance Company.....	OH.....	RE.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0084..	American Financial Group, Inc.	37990.....	31-0973761	.....0	.....0		American Empire Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	59-1671722	.....0	.....0		American Empire Underwriters, Inc.....	TX.....	DS.....	American Empire Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0084..	American Financial Group, Inc.	35351.....	31-0912199	.....0	.....0		American Empire Surplus Lines Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	31-1463075	.....0	.....0		American Signature Underwriters, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	59-2840291	.....0	.....0		Brothers Property Corporation.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	25-1754638	.....0	.....0		Brothers Pennsylvanian Corporation.....	PA.....	DS.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	59-2840294	.....0	.....0		Brothers Property Management Corporation.....	OH.....	DS.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.
0.....		0.....	31-1277904	.....0	.....0		Crop Managers Insurance Agency, Inc.....	KS.....	DS.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	0.

Q12.2

# 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)	*
0		0	83-1767590	0	0		CropSurance Agency, LLC	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	OH	DS	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		El Aguila, Compañía de Seguros, S.A. de C.V.	MEX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	13-3628555	0	0		FCIA Management Company, Inc.	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	N	3
0		0	81-0814136	0	0		GAI Mexico Holdings, LLC	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1753938	0	0		GAI Warranty Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	31-1765544	0	0		GAI Warranty Company of Florida	FL	DS	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	61-1329718	0	0		Global Premier Finance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	74-2693636	0	0		Great American Agency of Texas, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1073664	0	0		Great American Lloyd's, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0856644	0	0		Great American Management Services, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0918893	0	0		Great American Re Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	16618	83-1694393	0	0		Great American Underwriters Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-1263251	0	0		Key Largo Group, Inc.	FL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	871850814	0	0		PLLS Canada Insurance Brokers Inc.	CAN	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0883227	0	0		Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0

Q12.3

## 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)	*
<b>Asteris Explanation</b>															
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.														

# GREAT AMERICAN INSURANCE COMPANY

## PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	14,317,381	7,697,074	53.760	66.507
2. Allied lines.....	634,602,063	478,531,146	75.406	66.101
3. Farmowners multiple peril.....	18,783,695	7,460,222	39.716	71.681
4. Homeowners multiple peril.....	12,721	4,383	34.456	4,830.238
5. Commercial multiple peril.....	77,043,025	35,597,245	46.204	(6.170)
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	107,513,284	55,244,805	51.384	50.701
9. Inland marine.....	109,466,159	39,423,806	36.015	41.568
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	(1,455)	0.000	0.000
11.2. Medical professional liability - claims-made.....	346,973	199,938	57.623	(178.943)
12. Earthquake.....	2,413,251	918,259	38.051	29.115
13. Group accident and health.....	33,752,560	3,826,903	11.338	24.449
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	0	0.000	0.000
16. Workers' compensation.....	3,406,290	1,597,995	46.913	81.811
17.1. Other liability-occurrence.....	229,806,630	170,130,446	74.032	102.935
17.2. Other liability-claims made.....	235,243,630	87,796,569	37.322	32.161
17.3. Excess workers' compensation.....	676,418	1,193,703	176.474	119.425
18.1. Products liability-occurrence.....	1,127,126	33,724	2.992	244.740
18.2. Products liability-claims made.....	76,382	(3,010)	(3.941)	(7.997)
19.1, 19.2. Private passenger auto liability.....	438,991	89,942	20.488	38.616
19.3, 19.4. Commercial auto liability.....	26,667,730	4,547,899	17.054	45.490
21. Auto physical damage.....	7,838,782	3,406,312	43.455	51.041
22. Aircraft (all perils).....	45,924,730	1,177,184	2.563	85.789
23. Fidelity.....	74,886,752	31,396,157	41.925	39.973
24. Surety.....	82,192,254	30,133,110	36.662	13.501
26. Burglary and theft.....	766,906	173,839	22.668	(25.475)
27. Boiler and machinery.....	4,662,858	1,494,133	32.043	21.659
28. Credit.....	72,628,609	36,808,041	50.680	52.213
29. International.....	0	0	0.000	0.000
30. Warranty.....	2,429,670	827,544	34.060	28.686
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	4,435,902	176,385	3.976	(1.250)
35. Totals.....	1,791,460,772	999,882,296	55.814	55.911
<b>DETAILS OF WRITE-INS</b>				
3401. Collateral protection.....	4,427,261	123,335	2.786	(12.580)
3402. Supplemental unemployment.....	8,640	53,050	613.968	178.651
3403.....	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	4,435,902	176,385	3.976	(1.250)

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	5,614,553	15,045,632	14,692,643
2. Allied lines.....	623,615,110	800,350,732	809,355,638
3. Farmowners multiple peril.....	6,214,108	18,835,080	18,865,742
4. Homeowners multiple peril.....	10,824	14,481	4,089
5. Commercial multiple peril.....	30,544,453	84,349,513	66,116,768
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	41,925,301	113,793,944	86,974,169
9. Inland marine.....	41,748,498	120,579,933	97,136,500
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	4,104	3,903	6,939
12. Earthquake.....	1,046,023	2,827,137	2,005,507
13. Group accident and health.....	12,885,731	22,748,816	37,164,643
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	818,630	2,758,750	1,693,232
17.1. Other liability-occurrence.....	83,587,091	271,146,761	202,629,412
17.2. Other liability-claims made.....	89,423,402	245,607,791	222,287,787
17.3. Excess workers' compensation.....	167,595	662,681	1,083,779
18.1. Products liability-occurrence.....	697,427	1,393,024	1,253,186
18.2. Products liability-claims made.....	0	85,260	91,022
19.1, 19.2. Private passenger auto liability.....	82,010	370,452	635,003
19.3, 19.4. Commercial auto liability.....	12,588,608	27,541,988	33,304,630
21. Auto physical damage.....	2,925,436	7,978,732	7,161,148
22. Aircraft (all perils).....	18,246,192	52,107,067	41,050,318
23. Fidelity.....	30,227,151	76,315,431	70,339,524
24. Surety.....	26,936,960	82,259,182	84,777,914
26. Burglary and theft.....	371,484	753,088	747,166
27. Boiler and machinery.....	1,924,544	5,169,989	3,939,828
28. Credit.....	21,286,037	67,335,590	86,343,244
29. International.....	0	0	0
30. Warranty.....	170,416	739,271	1,637,157
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	705,665	3,005,309	3,939,659
35. Totals.....	1,053,767,355	2,023,779,533	1,895,236,647
<b>DETAILS OF WRITE-INS</b>			
3401. Collateral protection.....	705,665	3,005,309	3,900,673
3402. Supplemental unemployment.....	0	0	38,986
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	705,665	3,005,309	3,939,659

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2017 + Prior.....	782,271	1,219,125	2,001,396	288,999	6,481	295,480	611,177	34,796	1,053,442	1,699,416	117,905	(124,406)	(6,500)
2. 2018.....	271,572	506,027	777,600	124,560	4,661	129,221	239,682	13,211	382,771	635,664	92,669	(105,384)	(12,714)
3. Subtotals 2018 + Prior.....	1,053,843	1,725,152	2,778,995	413,559	11,142	424,701	850,859	48,007	1,436,214	2,335,080	210,575	(229,789)	(19,215)
4. 2019.....	455,814	863,059	1,318,873	282,964	84,531	367,495	229,891	21,233	659,710	910,833	57,041	(97,586)	(40,544)
5. Subtotals 2019 + Prior.....	1,509,657	2,588,211	4,097,868	696,523	95,672	792,195	1,080,750	69,240	2,095,923	3,245,914	267,616	(327,375)	(59,759)
6. 2020.....	XXX	XXX	XXX	XXX	389,291	389,291	XXX	365,403	816,284	1,181,686	XXX	XXX	XXX
7. Totals.....	1,509,657	2,588,211	4,097,868	696,523	484,964	1,181,487	1,080,750	434,643	2,912,207	4,427,600	267,616	(327,375)	(59,759)
8. Prior Year-End's Surplus As Regards Policyholders	2,334,677										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....17.7 %	2. ....(12.6)%	3. ....(1.5)%
													Col. 13, Line 7 Line 8
													4. ....(2.6)%

Q14

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

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

**Bar Code:**



**GREAT AMERICAN INSURANCE COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Funded deductibles.....	26,049,334	0	26,049,334	27,370,186
2505. Equities and deposits in pools and associations.....	7,889,301	0	7,889,301	6,812,448
2506. Funds held as collateral.....	6,379,059	0	6,379,059	6,644,421
2507. Intangibles.....	571,436	571,436	0	0
2597. Summary of remaining write-ins for Line 25.....	40,889,131	571,436	40,317,695	40,827,056

**Additional Write-ins for Statement of Income:**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Miscellaneous income.....	83,027	169,276	371,183
1405. Amortization of intangibles.....	(1,021,770)	(949,842)	(1,266,456)
1497. Summary of remaining write-ins for Line 14.....	(938,743)	(780,566)	(895,273)

**Additional Write-ins for Schedule T:**

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. VGB BRITISH VIRGIN ISLANDS ..XXX...		0	0	0	0	0	0
58005. DEU GERMANY.....	..XXX...	0	0	0	0	0	0
58006. HKG HONG KONG, SPECIAL AD ..XXX...		0	0	0	(11,961)	0	0
58007. GTM GUATEMALA.....	..XXX...	0	0	0	0	0	0
58008. AUS AUSTRALIA.....	..XXX...	23	24,861	0	0	663	359
58009. LUX LUXEMBOURG.....	..XXX...	0	4,932	0	0	2,456	789
58010. EGY EGYPT.....	..XXX...	120,169	0	0	0	32,400	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	..XXX...	120,192	29,793	0	(11,961)	35,519	1,148

# GREAT AMERICAN 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.....	57,455,615	58,221,275
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	1,202,483	3,088,784
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	159,763
5. Deduct amounts received on disposals.....	17,293,978	454,706
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	2,413,261	3,559,501
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	38,950,859	57,455,615
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	38,950,859	57,455,615

## 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.....	370,715,151	325,454,841
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	70,653,487	71,733,276
2.2 Additional investment made after acquisition.....	26,338,585	22,335,195
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	15,310,103	48,808,162
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	452,397,120	370,715,151
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	452,397,120	370,715,151
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	452,397,120	370,715,151

## 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.....	766,437,556	593,851,720
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	55,755,875	83,025,761
2.2 Additional investment made after acquisition.....	109,876,641	106,523,203
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	16,023,702	30,971,630
6. Total gain (loss) on disposals.....	7,715,078	56,973
7. Deduct amounts received on disposals.....	45,012,217	45,370,946
8. Deduct amortization of premium and depreciation.....	1,742,888	2,620,782
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	22,150,366	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	886,903,383	766,437,556
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	886,903,383	766,437,556

## 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.....	5,536,808,147	5,145,750,963
2. Cost of bonds and stocks acquired.....	880,471,788	1,222,071,772
3. Accrual of discount.....	8,988,528	10,698,146
4. Unrealized valuation increase (decrease).....	(76,843,211)	123,056,289
5. Total gain (loss) on disposals.....	72,776,241	34,730,003
6. Deduct consideration for bonds and stocks disposed of.....	890,661,676	960,879,629
7. Deduct amortization of premium.....	8,118,037	9,394,894
8. Total foreign exchange change in book/adjusted carrying value.....	(402,852)	635,275
9. Deduct current year's other-than-temporary impairment recognized.....	151,815,228	30,489,709
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	843,437	629,930
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	5,372,047,138	5,536,808,147
12. Deduct total nonadmitted amounts.....	26,220,366	11,184,808
13. Statement value at end of current period (Line 11 minus Line 12).....	5,345,826,772	5,525,623,339

### SCHEDULE D - PART 1B

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

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
<b>BONDS</b>								
1. NAIC 1 (a).....	3,597,106,549	368,104,372	242,699,473	(52,148,960)	3,690,341,030	3,597,106,549	3,670,362,488	3,678,214,875
2. NAIC 2 (a).....	639,814,643	35,894,090	33,103,341	45,560,840	599,989,458	639,814,643	688,166,232	549,280,293
3. NAIC 3 (a).....	94,179,014	3,081,477	6,386,005	2,858,181	102,924,941	94,179,014	93,732,667	87,605,419
4. NAIC 4 (a).....	48,960,201	862,122	1,721,851	1,966,594	38,618,149	48,960,201	50,067,065	39,727,935
5. NAIC 5 (a).....	20,099,066	357,454	1,363,067	3,739,242	14,990,528	20,099,066	22,832,695	20,514,992
6. NAIC 6 (a).....	2,393,184	(16,667)	104,314	261,146	2,124,848	2,393,184	2,533,348	1,299,303
7. Total Bonds.....	4,402,552,658	408,282,847	285,378,052	2,237,042	4,448,988,954	4,402,552,658	4,527,694,496	4,376,642,817
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	4,294,067	2,537,593	2,442,648	(2,246,612)	3,391,384	4,294,067	2,142,400	12,170,294
9. NAIC 2.....	145,091,514	2,000,000	0	8,475,874	141,361,281	145,091,514	155,567,388	156,458,904
10. NAIC 3.....	29,853,394	0	8,581,275	756,116	36,329,330	29,853,394	22,028,235	35,436,255
11. NAIC 4.....	5,500,047	0	6,500,048	5,284,619	17,488,647	5,500,047	4,284,618	23,244,647
12. NAIC 5.....	47,266,320	348,672	5,000,000	(5,937,972)	33,268,307	47,266,320	36,677,020	28,114,677
13. NAIC 6.....	208,333	233,333	83,333	(57,333)	208,333	208,333	300,999	208,333
14. Total Preferred Stock.....	232,213,674	5,119,598	22,607,304	6,274,692	232,047,282	232,213,674	221,000,660	255,633,110
15. Total Bonds and Preferred Stock.....	4,634,766,332	413,402,445	307,985,356	8,511,734	4,681,036,236	4,634,766,332	4,748,695,155	4,632,275,928

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 \$.....279,655,065; NAIC 2 \$.....17,048,078; NAIC 3 \$.....1,020,077; NAIC 4 \$.....7,583,763; NAIC 5 \$.....336,418; NAIC 6 \$.....403,984.

**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.....	305,570,676	XXX.....	305,496,934	2,950,815	3,234,068

**SCHEDULE DA - VERIFICATION**

## Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	216,456,484	125,573,867
2. Cost of short-term investments acquired.....	400,421,392	203,377,398
3. Accrual of discount.....	682,693	486,600
4. Unrealized valuation increase (decrease).....	(1,232)	.0
5. Total gain (loss) on disposals.....	121,578	.0
6. Deduct consideration received on disposals.....	312,082,548	112,976,255
7. Deduct amortization of premium.....	744	5,126
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	26,946	.0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	305,570,676	216,456,484
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	305,570,676	216,456,484

## SCHEDULE DB - PART A - VERIFICATION

### Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	234,874
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase/(decrease).....	0
4. SSAP No. 108 adjustments.....	0
5. Total gain (loss) on termination recognized.....	1,054,813
6. Considerations received/(paid) on terminations.....	1,054,813
7. Amortization.....	0
8. Adjustment to the book/adjusted carrying value of hedge item.....	0
9. Total foreign exchange change in book/adjusted carrying value.....	188,397
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	423,270
11. Deduct nonadmitted assets.....	0
12. Statement value at end of current period (Line 10 minus Line 11).....	423,270

## SCHEDULE DB - PART B - VERIFICATION

### Futures Contracts

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

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

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

**GREAT AMERICAN INSURANCE COMPANY**  
**SCHEDULE DB - VERIFICATION**

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	423,270
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	423,270
4.	Part D, Section 1, Column 5.....	423,270
5.	Part D, Section 1, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		<b>Fair Value Check</b>
7.	Part A, Section 1, Column 16.....	423,270
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	423,270
10.	Part D, Section 1, Column 8.....	423,270
11.	Part D, Section 1, Column 9.....	0
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		<b>Potential Exposure Check</b>
13.	Part A, Section 1, Column 21.....	175,000
14.	Part B, Section 1, Column 20.....	0
15.	Part D, Section 1, Column 11.....	175,000
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

## 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.....	493,020,095	161,203,500
2. Cost of cash equivalents acquired.....	1,343,318,772	1,774,879,437
3. Accrual of discount.....	35,482	124,113
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	5,238	0
6. Deduct consideration received on disposals.....	1,222,122,290	1,443,291,589
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	(103,431)	104,634
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	614,153,865	493,020,095
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	614,153,865	493,020,095

### SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
Building, Land, and Improvements.....	Danbury.....	CT...	12/19/1995....	Prior Period Adjustment.....	.....0	.....0	.....0	.....(149,126)
Building, Land, and Improvements.....	Charleston.....	SC...	05/01/2002....	Charleston Harbor Resort and Marina.....	.....0	.....0	.....0	.....154,555
0199999. Totals.....					.....0	.....0	.....0	.....5,429
0399999. Totals.....					.....0	.....0	.....0	.....5,429

QE01

### SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State					9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
<b>NONE</b>																		

### SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>								
353555ZZ1	Franklin	TN		11/01/2018	5.176	0	113,638	42,300,000
560222ZA2	Lincolnshire	IL		01/24/2019	5.234	0	152,117	29,550,000
797241ZB5	Miramar Beach	FL		06/17/2019	6.011	0	295,812	12,900,000
797241ZZ2	Miramar Beach	FL		11/01/2018	6.087	0	1,832,062	44,100,000
91831ZZ2	Colorado Springs	CO		08/19/2020	3.094	7,511,280	0	10,560,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	7,511,280	2,393,629	139,410,000
<b>Mortgages in Good Standing - Mezzanine Loans</b>								
209999ZC8	Charleston	SC		06/18/2020	3.308	0	4,417,345	6,795,914
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	4,417,345	6,795,914
0899999. Total - Mortgages in Good Standing				XXX	XXX	7,511,280	6,810,973	146,205,914
3399999. Total Mortgages				XXX	XXX	7,511,280	6,810,973	146,205,914

QE02

### SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
030211ZZ2	Lehi	UT		09/22/2016		82,657	0	0	0	0	0	0	82,657	82,657	0	0	0
114840ZA2	Coral Gables	FL		08/12/2016		74,235	0	0	0	0	0	0	74,235	74,235	0	0	0
165421ZZ4	Cape Cod	MA		05/06/2016		160,881	0	0	0	0	0	0	160,881	160,881	0	0	0
256112ZZ9	Cincinnati	OH		12/04/2018		73,181	0	0	0	0	0	0	73,181	73,181	0	0	0
560222ZA2	Lincolnshire	IL		01/24/2019		19,928	0	0	0	0	0	0	19,928	19,928	0	0	0
581222ZZ2	Baltimore	MD		08/22/2012		13,277,941	0	0	0	0	0	0	13,277,941	13,277,941	0	0	0
682544ZZ7	Cincinnati	OH		12/04/2018		73,181	0	0	0	0	0	0	73,181	73,181	0	0	0
696551ZZ6	Carlsbad	CA		10/17/2013		76,748	0	0	0	0	0	0	76,748	76,748	0	0	0
983444ZZ6	Lehi	UT		02/24/2014		71,131	0	0	0	0	0	0	71,131	71,131	0	0	0
0299999. Total - Mortgages With Partial Repayments						13,909,882	0	0	0	0	0	0	13,909,882	13,909,882	0	0	0
0599999. Total Mortgages						13,909,882	0	0	0	0	0	0	13,909,882	13,909,882	0	0	0

**SCHEDULE BA - PART 2**

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

1	2	3		5	6	7	8	9	10	11	12	13
		Location										
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
<b>Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated</b>												
000000 00 0	Global Premier Finance Company LOC.....	Cincinnati.....	OH..	Global Premier Finance Company Board of Directors.....		02/01/1999.....	.....0	.....0	2,146,675	.....0	.....0	100.000
1499999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated.....									2,146,675	.....0	.....0	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated</b>												
000000 00 0	Cyprium Parallel Investors V, LP.....	Cleveland.....	OH..	Transfer from Schedule D.....		08/15/2019.....	.....0	.....0	2,427,183	.....0	.....0	3.660
000000 00 0	Gryphon Mezzanine Partners, LP.....	San Francisco.....	CA..	Gryphon Mezzanine Partners, GP, L.P.....		11/30/2017.....	.....0	.....0	241,642	.....0	.....0	2.730
000000 00 0	Industrial Piping Inc.....	Charlotte.....	NC..	IPI ACQUISITION, LLC.....		12/01/2016.....	.....0	.....0	165	.....0	.....0	39.000
000000 00 0	NB Direct Access Insurance SPV, LLC.....	New York.....	NY..	NB Direct Access Associates LP.....		08/21/2020.....	.....0	187,692	.....0	.....0	.....0	1.500
000000 00 0	NB Private Equity Credit Opportunities Fund LP.....	New York.....	NY..	NB Private Equity Credit Opportunities Associates, L.P.....		06/07/2017.....	.....0	.....0	685,735	.....0	.....0	0.370
000000 00 0	SAAS Capital Fund III.....	Cincinnati.....	OH..	SC GP III, LLC.....		08/09/2018.....	.....0	.....0	187,500	.....0	.....0	4.930
000000 00 0	TTGA C-1 MMF, LP.....	Cincinnati.....	OH..	TTGA C-I MMF GP LLC.....		12/18/2017.....	.....0	.....0	8,802	.....0	.....0	28.230
000000 00 0	Yukon Capital Partners II L.P.....	Minneapolis.....	MN..	Yukon Partners II, LLC.....		07/17/2014.....	.....2	.....0	29,607	.....0	.....0	1.130
000000 00 0	Yukon Capital Partners III LP.....	Minneapolis.....	MN..	Yukon Partners III, LLC.....		07/18/2017.....	.....2	.....0	40,792	.....0	.....0	0.540
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated.....									187,692	.....0	.....0	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>												
000000 00 0	ALLOS III-Q L.P.....	Cincinnati.....	OH..	ALLOS Ventures III LLC.....		12/19/2018.....	.....0	.....0	100,000	.....0	.....0	4.430
000000 00 0	AMMC CLO 23 UBS WAREHOUSE.....	George Town.....	CYM.	UBS Securities LLC.....		09/02/2020.....	.....0	5,000,000	.....0	.....0	.....0	35.000
000000 00 0	Blackstone Tactical Opportunities III, LP.....	New York.....	NY..	Blackstone Tactical Opportunities Associates III LLC.....		02/08/2019.....	.....0	.....0	205,207	.....0	.....0	0.190
000000 00 0	Bridge Growth Partners L.P.....	New York.....	NY..	Bridge Growth Partners GP L.P.....		07/15/2014.....	.....3	.....0	37,500	.....0	.....0	1.700
000000 00 0	Cintrifuse Syndicate Fund II, LLC.....	Cincinnati.....	OH..	Cintrifuse Fund Management II, LLC.....		09/18/2017.....	.....1	.....0	76,623	.....0	.....0	1.030
000000 00 0	Corsair V Financial Services Capital Partners LP.....	New York.....	NY..	Corsair V Management, LP.....		06/25/2018.....	.....0	.....0	887,630	.....0	.....0	1.060
000000 00 0	The Cranemere Group Limited.....	London.....	GBR.	The Cranemere Group Limited.....		05/21/2014.....	.....0	.....0	1,054,154	.....0	.....0	3.150
000000 00 0	Energy Impact Fund LP.....	New York.....	NY..	Energy Impact Partners, LLC.....		05/19/2017.....	.....0	.....0	110,187	.....0	.....0	0.530
000000 00 0	Foresite Capital Fund V, LP.....	San Francisco.....	CA..	Foresite Capital Management V, LLC.....		06/08/2020.....	.....0	.....0	600,000	.....0	.....0	1.220
000000 00 0	Foresite Capital Opportunity Fund V, LP.....	San Francisco.....	CA..	Foresite Capital Opportunity Management V, LLC.....		06/29/2020.....	.....0	.....0	100,000	.....0	.....0	1.220
000000 00 0	Goldner Hawn Fund VII L.P.....	Minneapolis.....	MN..	Goldner Hawn GP, LLC.....		04/29/2019.....	.....0	.....0	25,000	.....0	.....0	1.730
000000 00 0	Greenspring Opportunities V, LP.....	Owings Mills.....	MD..	Greenspring Opportunities General Partner V, LP.....		01/22/2018.....	.....1	.....0	30,000	.....0	.....0	0.330
000000 00 0	Greenspring Opportunities VI, LP.....	Owings Mills.....	MD..	Greenspring Opportunities VI, LP.....		01/21/2020.....	.....1	.....0	150,000	.....0	.....0	0.300
000000 00 0	Greenspring Global Partners VIII, L.P.....	Owings Mills.....	MD..	Greenspring General Partner VIII, LP.....		07/14/2017.....	.....1	.....0	72,092	.....0	.....0	4.620
000000 00 0	GreyLion Capital LP.....	New York.....	NY..	GreyLion Capital GP LLP.....		08/20/2014.....	.....3	.....0	14,654	.....0	.....0	1.030
000000 00 0	GreyLion Capital II LP.....	New York.....	NY..	GreyLion Capital II GP LLP.....		02/28/2018.....	.....3	.....0	61,969	.....0	.....0	0.520
000000 00 0	Gryphon Partners IV, L.P.....	San Francisco.....	CA..	Gryphon GenPar IV, L.P.....		12/06/2016.....	.....3	.....0	5,740	.....0	.....0	0.190
000000 00 0	Gryphon Partners V, L.P.....	San Francisco.....	CA..	Gryphon GenPar V, L.P.....		08/29/2018.....	.....3	.....0	145,565	.....0	.....0	0.250
000000 00 0	NB Dyal IV US Investors, LP.....	New York.....	NY..	NB Dyal Associates IV, LP.....		06/11/2018.....	.....0	.....0	240,000	.....0	.....0	0.110
000000 00 0	Narya Capital Fund I, L.P.....	Cincinnati.....	OH..	Narya Capital Fund I, L.P.....		03/20/2020.....	.....0	.....0	189,000	.....0	.....0	2.210
000000 00 0	NB Secondary Opportunities Fund III L.P.....	New York.....	NY..	NB Secondary Opportunities Associates III L.P.....		05/23/2013.....	.....3	.....0	35,000	.....0	.....0	0.330
000000 00 0	NB Secondary Opportunities Fund IV L.P.....	New York.....	NY..	NB Secondary Opportunities Associates IV L.P.....		04/19/2017.....	.....3	.....0	75,000	.....0	.....0	0.220
000000 00 0	NB Strategic Capital LP.....	New York.....	NY..	NB Strategic Capital Associates LP.....		03/05/2020.....	.....3	.....0	512,500	.....0	.....0	1.000
000000 00 0	NB Strategic Co-Investment Partners III L.P.....	New York.....	NY..	NB Strategic Co-Investment Associates III GP LLC.....		01/28/2016.....	.....3	.....0	39,542	.....0	.....0	0.430
000000 00 0	Orchard Tosca Investment Partners, L.P.....	Mason.....	OH..	Orchard Investment Management, LLC.....		08/19/2011.....	.....0	.....0	543,833	.....0	.....0	20.440

QE03

## SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
000000 00 0	Refinery Venture Fund I, LP.....	Cincinnati.....	OH..	Refinery Management, LLC.....		11/20/2017.....	.....0	.....0	.....7,500	.....0	.....0	.....6.390
000000 00 0	River Cities Capital Fund VI, LP.....	Cincinnati.....	OH..	River Cities Management VI, LLC.....		02/15/2018.....	.....3	.....0	.....240,000	.....0	.....0	.....1.500
000000 00 0	Rivercrest Capital Partners, LP.....	Fort Worth.....	TX..	Rivercrest Capital GP, LLC.....		04/02/2018.....	.....3	.....0	.....557,718	.....0	.....0	.....1.850
000000 00 0	Roark Capital Partners Fund V, LP.....	Atlanta.....	GA..	Roark Capital GenPar V, LP.....		11/01/2018.....	.....0	.....0	.....306,985	.....0	.....0	.....0.130
000000 00 0	Snow Phipps II, L.P.....	Wilmington.....	DE..	Snow Phipps GP II, L.P.....		01/08/2010.....	.....3	.....0	.....26,394	.....0	.....0	.....0.690
000000 00 0	Snow Phipps III, L.P.....	Wilmington.....	DE..	Snow Phipps GP III, LLC.....		06/08/2016.....	.....3	.....0	.....490,147	.....0	.....0	.....0.470
000000 00 0	Solamere Capital Fund II, LP.....	Boston.....	MA..	Solamere Capital Fund II, GP LP.....		08/19/2013.....	.....3	.....0	.....79,368	.....0	.....0	.....0.740
000000 00 0	Solamere Capital Fund II-A, LP.....	Boston.....	MA..	Solamere Capital Fund II-A, GP LP.....		08/19/2013.....	.....3	.....0	.....17,375	.....0	.....0	.....0.770
000000 00 0	Solamere Capital Fund III, LP.....	Boston.....	MA..	Solamere Capital Fund III GP, LP.....		11/20/2018.....	.....3	.....0	.....467,212	.....0	.....0	.....0.750
000000 00 0	Trilantic Capital Partners VI, LP.....	New York.....	NY..	Trilantic Capital Partners Associates VI L.P.....		07/25/2018.....	.....0	.....0	.....68,652	.....0	.....0	.....0.490
000000 00 0	Tritium Partners, LLC.....	Austin.....	TX..	Tritium I GP, LLC.....		06/26/2015.....	.....3	.....0	.....164,968	.....0	.....0	.....0.960
000000 00 0	Tritium Partners II, LLC.....	Austin.....	TX..	Tritium II GP, LLC.....		11/13/2019.....	.....3	.....0	.....460,738	.....0	.....0	.....2.050
000000 00 0	Vivo Capital Fund IX, LP.....	Palo Alto.....	CA..	Vivo Capital IX, LLC.....		09/09/2019.....	.....0	.....0	.....622,694	.....0	.....0	.....0.350
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....5,000,000	.....8,820,945	.....0	.....0	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
000000 00 0	Hillpointe Workforce Housing Partnership I, LP.....	Charlotte.....	NC..	Hillpointe Fund I GP, LLC.....		03/17/2020.....	.....0	.....0	.....723,333	.....0	.....0	.....3.300
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.....	Philadelphia.....	PA..	Lubert Adler Laramar Urban Neighborhood Group, L.P.....		10/15/2015.....	.....0	.....0	.....300,000	.....0	.....0	.....1.490
000000 00 0	LCN NA Fund III-D, LP.....	New York.....	NY..	LCN North American GP III, L.P.....		08/23/2019.....	.....0	.....0	.....50,423	.....0	.....0	.....0.450
000000 00 0	LPI Noteholder, LLC.....	Philadelphia.....	PA..	L-A LPI Management, LLC.....		08/28/2020.....	.....0	.....6,000,000	.....0	.....0	.....0	.....40.000
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP.....	Philadelphia.....	PA..	Lubert-Adler Group VII-B, LLC.....		04/07/2017.....	.....0	.....0	.....625,000	.....0	.....0	.....2.140
000000 00 0	NB Real Estate Secondary Opportunities Fund LP.....	New York.....	NY..	NB Real Estate Secondary Opportunities Associates, LP.....		12/05/2018.....	.....0	.....0	.....362,500	.....0	.....0	.....1.370
000000 00 0	Osprey Pointe Sandestin, LLC.....	Miramar Beach.....	FL..	Sandestin Investments, LLC.....		12/19/2018.....	.....0	.....0	.....52,839	.....0	.....0	.....16.500
000000 00 0	PRCP-Atlanta Canopy Partners, LP.....	Norcross.....	GA..	PRCP-Atlanta Canopy Partners Managers, LP.....		04/02/2019.....	.....0	.....0	.....121,600	.....0	.....0	.....40.000
000000 00 0	PRCP-AZ Arcadia Cove Partners, LP.....	Phoenix.....	AZ..	PRCP-AZ Arcadia Cove Partners Managers, LP.....		08/05/2020.....	.....0	.....1,132,824	.....10,243,107	.....0	.....0	.....40.000
000000 00 0	PRCP-CO Deer Crest Partners, LP.....	Broomfield.....	CO..	PRCP-CO Deer Crest Partners Managers, LP.....		05/15/2019.....	.....0	.....0	.....44,800	.....0	.....0	.....40.000
000000 00 0	PRCP-CO Governor's Park, LP.....	Fort Collins.....	CO..	PRCP-CO Governor's Park Managers, LP.....		11/18/2019.....	.....0	.....0	.....94,800	.....0	.....0	.....40.000
000000 00 0	PRCP-CO Spyglass Creek, LP.....	Denver.....	CO..	PRCP-CO Spyglass Creek Managers, LP.....		10/23/2019.....	.....0	.....0	.....53,200	.....0	.....0	.....40.000
000000 00 0	PRCP-CS Partners II, LP.....	Colorado Springs.....	CO..	PRCP-CS Partners II Managers, LP.....		09/15/2017.....	.....0	.....0	.....34,800	.....0	.....0	.....40.000
000000 00 0	PRCP-Missouri Partners, L.P.....	St. Charles.....	MO..	PRCP-Missouri Partners Managers, LP.....		10/15/2015.....	.....0	.....0	.....38,400	.....0	.....0	.....40.000
000000 00 0	PRCP-Murieta Partners, LP.....	Phoenix.....	AZ..	PRCP-Murieta Partners Managers, LP.....		05/15/2018.....	.....0	.....0	.....70,000	.....0	.....0	.....40.000
000000 00 0	PRCP-NC Wilmington Partners II, LP.....	Wilmington.....	NC..	PRCP-NC Wilmington Partners II Managers, LP.....		05/08/2018.....	.....0	.....0	.....52,000	.....0	.....0	.....40.000
000000 00 0	PRCP-Phoenix III Partners, LP.....	Phoenix.....	AZ..	PRCP-Phoenix III Partners Managers, LP.....		08/03/2017.....	.....0	.....0	.....244,800	.....0	.....0	.....40.000
000000 00 0	PRCP-St. John's Forest Partners, LP.....	Jacksonville.....	FL..	PRCP-St. John's Forest Partners Managers, LP.....		03/20/2019.....	.....0	.....0	.....58,000	.....0	.....0	.....40.000
000000 00 0	PRCP-Stuart Partners, L.P.....	Stuart.....	FL..	PRCP-Stuart Partners Managers, LP.....		12/06/2016.....	.....0	.....0	.....76,000	.....0	.....0	.....40.000
000000 00 0	PRCP-Sunrise Water's Edge Partners, LP.....	Sunrise.....	FL..	PRCP-Sunrise Water's Edge Partners Managers, LP.....		08/29/2018.....	.....0	.....0	.....52,000	.....0	.....0	.....40.000
000000 00 0	PRCP-Tempe/Mesa Partners.....	Phoenix.....	AZ..	PRCP-Tempe/Mesa Partners Managers, LP.....		05/15/2018.....	.....0	.....0	.....135,600	.....0	.....0	.....40.000
000000 00 0	PRCP-Woodland Hills, LP.....	Colorado Springs.....	CO..	PRCP-Woodland Hills Managers, LP.....		11/13/2018.....	.....0	.....0	.....38,500	.....0	.....0	.....40.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....7,132,824	.....13,471,702	.....0	.....0	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>												
000000 00 0	Bay Bridge Holding Company, LLC.....	Stevensville.....	MD..	Bay Bridge Holding Company, LLC.....		04/01/2020.....	.....0	.....0	.....129,389	.....0	.....0	.....35.000

QE03.1

### SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	Mountain View Grand Holding Company, LLC.....	Whitefield.....	NH.....	Mountain View Grand Holding Company, LLC.....		06/01/2020.....	.....0	.....0	.....291,603	.....0	.....0	.....35.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....									.....420,992	.....0	.....0	.....XXX.....
<b>Collateral Loans - Unaffiliated</b>												
211999 ZZ 5	READ BROS. INSURANCE GROUP CROP LOAN 5.00 1/31/2027.....	Metamora.....	IL.....	Read Bros. Insurance Group, LLC.....		08/03/2020.....	.....0	.....3,602,825	.....0	.....0	.....0	.....100.000
755999 ZZ 5	COREY ERTL CROP LOAN 5.00 1/31/2027.....	Appleton.....	WI.....	Corey Ertl Crop Insurance Agency.....		08/01/2020.....	.....0	.....600,000	.....0	.....0	.....0	.....100.000
2999999. Total - Collateral Loans - Unaffiliated.....									.....4,202,825	.....0	.....0	.....XXX.....
4899999. Subtotal - Unaffiliated.....									.....16,523,340	.....25,914,074	.....0	.....XXX.....
4999999. Subtotal - Affiliated.....									.....0	.....2,567,667	.....0	.....XXX.....
5099999. Totals.....									.....16,523,340	.....28,481,741	.....0	.....XXX.....

### SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
USIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
<b>Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated</b>																				
000000 00 0	Global Premier Finance Company LOC.....	Cincinnati.....	OH..	Return of Capital.....	02/01/1999	06/22/2020	.....604,000	.....0	.....0	.....0	.....0	.....0	.....0	.....604,000	.....604,000	.....0	.....0	.....0	.....0	.....230,675
1499999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated.....							.....604,000	.....0	.....0	.....0	.....0	.....0	.....0	.....604,000	.....604,000	.....0	.....0	.....0	.....0	.....230,675
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated</b>																				
000000 00 0	Great American Capital Partners Fund II, LP.....	Los Angeles.....	CA..	Return of Capital.....	01/12/2018	07/31/2020	.....86,875	.....0	.....0	.....0	.....0	.....0	.....0	.....86,875	.....86,875	.....0	.....0	.....0	.....0	.....85,384
000000 00 0	Gryphon Mezzanine Partners, LP.....	San Francisco.....	CA..	Return of Capital.....	11/30/2017	08/27/2020	.....3,202	.....0	.....0	.....0	.....0	.....0	.....0	.....3,202	.....3,202	.....0	.....0	.....0	.....0	.....178,169
000000 00 0	NB Private Equity Credit Opportunities Fund LP.....	New York.....	NY..	Return of Capital.....	06/07/2017	07/31/2020	.....3,944	.....0	.....0	.....0	.....0	.....0	.....0	.....3,944	.....3,944	.....0	.....0	.....0	.....0	.....51,635
000000 00 0	SAAS Capital Fund III.....	Cincinnati.....	OH..	Return of Capital.....	08/09/2018	07/10/2020	.....150,000	.....0	.....0	.....0	.....0	.....0	.....0	.....150,000	.....150,000	.....0	.....0	.....0	.....0	.....32,386
000000 00 0	Sagard Credit Partners, LP.....	Toronto.....	CAN	Return of Capital.....	10/09/2018	09/04/2020	.....296,350	.....0	.....0	.....0	.....0	.....0	.....0	.....296,350	.....296,350	.....0	.....0	.....0	.....0	.....180,159
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated.....							.....540,370	.....0	.....0	.....0	.....0	.....0	.....0	.....540,370	.....540,370	.....0	.....0	.....0	.....0	.....527,733
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																				
000000 00 0	Blackstone Tactical Opportunities III, LP.....	New York.....	NY..	Return of Capital.....	02/08/2019	09/10/2020	.....39,219	.....0	.....0	.....0	.....0	.....0	.....0	.....39,219	.....39,219	.....0	.....0	.....0	.....0	.....17,118
000000 00 0	GreyLion Capital LP.....	New York.....	NY..	Return of Capital.....	08/20/2014	07/01/2020	.....501	.....0	.....0	.....0	.....0	.....0	.....0	.....501	.....501	.....0	.....0	.....0	.....0	.....0
000000 00 0	Gryphon Partners IV, L.P.....	San Francisco.....	CA..	Return of Capital.....	12/06/2016	08/18/2020	.....18,113	.....0	.....0	.....0	.....0	.....0	.....0	.....18,113	.....18,113	.....0	.....0	.....0	.....0	.....31,715
000000 00 0	L-A Saturn Acquisition, L.P.....	Philadelphia.....	PA..	Return of Capital.....	01/16/2015	07/02/2020	.....1,467,166	.....0	.....0	.....0	.....0	.....0	.....0	.....1,467,166	.....1,467,166	.....0	.....0	.....0	.....0	.....109,475
000000 00 0	Medley Credit Opportunity Delaware Fund, L.P.....	New York.....	NY..	Return of Capital.....	07/15/2016	08/28/2020	.....159,623	.....0	.....0	.....0	.....0	.....0	.....0	.....159,623	.....159,623	.....0	.....0	.....0	.....0	.....0
000000 00 0	NB Secondary Opportunities Fund III L.P.....	New York.....	NY..	Return of Capital.....	05/23/2013	09/28/2020	.....225,248	.....0	.....0	.....0	.....0	.....0	.....0	.....225,248	.....225,248	.....0	.....0	.....0	.....0	.....33,096
000000 00 0	NB Secondary Opportunities Fund IV L.P.....	New York.....	NY..	Return of Capital.....	04/19/2017	09/30/2020	.....69,276	.....0	.....0	.....0	.....0	.....0	.....0	.....69,276	.....69,276	.....0	.....0	.....0	.....0	.....57,395
000000 00 0	NB Strategic Capital LP.....	New York.....	NY..	Return of Capital.....	03/05/2020	07/22/2020	.....133,859	.....0	.....0	.....0	.....0	.....0	.....0	.....133,859	.....133,859	.....0	.....0	.....0	.....0	.....0
000000 00 0	NB Strategic Co-Investment Partners III L.P.....	New York.....	NY..	Return of Capital.....	01/28/2016	08/06/2020	.....180,870	.....0	.....0	.....0	.....0	.....0	.....0	.....180,870	.....180,870	.....0	.....0	.....0	.....0	.....267,174

QE03.2

### SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
USIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	Orchard Tosca Investment Partners, L.P.	Mason	OH.	Return of Capital	08/19/2011	07/06/2020	163,736	0	0	0	0	0	0	163,736	163,736	0	0	0	0
000000 00 0	Private Equity Solutions SCSp	Munsbach	LUX	Return of Capital	12/16/2019	07/13/2020	258,803	0	0	0	0	0	0	258,803	258,803	0	0	0	0
000000 00 0	Solamere Capital Fund II, LP	Boston	MA.	Return of Capital	08/19/2013	08/28/2020	23,106	0	0	0	0	0	0	23,106	23,106	0	0	0	91,849
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA.	Return of Capital	08/19/2013	08/28/2020	6,935	0	0	0	0	0	0	6,935	6,935	0	0	0	37,518
000000 00 0	Solamere Capital Fund III, LP	Boston	MA.	Return of Capital	11/20/2018	09/29/2020	36,926	0	0	0	0	0	0	36,926	36,926	0	0	0	180,286
000000 00 0	Stefac, LP	Orlando	FL.	Dissolution	10/22/2019	08/05/2020	7,500,000	0	0	0	0	0	0	7,500,000	15,215,078	0	7,715,078	7,715,078	421,875
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated						10,283,381	0	0	0	0	0	0	10,283,381	17,998,459	0	7,715,078	7,715,078	1,247,501
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
000000 00 0	Kelly Co, Investors, LLC	Colorado Springs	CO.	Return of Capital	12/17/2019	07/27/2020	170,000	0	0	0	0	0	0	170,000	170,000	0	0	0	143,650
000000 00 0	LCN NA Fund III-D, LP	New York	NY.	Return of Capital	08/23/2019	07/20/2020	73,640	0	0	0	0	0	0	73,640	73,640	0	0	0	(3,651)
000000 00 0	LPI Noteholder, LLC	Philadelphia	PA.	Return of Capital	08/28/2020	09/05/2020	58,331	0	0	0	0	0	0	58,331	58,331	0	0	0	0
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA.	Return of Capital	04/07/2017	09/18/2020	23,022	0	0	0	0	0	0	23,022	23,022	0	0	0	841,660
000000 00 0	NB Real Estate Secondary Opportunities Fund LP	New York	NY.	Return of Capital	12/05/2018	08/14/2020	17,237	0	0	0	0	0	0	17,237	17,237	0	0	0	72,462
000000 00 0	Righetti Ranch, LP	San Luis Obispo	CA.	Return of Capital	06/26/2015	09/25/2020	450,000	0	0	0	0	0	0	450,000	450,000	0	0	0	0
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated						792,230	0	0	0	0	0	0	792,230	792,230	0	0	0	1,054,121
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>																			
000000 00 0	Bay Bridge Holding Company, LLC	Stevensville	MD.	Distribution	06/01/2020	08/31/2020	5,175	0	0	0	0	0	0	5,175	5,175	0	0	0	(28,572)
2299999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated						5,175	0	0	0	0	0	0	5,175	5,175	0	0	0	(28,572)
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated</b>																			
000000 00 0	Ellington GA RPL 1 LLC	Old Greenwich	CT.	Return of Capital	05/04/2020	09/23/2020	4,080,000	0	0	0	0	0	0	4,080,000	4,080,000	0	0	0	0
2399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated						4,080,000	0	0	0	0	0	0	4,080,000	4,080,000	0	0	0	0
<b>Collateral Loans - Unaffiliated</b>																			
896033 ZZ 3	Werner Crop Insurance Agency 7.00 11/30/2023	Black Creek	WI.	Return of Capital	09/06/2019	08/31/2020	6,250	0	0	0	0	0	0	6,250	6,250	0	0	0	3,423
2999999	Total - Collateral Loans - Unaffiliated						6,250	0	0	0	0	0	0	6,250	6,250	0	0	0	3,423
<b>Any Other Class of Asset - Unaffiliated</b>																			
000000 00 0	Monza Energy, LLC	Houston	TX.	Return of Capital	04/17/2018	09/24/2020	443,917	0	0	0	0	0	0	443,917	443,917	0	0	0	(296,627)
4699999	Total - Any Other Class of Asset - Unaffiliated						443,917	0	0	0	0	0	0	443,917	443,917	0	0	0	(296,627)
4899999	Subtotal - Unaffiliated						16,146,148	0	0	0	0	0	0	16,146,148	23,861,227	0	7,715,078	7,715,078	2,536,151
4999999	Subtotal - Affiliated						609,175	0	0	0	0	0	0	609,175	609,175	0	0	0	202,104
5099999	Totals						16,755,323	0	0	0	0	0	0	16,755,323	24,470,402	0	7,715,078	7,715,078	2,738,254

QE03.3

### 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
<b>Bonds - U.S. Government</b>										
38382G	CT	7		07/24/2020	Amherst Securities Group LLC		1,707,261	0	9,673	1
91282C	AJ	0		09/02/2020	GOLDMAN		1,750,000	1,750,000	.36	1
0599999	Total - Bonds - U.S. Government						3,457,261	1,750,000	9,709	XXX
<b>Bonds - All Other Government</b>										
13509P	HJ	5		09/01/2020	RBC DOMINION SECS INC		22,110,900	21,000,000	82,849	1FE
V81778	FK	9	B	08/26/2020	STANDARD CHARTERED BANK, LONDON		4,713,350	4,331,430	24,085	1FE
Y31714	AU	5	B	08/27/2020	United Bank		3,892,912	3,658,581	22,809	1FE
1099999	Total - Bonds - All Other Government						30,717,162	28,990,011	129,743	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>										
88275F	SC	4		07/01/2020	RBC CAPITAL MARKETS		1,350,000	1,350,000	0	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						1,350,000	1,350,000	0	XXX
<b>Bonds - Industrial and Miscellaneous</b>										
03330P	AJ	8		09/17/2020	GREENSLIDGE CAPITAL MARKETS LLC		2,400,000	2,400,000	0	1FE
03666L	AA	0	C	09/18/2020	BNP Paribas		5,000,000	5,000,000	0	1Z
038413	AA	8		08/19/2020	KEYBANK CAPITAL MARKETS INC		3,999,261	4,000,000	0	1FE
03879Y	AA	5	C	09/22/2020	JP Morgan		339,463	343,000	112	1FE
05377R	DY	7		08/05/2020	BARCLAYS CAPITAL INC FIXED INC		4,997,632	5,000,000	0	1FE
05492A	AJ	0	C	09/10/2020	PIPR		34,000,000	34,000,000	162,201	1FE
05492K	AE	9	C	09/28/2020	WELLS FARGO SECURITIES LLC		1,967,500	2,000,000	1,373	1FE
05492Q	AA	4	C	08/27/2020	CITIGROUP		2,543,125	2,600,000	1,222	1FE
05969A	AA	3		08/10/2020	PIPR		2,000,000	2,000,000	0	2FE
088555	ZE	0		07/30/2020	PAYMENT IN KIND		3,318	3,318	0	4Z
08888#	AA	4		09/01/2020	Various		21,051	21,051	0	5GI
09748R	AA	6		09/29/2020	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	0	2Z
10240#	AA	3		09/17/2020	AFG Private Placement		108,618	108,618	0	5
12530M	AA	3		07/14/2020	GOLDMAN		4,999,309	5,000,000	0	1FE
12530M	AB	1		07/14/2020	GOLDMAN		4,997,665	5,000,000	0	1FE
12641Q	AJ	1		09/01/2020	Direct		0	76	0	1FM
156777	ZZ	0		08/24/2020	AFG Private Placement		460,526	460,526	0	1Z
156777	ZZ	0		09/21/2020	AFG Private Placement		263,158	263,158	0	1Z
233599	ZC	6		07/31/2020	Various		901,625	901,625	0	5Z
26875U	ZA	1		08/10/2020	AFG Private Placement		83,333	83,333	0	6*
31737V	AA	4		07/20/2020	BARCLAYS CAPITAL INC FIXED INC		5,952,196	6,000,000	0	1FE
33766N	AJ	3		08/31/2020	Not Available		2,000,000	2,000,000	0	2Z
34961J	AS	3		08/04/2020	Natixis		10,000,000	10,000,000	0	1FE
34961P	AL	4		09/14/2020	MITSUBISHI UFJ SECURITIES		3,000,000	3,000,000	0	1FE
35709B	AC	9		09/11/2020	CITIGROUP		512,259	545,682	654	1Z
38173M	AA	0		09/29/2020	JP Morgan		3,996,800	4,000,000	0	2FE
381741	AC	1		08/07/2020	WELLS FARGO SECURITIES LLC		3,000,000	3,000,000	0	1FE
45254N	NT	0		09/25/2020	Direct		0	752	0	1FM
47232D	AV	4		08/01/2020	Direct		0	8	0	1FM
47232D	CT	7		08/25/2020	Direct		0	537	0	1FM
47232D	DB	5		09/01/2020	Direct		0	261	0	1FM
47232V	BL	5		09/01/2020	Direct		0	863	0	1FM
47232V	BQ	4		09/01/2020	Direct		0	304	0	1FM
47232V	EB	4		09/01/2020	Direct		0	6	0	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 GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/01/2020	Direct		0	1,872	0	1FM
50196@ AA 5	LCN NORTH AMERICAN FUND III-D LP		08/11/2020	AFG Private Placement		453,825	453,825	0	1PL
56577D AA 4	MRNON 2018-1 A1 - CDO	C	08/26/2020	WELLS FARGO SECURITIES LLC		2,955,000	3,000,000	6,398	1FE
63862X AA 0	NHLT 201 A - RMBS		09/21/2020	CREDIT SUISSE SECURITIES (USA)		2,999,998	3,000,000	0	1FE
63946T AA 9	NB Direct Access Ins SPB Senior 5.00 07/		08/21/2020	PRIVATE PLACEMENT		750,767	750,767	0	4Z
667339 AA 3	NORTHWEST BANCSHARES INC		09/02/2020	PIPR		2,000,000	2,000,000	0	2Z
67114* AA 0	ORCC FINANCING IV LLC		08/24/2020	AFG Private Placement		1,055,556	1,055,556	0	1PL
691205 AA 6	OWL ROCK TECHNOLOGY FINANCE CORP		09/16/2020	GOLDMAN		3,512,500	3,250,000	58,500	2FE
691205 AC 2	OWL ROCK TECHNOLOGY FINANCE CORP		09/16/2020	GOLDMAN		5,960,160	6,000,000	0	2FE
69121K AD 6	OWL ROCK CAPITAL CORP		07/16/2020	Bank of America Merrill Lynch		1,985,080	2,000,000	0	2FE
700658 AA 5	PARK NATIONAL CORP		08/17/2020	PIPR		2,000,000	2,000,000	0	2FE
70163Q AA 6	PARLI A - CDO	C	07/16/2020	SG AMERICAS SECURITIES, LLC		3,000,000	3,000,000	0	1FE
71424# AA 3	PERMIAN HOLDCO 2, INC		09/30/2020	Capitalized Interest		15,988	15,988	0	5GI
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		09/30/2020	Capitalized Interest		8,232	8,232	0	5GI
75970E AD 9	RENASANT CORP		08/31/2020	PIPR		2,000,000	2,000,000	0	2Z
77587A AU 0	RMRK B2R - CDO	C	09/17/2020	MIZUHO SECURITIES USA INC		2,000,000	2,000,000	0	1FE
784054 AB 4	SCFET 201 A2 - ABS		08/11/2020	Bank of America Merrill Lynch		6,999,667	7,000,000	0	1FE
843395 AB 0	SOUTHERN NATIONAL BANCORP OF VIRGINIA IN		08/20/2020	JANNEY MONTGOMERY SCOTT		1,000,000	1,000,000	0	2FE
85022W AP 9	SCFT 2020-A A - ABS		09/16/2020	CREDIT SUISSE SECURITIES (USA)		6,999,652	7,000,000	0	1
86206@ AA 7	STONEHENGE CAPITAL FUND NEVADA III LLC		07/15/2020	AFG Private Placement		1,639,171	1,641,223	0	1Z
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS		07/10/2020	Amherst Securities Group LLC		8,075,859	8,545,883	2,003	1FE
87240P AA 9	TCP 1 A1 - CDO	C	07/23/2020	CREDIT SUISSE SECURITIES (USA)		785,875	800,000	3,108	1FE
89822P AA 1	TRUPS FINANCIALS NOTE SECURITIZATION 202		07/15/2020	Bank of America Merrill Lynch		7,000,000	7,000,000	0	1FE
902788 AA 6	UMB FINANCIAL CORP		09/14/2020	Bank of America Merrill Lynch		6,000,000	6,000,000	0	2FE
915271 AC 4	UNIVEST FINANCIAL CORP		07/29/2020	US BANCORP		1,000,000	1,000,000	0	2Z
92331D AQ 1	VENTR BFR - CDO		08/04/2020	Jefferies		2,000,000	2,000,000	0	1FE
96034L AA 9	WESTR 201 A - RMBS		07/08/2020	Amherst Securities Group LLC		2,996,058	3,000,000	0	1FE
97988P AN 6	WOODMONT 2017-1 TRUST - CDO		09/30/2020	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	0	1Z
ZO3834 02 5	HOUSING & DEVELOPMENT BRD		09/08/2020	STANDARD CHARTERED BANK, LONDON		5,111,914	5,122,951	0	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					181,852,142	182,379,416	235,571	XXX

QE04.1

**Bonds - Unaffiliated Bank Loans**

00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19		07/01/2020	Ares Capital Management		13,229	13,229	0	3PL
00228* AA 4	AMERICAN TECHNOLOGIES LLC - TERM LOAN		07/31/2020	DIRECT		742,574	742,574	0	3PL
03979* AA 9	U.S. Metals Bidco Ltd		07/16/2020	Ares Capital Management		1,035,559	1,035,559	0	3Z
12721# AA 7	CVP Holdco, Inc./Delayed Draw Term Loan		09/03/2020	Ares Capital Management		33,740	33,740	0	3Z
14886M AN 1	Checkout Holding Dip - Catalina Last Out		08/27/2020	Unknown		1,336	1,336	0	4Z
14886M AN 1	Checkout Holding Dip - Catalina Last Out		09/30/2020	PIK BUY		698	698	0	5PL
20602* AB 6	Concert Golf Partners Holdco LLC/Delayed		08/05/2020	DIRECT		24,211	24,211	0	2Z
25374L A* 9	Centric Brands Inc./First Lien Term Loan		07/31/2020	Various		29,700	29,700	0	4PL
25403# AN 6	DILIGENT CORPORATION (FKA DIAMOND MERGER		08/03/2020	DIRECT		(940,000)	(940,000)	0	3Z
25403# AN 6	DILIGENT CORPORATION (FKA DIAMOND MERGER		08/03/2020	DIRECT		940,000	940,000	0	3Z
25403# AN 6	DILIGENT CORPORATION (FKA DIAMOND MERGER		08/03/2020	Ares Capital Management		940,000	940,000	0	3Z
26887@ AA 9	EP WEALTH ADVISORS, LLC - TERM LOAN		09/03/2020	Ares Capital Management		169,983	169,983	0	1Z
30282# AA 0	FWR Holding Corporation/Initial Term Loa		09/25/2020	PAYMENT IN KIND		1,136	1,136	0	3PL
30282# AB 8	FWR Holding Corporation/Initial Delayed		09/25/2020	PAYMENT IN KIND		151	151	0	3FE
30282# AC 6	FWR Holding Corporation/Delayed Draw Ter		09/25/2020	PAYMENT IN KIND		239	239	0	3Z

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
30282# AD 4	FWR Holding Corporation/New Delayed Draw		09/25/2020	PAYMENT IN KIND		143	143	0	3Z
30282# AG 7	FWR Holding Corporation/Delayed Draw Ter		09/25/2020	PAYMENT IN KIND		142	142	0	3Z
30282# AH 5	FWR Holding Corporation/Delayed Draw Ter		09/25/2020	PAYMENT IN KIND		190	190	0	3Z
30282# AJ 1	FWR Holding Corporation/Second Amendment		09/25/2020	PAYMENT IN KIND		504	504	0	3PL
35041@ AG 0	Foundation Risk Partners, Corp./Third Am		09/01/2020	Ares Capital Management		125,282	125,282	0	3Z
36147@ AA 4	GB Auto Service, Inc./First Amendment De		09/30/2020	DIRECT		26,408	26,408	0	4PL
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18		09/01/2020	CAPITALIZED INTEREST		3,743	3,743	0	3PL
44961* AB 1	Implus Footcare, LLC/Initial Term Loan 0		09/30/2020	PAYMENT IN KIND		7,778	7,778	0	3Z
45321* AA 5	Implus Footcare, LLC/Spenco Incremental		09/30/2020	PAYMENT IN KIND		1,210	1,210	0	3Z
48240@ AB 3	K2 Insurance Services, LLC/Delayed Draw		09/25/2020	DIRECT		100,000	100,000	0	2PL
48773# AC 4	KELLERMEYER BERGENSONS SERVICES, LLC - 2		08/27/2020	DIRECT		3,720	3,720	0	4PL
55371* AU 9	MRI Software LLC/Term Loan 2/20		08/04/2020	DIRECT		7,319	7,319	0	4PL
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18		07/01/2020	PAYMENT IN KIND		552	552	0	4Z
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18		09/30/2020	Various		5,992	5,992	0	5PL
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw Term Loa		07/01/2020	PAYMENT IN KIND		154	154	0	4Z
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw Term Loa		09/30/2020	Various		1,665	1,665	0	5PL
65716@ AA 4	NORTH AMERICAN SCIENCE ASSOCIATES, INC		09/14/2020	Ares Capital Management		106,399	106,399	0	2Z
74309# AA 7	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		08/25/2020	Ares Capital Management		24,858	24,858	0	4Z
74309# AA 7	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		09/22/2020	Ares Capital Management		14,153	14,153	0	4Z
75000# AE 8	RSC Acquisition, Inc./Term Loan 10/19		09/03/2020	Ares Capital Management		20,670	20,670	0	3Z
75000# AG 3	RSC Acquisition, Inc./Initial Delayed Dr		08/28/2020	DIRECT		25,635	25,635	0	3Z
78642# AA 4	SAFE HOME SECURITY INC. - TERM LOAN		08/03/2020	DIRECT		191,993	191,993	0	2Z
81389# AA 5	SecurAmerica, LLC/Term Loan 12/18		09/30/2020	Various		2,944	2,944	0	2PL
81389# AB 3	SecurAmerica, LLC/Delayed Draw Term Loan		08/28/2020	CAPITALIZED INTEREST		711	711	0	2FE
81389# AB 3	SecurAmerica, LLC/Delayed Draw Term Loan		09/30/2020	CAPITALIZED INTEREST		785	785	0	2PL
81389# AC 1	SecurAmerica, LLC/Delayed Draw Term Loan		07/01/2020	CAPITALIZED INTEREST		(67)	(67)	0	2PL
81389# AC 1	SecurAmerica, LLC/Delayed Draw Term Loan		08/27/2020	Various		134	134	0	2FE
81389# AD 9	SecurAmerica, LLC/Delayed Draw Term Loan		08/20/2020	Various		43	43	0	2Z
81389# AD 9	SecurAmerica, LLC/Delayed Draw Term Loan		09/21/2020	PAYMENT IN KIND		44	44	0	2PL
81389# AE 7	SecurAmerica, LLC/Amendment No. 6 Term L		07/01/2020	CAPITALIZED INTEREST		(115)	(115)	0	2Z
87296@ AE 8	TDG Group Holding Company/Delayed Draw T		08/06/2020	DIRECT		4,566	4,566	0	3Z
87300* AC 8	THG Acquisition, LLC/Delayed Draw Term L		07/01/2020	DIRECT		2,450	2,450	0	3Z
87300* AC 8	THG Acquisition, LLC/Delayed Draw Term L		09/01/2020	DIRECT		265	265	0	5
89158* AD 5	Touchstone Acquisition, Inc./First Lien		08/19/2020	Ares Capital Management		103,689	103,689	0	3Z
91839* AC 0	VPROP Operating, LLC/New Loan 11/17		07/01/2020	CAPITALIZED INTEREST		(42,653)	(42,653)	0	2PL
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0		08/28/2020	CAPITALIZED INTEREST		2,846	2,846	0	5PL
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra		08/28/2020	CAPITALIZED INTEREST		3,166	3,166	0	5PL
92975@ AB 2	TAWEG Holdings, LLC/Initial Delayed Dra		09/01/2020	Ares Capital Management		18,844	18,844	0	3Z
8299999	Total - Bonds - Unaffiliated Bank Loans					3,758,717	3,758,717	0	XXX
8399997	Total - Bonds - Part 3					221,135,283	218,228,144	375,024	XXX
8399999	Total - Bonds					221,135,283	218,228,144	375,024	XXX

QE04.2

**Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred**

23281# 12 4	CYPRUM PARALLEL INVESTORS V LP		08/13/2020	AFG Private Placement	2,529,730	252,973	0.00	0	1PL
26875U ZB 9	EOS Energy Storage LLC		08/10/2020	AFG Private Placement	133,332,000	233,333	0.00	0	6Z
29402T 2# 5	ENVEN ENERGY CORPORATION		09/30/2020	Capitalized Interest	27,240,000	348,672	0.00	0	5
374444 ZZ 3	Get Me Mears Group Series E PFD		09/02/2020	AFG Private Placement	284,620,000	284,620	0.00	0	4Z

### SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
950810 70 5	WESBANCO INC.....			08/04/2020.....	Stifel, Nicolaus & Co., Inc.....	80,000.000	2,000,000	0.00	0	2FE.....
G16252 26 7	BROOKFIELD INFRASTRUCTURE PARTNERS LP.....		C.....	09/14/2020.....	MORGAN STANLEY CO.....	80,000.000	2,000,000	0.00	0	2FE.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....						5,119,598	XXX	0	XXX.....
8999997	Total - Preferred Stocks - Part 3.....						5,119,598	XXX	0	XXX.....
8999999	Total - Preferred Stocks.....						5,119,598	XXX	0	XXX.....
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>										
005111 10 9	ACUTUS MEDICAL ORD.....			08/10/2020.....	AFG Private Placement.....	299,995.064	4,999,999	XXX	0	
03676B 10 2	ANTERO MIDSTREAM ORD.....			09/22/2020.....	VE CAPITAL.....	1,000.000	5,430	XXX	0	
050000 ZZ 4	AUGMEDIX INC PFD.....			09/28/2020.....	AFG Private Placement.....	500,000.000	1,500,000	XXX	0	
22758A 10 5	CROSSAMERICA PARTNERS UNT.....			09/29/2020.....	VE CAPITAL.....	7,000.000	110,545	XXX	0	
35180X 10 5	FRANCHISE GROUP ORD.....			08/05/2020.....	AFG Private Placement.....	594,331.000	15,215,078	XXX	0	
822634 10 1	SHELL MIDSTREAM PARTNERS UNT.....			09/29/2020.....	VE CAPITAL.....	500.000	4,821	XXX	0	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						21,835,873	XXX	0	XXX.....
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other</b>										
606366 ZZ 8	MOD Pizza.....			09/01/2020.....	Reclassification.....		1,500,050	XXX	0	
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....						1,500,050	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....						23,335,923	XXX	0	XXX.....
9799999	Total - Common Stocks.....						23,335,923	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....						28,455,520	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....						249,590,804	XXX	375,024	XXX.....

QE04.3

## 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 ei gn	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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini- strative Symbol															
<b>Bonds - U.S. Government</b>																																				
31383S	RS 1		09/01/2020	Paydown		3,169	3,169	3,168	3,109	0	60	0	60	0	3,169	0	0	0	127	05/01/2031	1															
31388D	ZU 5		09/01/2020	Paydown		1,234	1,234	1,259	1,217	0	17	0	17	0	1,234	0	0	0	54	09/01/2031	1															
31388G	VW 8		09/01/2020	Paydown		166	166	166	37	0	129	0	129	0	166	0	0	0	7	09/01/2031	1															
31388K	WT 5		09/01/2020	Paydown		391	391	401	300	0	91	0	91	0	391	0	0	0	17	10/01/2031	1															
31390V	ER 1		09/01/2020	Paydown		284	284	288	230	0	53	0	53	0	284	0	0	0	11	09/01/2032	1															
912828	VZ 0		09/30/2020	Maturity @ 100.00		2,270,000	2,270,000	2,291,547	2,275,565	0	(5,565)	0	(5,565)	0	2,270,000	0	0	0	46,000	09/30/2020	1															
0599999	Total - Bonds - U.S. Government																			2,275,244	2,275,244	2,296,829	2,280,458	0	(5,214)	0	(5,214)	0	2,275,244	0	0	0	46,216	XXX	XXX	
<b>Bonds - All Other Government</b>																																				
803854	JS 8		07/28/2020	Maturity @ 100.00		11,000,000	11,000,000	10,979,210	10,999,238	0	762	0	762	0	11,000,000	0	0	0	429,000	07/28/2020	1FE															
QZ6281	92 2	B	09/08/2020	Various		12,698,119	12,569,475	12,305,660	12,690,783	0	33,835	0	33,835	(217,644)	12,506,974	0	191,145	191,145	141,075	10/01/2021	1FE															
V81778	FK 9	B	09/08/2020	STANDARD CHARTERED BANK, LONDON		766,217	731,850	772,641	0	0	(3,986)	0	(3,986)	768,655	0	(2,439)	(2,439)	4,786	06/01/2025	1FE																
1099999	Total - Bonds - All Other Government																			24,464,335	24,301,325	24,057,511	23,690,020	0	30,612	0	30,612	(217,644)	24,275,629	0	188,706	188,706	574,861	XXX	XXX	
<b>Bonds - U.S. States, Territories and Possessions</b>																																				
13063C	XS 4		07/01/2020	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	438	12/01/2031	1FE															
1799999	Total - Bonds - U.S. States, Territories & Possessions																			0	0	0	0	0	0	0	0	0	0	0	0	0	0	438	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																																				
68609T	HV 3		09/01/2020	Direct		30,000	30,000	31,696	30,177	0	(177)	0	(177)	0	30,000	0	0	0	656	06/01/2049	1FE															
68609T	SH 2		09/01/2020	Direct		25,000	25,000	27,004	25,148	0	(148)	0	(148)	0	25,000	0	0	0	486	12/01/2049	1FE															
2499999	Total - Bonds - U.S. Political Subdivisions of States																			55,000	55,000	58,700	55,326	0	(326)	0	(326)	0	55,000	0	0	0	1,142	XXX	XXX	
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																																				
01039W	AZ 5		07/15/2020	Direct		65,000	65,000	64,495	64,866	0	134	0	134	0	65,000	0	0	0	2,896	01/01/2024	1FE															
041083	VB 9		09/01/2020	Paydown		161,975	161,975	161,975	161,975	0	(0)	0	(0)	0	161,975	0	0	0	3,402	07/01/2043	1FE															
051687	DB 4		09/01/2020	Paydown		2,491	2,491	2,528	2,521	0	(29)	0	(29)	0	2,491	0	0	0	92	12/01/2039	1FE															
130333	BW 6		08/03/2020	Direct		1,095,000	1,095,000	1,099,460	1,095,336	0	(336)	0	(336)	0	1,095,000	0	0	0	52,929	08/01/2028	1FE															
130333	CA 3		08/03/2020	Various		81,949	81,949	81,949	81,949	0	(0)	0	(0)	0	81,949	0	0	0	1,581	02/01/2042	1FE															
13079P	FG 3		07/15/2020	Direct		15,000	15,000	14,475	14,957	0	43	0	43	0	15,000	0	0	0	675	01/15/2040	1FE															
196479	E6 2		09/01/2020	Direct		220,000	220,000	238,874	223,285	0	(3,285)	0	(3,285)	0	220,000	0	0	0	4,638	05/01/2048	1FE															
196479	N9 6		09/01/2020	Direct		240,000	240,000	254,194	241,841	0	(1,841)	0	(1,841)	0	240,000	0	0	0	5,023	11/01/2048	1FE															
19647P	BA 0		09/01/2020	Paydown		20,788	20,788	20,685	20,628	0	160	0	160	0	20,788	0	0	0	444	02/01/2044	1FE															
19647P	BH 5		09/01/2020	Paydown		7,167	7,167	7,167	7,167	0	0	0	0	0	7,167	0	0	0	165	06/01/2056	1FE															
19647P	BK 8		09/02/2020	Call @ 100.00		14,132	14,132	13,374	13,374	0	8	0	8	0	14,132	0	750	750	283	09/01/2056	1FE															
19647P	BQ 5		09/02/2020	Call @ 100.00		35,506	35,506	35,506	35,505	0	0	0	0	0	35,505	0	1	1	805	11/01/2045	1FE															
19647P	BU 6		09/02/2020	Call @ 100.00		6,459	6,459	6,459	6,459	0	0	0	0	0	6,459	0	0	0	162	08/01/2057	1FE															
196480	DQ 7		09/01/2020	Direct		15,000	15,000	16,500	15,094	0	(94)	0	(94)	0	15,000	0	0	0	261	05/01/2050	1FE															
196480	EW 3		09/01/2020	Direct		25,000	25,000	26,404	25,080	0	(80)	0	(80)	0	25,000	0	0	0	448	05/01/2050	1FE															
196480	EX 1		09/01/2020	Paydown		31,392	31,392	31,392	31,392	0	0	0	0	0	31,392	0	0	0	563	01/01/2050	1FE															
20775B	D8 6		09/17/2020	Direct		85,000	85,000	86,330	85,528	0	(528)	0	(528)	0	85,000	0	0	0	1,462	11/15/2035	1FE															
20775B	N8 5		07/01/2020	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	2	11/15/2032	1FE															
20775C	B6 0		09/17/2020	Direct		60,000	60,000	63,181	60,374	0	(374)	0	(374)	0	60,000	0	0	0	1,285	11/15/2039	1FE															

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	For ei gn	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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini strative Symbol
20775C N3 4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....		09/17/2020	Direct.....		205,000	205,000	216,724	206,173	0	(1,173)	0	(1,173)	0	205,000	0	0	0	4,577	05/15/2042	1FE.....
20775C XL 3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....		09/17/2020	Direct.....		185,000	185,000	201,583	185,972	0	(972)	0	(972)	0	185,000	0	0	0	3,975	05/15/2047	1FE.....
20775C ZE 7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....		09/17/2020	Direct.....		85,000	85,000	89,993	85,564	0	(564)	0	(564)	0	85,000	0	0	0	1,838	11/15/2041	1FE.....
23410B CH 2	DAKOTA CNTY MINN CMNTY DEV AGY SINGLE FA.....		09/01/2020	Direct.....		65,000	65,000	69,823	65,467	0	(467)	0	(467)	0	65,000	0	0	0	1,671	06/01/2035	1FE.....
246395 WY 9	DELAWARE ST HSG AUTH REV.....		09/01/2020	Direct.....		25,000	25,000	25,990	25,106	0	(106)	0	(106)	0	25,000	0	0	0	1,250	07/01/2029	1FE.....
3133N3 U9 3	FH RE6008 - RMBS.....		09/01/2020	Paydown.....		1,981,912	1,981,912	2,014,930	2,013,828	0	(31,917)	0	(31,917)	0	1,981,912	0	0	0	46,401	11/01/2049	1.....
3133N3 VG 6	FH RE6015 - RMBS.....		09/01/2020	Paydown.....		2,143,234	2,143,234	2,174,378	2,173,170	0	(29,936)	0	(29,936)	0	2,143,234	0	0	0	49,713	09/01/2049	1.....
31392C EM 2	FNW 2002-W2 AF5 - CMO/RMBS.....		09/01/2020	Paydown.....		1,749	1,749	1,680	1,671	0	78	0	78	0	1,749	0	0	0	76	06/25/2032	1.....
31397P PN 4	FHM M012 AA2 - CMBS.....		09/01/2020	Paydown.....		286,611	286,575	272,962	280,157	0	6,454	0	6,454	0	286,611	0	0	0	3,562	08/15/2051	1.....
31397P PP 9	FHM M012 AA3 - CMBS.....		09/01/2020	Paydown.....		768,858	768,761	768,761	768,858	0	0	0	0	0	768,858	0	0	0	15,801	08/15/2051	1.....
31397P PV 6	FHM M012 A31 - CMBS.....		09/01/2020	Paydown.....		144,161	144,143	144,809	144,592	0	(431)	0	(431)	0	144,161	0	0	0	2,498	08/15/2051	1.....
3140K0 EL 8	FN B04638 - RMBS.....		09/01/2020	Paydown.....		812,114	812,114	813,510	813,470	0	(1,356)	0	(1,356)	0	812,114	0	0	0	16,823	11/01/2049	1.....
3140QB N5 3	FN CA4011 - RMBS.....		09/01/2020	Paydown.....		980,959	980,959	996,543	995,791	0	(14,832)	0	(14,832)	0	980,959	0	0	0	23,035	08/01/2049	1.....
3140QC DT 0	FN CA4613 - RMBS.....		09/01/2020	Paydown.....		1,310,671	1,310,671	1,331,765	1,331,127	0	(20,456)	0	(20,456)	0	1,310,671	0	0	0	30,912	11/01/2049	1.....
31418D JW 3	FN MA3876 - RMBS.....		09/01/2020	Paydown.....		1,748,790	1,748,790	1,753,162	1,753,021	0	(4,231)	0	(4,231)	0	1,748,790	0	0	0	35,662	12/01/2049	1.....
34074M GX 3	FLORIDA HSG FIN CORP REV.....		07/01/2020	Direct.....		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	5,118	07/01/2026	1FE.....
34074M GZ 8	FLORIDA HSG FIN CORP REV.....		07/01/2020	Direct.....		195,000	195,000	210,635	199,881	0	(4,881)	0	(4,881)	0	195,000	0	0	0	8,775	01/01/2029	1FE.....
34074M KB 6	FLORIDA HSG FIN CORP REV.....		07/01/2020	Direct.....		210,000	210,000	225,708	212,054	0	(2,054)	0	(2,054)	0	210,000	0	0	0	8,400	07/01/2035	1FE.....
34074M LZ 2	FLORIDA HSG FIN CORP REV.....		07/01/2020	Direct.....		210,000	210,000	227,940	211,039	0	(1,039)	0	(1,039)	0	210,000	0	0	0	7,350	07/01/2046	1FE.....
34074M MY 4	FLORIDA HSG FIN CORP REV.....		07/01/2020	Direct.....		235,000	235,000	255,424	237,004	0	(2,004)	0	(2,004)	0	235,000	0	0	0	9,400	01/01/2047	1FE.....
34074M PA 3	FLORIDA HSG FIN CORP REV.....		07/01/2020	Direct.....		35,000	35,000	35,000	35,000	0	(0)	0	(0)	0	35,000	0	0	0	1,015	07/01/2031	1FE.....
34074M QB 0	FLORIDA HSG FIN CORP REV.....		07/01/2020	Direct.....		410,000	410,000	410,000	410,000	0	(0)	0	(0)	0	410,000	0	0	0	14,760	07/01/2037	1FE.....
373539 2E 4	GEORGIA ST HSG & FIN AUTH REV.....		09/01/2020	Direct.....		245,000	245,000	259,796	246,410	0	(1,410)	0	(1,410)	0	245,000	0	0	0	4,868	12/01/2045	1FE.....
373539 5F 8	GEORGIA ST HSG & FIN AUTH REV.....		09/01/2020	Direct.....		70,000	70,000	74,598	70,509	0	(509)	0	(509)	0	70,000	0	0	0	1,361	06/01/2039	1FE.....
373539 Y2 5	GEORGIA ST HSG & FIN AUTH REV.....		09/01/2020	Direct.....		185,000	185,000	198,464	186,122	0	(1,122)	0	(1,122)	0	185,000	0	0	0	3,684	06/01/2045	1FE.....
373539 ZB 4	GEORGIA ST HSG & FIN AUTH REV.....		09/01/2020	Direct.....		45,000	45,000	48,114	45,118	0	(118)	0	(118)	0	45,000	0	0	0	1,462	06/01/2029	1FE.....
419818 HM 4	HAWAII ST HSG FIN & DEV CORP SINGLE FAM.....		09/01/2020	Paydown.....		34,886	34,886	34,886	34,886	0	0	0	0	0	34,886	0	0	0	640	07/01/2037	1FE.....
45129Y F4 3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R.....		07/01/2020	Direct.....		105,000	105,000	110,509	105,896	0	(896)	0	(896)	0	105,000	0	0	0	4,200	07/01/2034	1FE.....
45201L WF 8	ILLINOIS HSG DEV AUTH - MBS.....		09/01/2020	Paydown.....		394,057	394,057	394,058	394,058	0	(1)	0	(1)	0	394,057	0	0	0	10,552	12/01/2043	1FE.....
45201Y N2 9	ILLINOIS HSG DEV AUTH REV - MBS.....		09/01/2020	Paydown.....		384,040	384,040	384,040	384,011	0	30	0	30	0	384,040	0	0	0	8,088	02/01/2047	1FE.....
45201Y R3 3	ILLINOIS HSG DEV AUTH REV.....		07/01/2020	Direct.....		240,000	240,000	256,794	242,407	0	(2,407)	0	(2,407)	0	240,000	0	0	0	5,053	10/01/2048	1FE.....
45201Y X8 5	ILLINOIS HSG DEV AUTH REV.....		07/01/2020	Direct.....		380,000	380,000	406,019	382,291	0	(2,291)	0	(2,291)	0	380,000	0	0	0	8,986	10/01/2048	1FE.....
45201Y YK 7	ILLINOIS HSG DEV AUTH REV - MBS.....		09/01/2020	Paydown.....		63,564	63,564	60,262	60,388	0	3,176	0	3,176	0	63,564	0	0	0	1,041	06/01/2043	1FE.....
45203L BS 1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....		09/01/2020	Paydown.....		5,777	5,777	5,777	5,777	0	0	0	0	0	5,777	0	0	0	117	02/01/2031	1FE.....
45203L CD 3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....		09/01/2020	Paydown.....		9,495	9,495	9,495	9,489	0	5	0	5	0	9,495	0	0	0	183	07/01/2032	1FE.....
45203L CE 1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....		09/01/2020	Paydown.....		19,973	19,973	19,973	19,973	0	0	0	0	0	19,973	0	0	0	395	07/01/2032	1FE.....
45203L CL 5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....		09/02/2020	Call @ 100.00.....		19,498	19,498	19,498	19,498	0	0	0	0	0	19,498	0	(0)	(0)	527	03/01/2059	1FE.....
45505T JC 6	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F.....		07/01/2020	Direct.....		270,000	270,000	285,833	271,899	0	(1,899)	0	(1,899)	0	270,000	0	0	0	10,800	01/01/2039	1FE.....
45505T LC 3	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F.....		07/01/2020	Direct.....		215,000	215,000	227,135	216,425	0	(1,425)	0	(1,425)	0	215,000	0	0	0	8,600	01/01/2037	1FE.....

QE05.1

**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 ei gn	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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini strative Symbol
462467 NW 7	IOWA FIN AUTH SINGLE FAMILY MTG REV.....		09/01/2020	Call @ 100.00.....		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,547	02/01/2042	1FE.....
462467 VD 0	IOWA FIN AUTH SINGLE FAMILY MTG REV.....		09/21/2020	Direct.....		275,000	275,000	292,083	277,192	0	(2,192)	0	(2,192)	0	275,000	0	0	0	11,072	07/01/2047	1FE.....
46940Y BL 4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL.....		09/01/2020	Paydown.....		7,410	7,410	7,410	7,410	0	0	0	0	7,410	0	0	0	170	02/01/2033	1FE.....	
49130T ME 3	KENTUCKY HSG CORP HSG REV.....		08/26/2020	Direct.....		20,000	20,000	21,543	20,252	0	(252)	0	(252)	20,000	0	0	0	1,089	01/01/2028	1FE.....	
49130T PR 1	KENTUCKY HSG CORP HSG REV.....		08/26/2020	Direct.....		155,000	155,000	160,898	155,756	0	(756)	0	(756)	155,000	0	0	0	7,067	07/01/2033	1FE.....	
49130T VQ 6	KENTUCKY HSG CORP HSG REV.....		08/26/2020	Direct.....		190,000	190,000	197,733	190,834	0	(834)	0	(834)	190,000	0	0	0	7,832	07/01/2037	1FE.....	
54627D BV 2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV.....		09/01/2020	Paydown.....		136,676	136,676	133,715	133,874	0	2,802	0	2,802	136,676	0	0	0	2,787	12/01/2038	1FE.....	
555555 ZZ 7	GUTTER BUYER/ENGLERT L 625 03/06/2025.....		09/30/2020	Direct.....		2,500	2,500	2,475	2,497	0	3	0	3	2,500	0	0	0	141	03/06/2025	3FE.....	
56052F GP 4	MAINE ST HSG AUTH MTG PUR.....		07/28/2020	Direct.....		35,000	35,000	37,394	35,476	0	(476)	0	(476)	35,000	0	0	0	719	11/15/2047	1FE.....	
57419P K2 4	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....		08/28/2020	Direct.....		340,000	340,000	360,305	343,655	0	(3,655)	0	(3,655)	340,000	0	0	0	18,720	03/01/2041	1FE.....	
57419R 3B 9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....		08/21/2020	Direct.....		680,000	680,000	719,644	685,968	0	(5,968)	0	(5,968)	680,000	0	0	0	17,614	09/01/2048	1FE.....	
57419R H7 3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....		09/01/2020	Call @ 100.00.....		4,923	4,923	4,923	4,923	0	(0)	0	(0)	4,923	0	(0)	(0)	130	11/01/2058	1FE.....	
57419R JY 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....		08/21/2020	Direct.....		145,000	145,000	149,995	145,849	0	(849)	0	(849)	145,000	0	0	0	3,156	09/01/2044	1FE.....	
57419R YB 5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....		08/28/2020	Direct.....		290,000	290,000	307,003	294,232	0	(4,232)	0	(4,232)	290,000	0	0	0	6,534	09/01/2045	1FE.....	
57419T EN 7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....		08/31/2020	Direct.....		40,000	40,000	40,000	40,000	0	0	0	0	40,000	0	0	0	407	03/01/2050	1FE.....	
57587A MD 7	MASSACHUSETTS ST HSG FIN AGY HSG REV.....		08/26/2020	Direct.....		5,000,000	5,000,000	5,000,000	4,999,963	0	37	0	37	5,000,000	0	0	0	126,979	12/01/2050	1FE.....	
592113 AV 6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C.....		09/15/2020	Direct.....		30,000	30,000	29,550	29,975	0	25	0	25	30,000	0	0	0	1,125	03/15/2028	1FE.....	
594653 6J 1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	20	06/01/2046	1FE.....	
594653 7K 7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	58	06/01/2046	1FE.....	
594654 BD 6	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....		09/01/2020	Direct.....		6,390,000	6,390,000	6,390,000	6,390,131	0	(131)	0	(131)	6,390,000	0	0	0	160,549	12/01/2034	1FE.....	
594654 BE 4	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	26	06/01/2048	1FE.....	
594654 CL 7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....		09/01/2020	Direct.....		285,000	285,000	285,000	285,002	0	(2)	0	(2)	285,000	0	0	0	5,496	12/01/2033	1FE.....	
594654 CM 5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	5	12/01/2048	1FE.....	
60416Q FZ 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		09/01/2020	Paydown.....		72,859	72,859	71,194	71,052	0	1,807	0	1,807	72,859	0	0	0	1,412	09/01/2044	1FE.....	
60416Q GB 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		09/01/2020	Paydown.....		731,591	731,591	730,400	730,171	0	1,420	0	1,420	731,591	0	0	0	14,058	11/01/2044	1FE.....	
60416Q GC 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		09/01/2020	Paydown.....		756,114	756,114	755,449	755,400	0	713	0	713	756,114	0	0	0	13,984	02/01/2045	1FE.....	
60416Q GD 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		09/01/2020	Paydown.....		234,925	234,925	233,466	233,524	0	1,401	0	1,401	234,925	0	0	0	4,671	04/01/2045	1FE.....	
60416Q GF 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		09/01/2020	Paydown.....		425,717	425,717	425,717	425,717	0	(1)	0	(1)	425,717	0	0	0	8,291	11/01/2045	1FE.....	
60416Q GG 3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		09/01/2020	Paydown.....		1,123,400	1,123,400	1,123,400	1,123,399	0	0	0	0	1,123,400	0	0	0	22,531	02/01/2046	1FE.....	
60416Q GJ 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		09/01/2020	Paydown.....		353,651	353,651	353,651	353,652	0	(0)	0	(0)	353,651	0	0	0	5,704	08/01/2046	1FE.....	
60416Q GM 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		09/01/2020	Paydown.....		493,554	493,554	473,769	472,445	0	21,109	0	21,109	493,554	0	0	0	7,800	10/01/2046	1FE.....	
60416Q GQ 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		09/01/2020	Paydown.....		262,031	262,031	262,031	262,031	0	(0)	0	(0)	262,031	0	0	0	5,264	03/01/2047	1FE.....	
60416Q GY 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		09/01/2020	Paydown.....		462,943	462,943	462,943	462,943	0	(0)	0	(0)	462,943	0	0	0	8,792	12/01/2047	1FE.....	
60416Q HS 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		09/01/2020	Various.....		320,127	320,127	320,127	320,127	0	0	0	0	320,127	0	0	0	6,981	12/01/2049	1FE.....	
60416Q HT 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		09/01/2020	Call @ 100.00.....		450,021	450,021	450,021	450,021	0	0	0	0	450,021	0	0	0	6,790	01/01/2050	1FE.....	
60416S 5F 3	MINNESOTA ST HSG FIN AGY.....		09/01/2020	Direct.....		25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	247	07/01/2050	1FE.....	
60416S B6 6	MINNESOTA ST HSG FIN AGY.....		09/01/2020	Direct.....		455,000	455,000	480,767	457,857	0	(2,857)	0	(2,857)	455,000	0	0	0	19,577	01/01/2049	1FE.....	
60416S BE 9	MINNESOTA ST HSG FIN AGY.....		09/01/2020	Direct.....		45,000	45,000	47,881	45,567	0	(567)	0	(567)	45,000	0	0	0	2,016	07/01/2040	1FE.....	
60416S BU 3	MINNESOTA ST HSG FIN AGY.....		09/01/2020	Direct.....		60,000	60,000	61,910	60,319	0	(319)	0	(319)	60,000	0	0	0	1,897	07/01/2031	1FE.....	

QE05.2

## 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 rei gn	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 (Amortiza tion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini strative Symbol
60416S HX 1	MINNESOTA ST HSG FIN AGY.....		09/01/2020	Direct.....		215,000	215,000	234,296	216,432	0	(1,432)	0	(1,432)	0	215,000	0	0	0	8,848	01/01/2045	1FE.....
60416S JB 7	MINNESOTA ST HSG FIN AGY.....		07/01/2020	Direct.....		45,000	45,000	44,831	44,989	0	11	0	11	0	45,000	0	0	0	1,598	01/01/2032	1FE.....
60416S KD 1	MINNESOTA ST HSG FIN AGY.....		09/01/2020	Direct.....		30,000	30,000	31,667	30,291	0	(291)	0	(291)	0	30,000	0	0	0	1,238	01/01/2041	1FE.....
60416S MZ 0	MINNESOTA ST HSG FIN AGY.....		09/01/2020	Direct.....		365,000	365,000	383,969	367,755	0	(2,755)	0	(2,755)	0	365,000	0	0	0	13,135	01/01/2046	1FE.....
60416S PH 7	MINNESOTA ST HSG FIN AGY.....		07/01/2020	Direct.....		45,000	45,000	45,000	45,000	0	(0)	0	(0)	0	45,000	0	0	0	1,413	07/01/2031	1FE.....
60416S TB 6	MINNESOTA ST HSG FIN AGY.....		09/01/2020	Direct.....		105,000	105,000	105,000	105,001	0	(1)	0	(1)	0	105,000	0	0	0	3,953	01/01/2031	1FE.....
60416S TC 4	MINNESOTA ST HSG FIN AGY.....		09/01/2020	Direct.....		110,000	110,000	116,521	110,779	0	(779)	0	(779)	0	110,000	0	0	0	4,540	01/01/2047	1FE.....
60416S UA 6	MINNESOTA ST HSG FIN AGY.....		09/01/2020	Direct.....		70,000	70,000	70,000	70,000	0	(0)	0	(0)	0	70,000	0	0	0	2,292	07/01/2030	1FE.....
60416S WB 2	MINNESOTA ST HSG FIN AGY.....		09/01/2020	Direct.....		30,000	30,000	30,000	30,000	0	(0)	0	(0)	0	30,000	0	0	0	992	01/01/2030	1FE.....
60416S WD 8	MINNESOTA ST HSG FIN AGY.....		09/01/2020	Direct.....		335,000	335,000	360,018	338,205	0	(3,205)	0	(3,205)	0	335,000	0	0	0	13,690	01/01/2048	1FE.....
60535Q LY 4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....		09/01/2020	Paydown.....		14,579	14,579	14,579	14,579	0	0	0	0	0	14,579	0	0	0	271	12/01/2032	1FE.....
60535Q ND 8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....		09/01/2020	Direct.....		70,000	70,000	74,332	70,507	0	(507)	0	(507)	0	70,000	0	0	0	1,320	12/01/2038	1FE.....
60637B CR 9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		09/01/2020	Paydown.....		80,829	80,829	80,453	80,398	0	431	0	431	0	80,829	0	0	0	1,361	11/01/2034	1FE.....
60637B EZ 9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		09/01/2020	Direct.....		125,000	125,000	137,446	126,935	0	(1,935)	0	(1,935)	0	125,000	0	0	0	2,759	11/01/2040	1FE.....
60637B FA 3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		09/01/2020	Paydown.....		44,668	44,668	44,668	44,668	0	(0)	0	(0)	0	44,668	0	0	0	910	08/01/2036	1FE.....
60637B GC 8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		09/01/2020	Direct.....		50,000	50,000	51,591	50,337	0	(337)	0	(337)	0	50,000	0	0	0	995	05/01/2038	1FE.....
60637B GM 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		09/01/2020	Direct.....		30,000	30,000	31,488	30,260	0	(260)	0	(260)	0	30,000	0	0	0	641	11/01/2045	1FE.....
60637B HV 5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		09/01/2020	Direct.....		240,000	240,000	260,342	242,693	0	(2,693)	0	(2,693)	0	240,000	0	0	0	5,094	11/01/2036	1FE.....
60637B PZ 7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		09/01/2020	Direct.....		125,000	125,000	133,898	125,889	0	(889)	0	(889)	0	125,000	0	0	0	2,595	05/01/2047	1FE.....
60637B SP 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		09/01/2020	Direct.....		75,000	75,000	79,379	75,442	0	(442)	0	(442)	0	75,000	0	0	0	1,646	05/01/2049	1FE.....
61212R 3Q 7	MONTANA ST BRD HSG.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	57	12/01/2043	1FE.....
61212R T9 7	MONTANA ST BRD HSG.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	26	12/01/2027	1FE.....
61212R X7 6	MONTANA ST BRD HSG.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	49	12/01/2038	1FE.....
613907 BU 7	MONTGOMERY CNTY TEX HSG FIN CORP MULTI-F.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	2	06/01/2031	1FE.....
63968M EV 7	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....		09/01/2020	Direct.....		45,000	45,000	47,671	45,385	0	(385)	0	(385)	0	45,000	0	0	0	1,003	03/01/2043	1FE.....
63968M RC 5	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....		07/01/2020	Direct.....		1,800,000	1,800,000	1,800,000	1,799,986	0	14	0	14	0	1,800,000	0	0	0	53,250	09/01/2033	1FE.....
63968M RE 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....		09/01/2020	Direct.....		95,000	95,000	101,064	95,696	0	(696)	0	(696)	0	95,000	0	0	0	2,592	09/01/2048	1FE.....
647200 2F 0	NEW MEXICO MTG FIN AUTH.....		09/01/2020	Direct.....		40,000	40,000	42,957	40,481	0	(481)	0	(481)	0	40,000	0	0	0	1,615	03/01/2044	1FE.....
647200 2H 6	NEW MEXICO MTG FIN AUTH - MBS.....		09/01/2020	Paydown.....		6,048	6,048	5,832	5,848	0	200	0	200	0	6,048	0	0	0	111	12/01/2035	1FE.....
647200 3H 5	NEW MEXICO MTG FIN AUTH.....		09/01/2020	Direct.....		95,000	95,000	99,292	95,695	0	(695)	0	(695)	0	95,000	0	0	0	3,131	03/01/2045	1FE.....
647200 3M 4	NEW MEXICO MTG FIN AUTH.....		09/01/2020	Call @ 100.00.....		305,000	305,000	305,000	304,330	0	14	0	14	0	304,343	0	657	657	6,437	09/01/2041	1FE.....
647200 3N 2	NEW MEXICO MTG FIN AUTH - MBS.....		09/01/2020	Paydown.....		41,059	41,059	40,136	40,197	0	862	0	862	0	41,059	0	0	0	884	02/01/2037	1FE.....
647200 3P 7	NEW MEXICO MTG FIN AUTH - MBS.....		09/01/2020	Paydown.....		128,121	128,121	128,121	128,121	0	(0)	0	(0)	0	128,121	0	0	0	2,662	09/01/2037	1FE.....
647200 4R 2	NEW MEXICO MTG FIN AUTH.....		09/01/2020	Direct.....		35,000	35,000	36,170	35,207	0	(207)	0	(207)	0	35,000	0	0	0	1,242	03/01/2046	1FE.....
647200 5P 5	NEW MEXICO MTG FIN AUTH.....		09/01/2020	Direct.....		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	300	09/01/2031	1FE.....
647200 6V 1	NEW MEXICO MTG FIN AUTH.....		09/01/2020	Direct.....		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	355	09/01/2037	1FE.....
647200 6Z 2	NEW MEXICO MTG FIN AUTH.....		09/01/2020	Direct.....		295,000	295,000	314,651	297,686	0	(2,686)	0	(2,686)	0	295,000	0	0	0	11,188	03/01/2048	1FE.....
647200 7V 0	NEW MEXICO MTG FIN AUTH.....		07/01/2020	Direct.....		195,000	195,000	207,043	196,207	0	(1,207)	0	(1,207)	0	195,000	0	0	0	7,853	01/01/2049	1FE.....
647200 N4 2	NEW MEXICO MTG FIN AUTH.....		09/01/2020	Direct.....		175,000	175,000	181,183	175,623	0	(623)	0	(623)	0	175,000	0	0	0	9,363	03/01/2030	1FE.....

QE05.3

### SCHEDULE D - PART 4

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

QE05.4

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
647200 P6 5	NEW MEXICO MTG FIN AUTH.....		09/01/2020	Direct.....		155,000	155,000	170,250	158,112	0	(3,112)	0	(3,112)	0	155,000	0	0	0	6,511	09/01/2028	1FE.....
647200 P8 1	NEW MEXICO MTG FIN AUTH.....		09/01/2020	Direct.....		115,000	115,000	121,121	115,561	0	(561)	0	(561)	0	115,000	0	0	0	4,801	03/01/2028	1FE.....
647200 V3 5	NEW MEXICO MTG FIN AUTH.....		09/01/2020	Direct.....		70,000	70,000	74,115	70,425	0	(425)	0	(425)	0	70,000	0	0	0	2,691	03/01/2043	1FE.....
647200 X3 3	NEW MEXICO MTG FIN AUTH - MBS.....		09/01/2020	Paydown.....		24,727	24,727	23,767	23,813	0	915	0	915	0	24,727	0	0	0	434	02/01/2043	1FE.....
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS.....		09/01/2020	Paydown.....		54,645	54,645	53,114	53,379	0	1,266	0	1,266	0	54,645	0	0	0	1,092	07/01/2043	1FE.....
647200 X5 8	NEW MEXICO MTG FIN AUTH - MBS.....		09/01/2020	Paydown.....		16,166	16,166	16,166	16,166	0	0	0	0	0	16,166	0	0	0	238	10/01/2034	1FE.....
647201 DM 1	NEW MEXICO MTG FIN AUTH.....		07/01/2020	Direct.....		65,000	65,000	68,735	65,350	0	(350)	0	(350)	0	65,000	0	0	0	2,780	07/01/2049	1FE.....
647201 JJ 2	NEW MEXICO MTG FIN AUTH.....		07/01/2020	Direct.....		15,000	15,000	16,157	15,050	0	(50)	0	(50)	0	15,000	0	0	0	344	07/01/2050	1FE.....
64966T AX 2	NEW YORK N Y CITY HSG DEV CORP MULTIFAM.....		07/15/2020	Direct.....		95,000	95,000	91,934	94,773	0	227	0	227	0	95,000	0	0	0	4,370	01/15/2026	1FE.....
658207 LZ 6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		09/01/2020	Direct.....		30,000	30,000	31,830	30,385	0	(385)	0	(385)	0	30,000	0	0	0	1,696	07/01/2028	1FE.....
658207 SL 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		09/01/2020	Direct.....		285,000	285,000	301,228	287,453	0	(2,453)	0	(2,453)	0	285,000	0	0	0	10,377	07/01/2039	1FE.....
658207 TZ 8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		09/01/2020	Direct.....		80,000	80,000	86,486	80,763	0	(763)	0	(763)	0	80,000	0	0	0	3,261	07/01/2047	1FE.....
658207 WG 6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		09/01/2020	Direct.....		205,000	205,000	216,658	206,227	0	(1,227)	0	(1,227)	0	205,000	0	0	0	8,807	07/01/2047	1FE.....
658877 EZ 4	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R.....		07/01/2020	Direct.....		70,000	70,000	72,167	70,264	0	(264)	0	(264)	0	70,000	0	0	0	2,975	07/01/2028	1FE.....
658909 PF 2	NORTH DAKOTA ST HSG FIN AGY.....		07/01/2020	Direct.....		310,000	310,000	290,238	308,133	0	1,867	0	1,867	0	310,000	0	0	0	9,920	01/01/2035	1FE.....
658909 KT 7	NORTH DAKOTA ST HSG FIN AGY.....		07/01/2020	Direct.....		130,000	130,000	139,511	130,520	0	(520)	0	(520)	0	130,000	0	0	0	5,200	07/01/2048	1FE.....
67756Q NM 5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		09/01/2020	Paydown.....		560,558	560,558	572,890	571,460	0	(10,902)	0	(10,902)	0	560,558	0	0	0	11,002	02/01/2044	1FE.....
67756Q NP 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		09/01/2020	Paydown.....		79,703	79,703	76,796	77,005	0	2,697	0	2,697	0	79,703	0	0	0	1,444	03/01/2036	1FE.....
67756Q NQ 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		09/01/2020	Paydown.....		394,983	394,983	394,764	394,774	0	209	0	209	0	394,983	0	0	0	7,570	03/01/2046	1FE.....
67756Q NR 4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		09/01/2020	Paydown.....		352,271	352,271	346,322	346,509	0	5,763	0	5,763	0	352,271	0	0	0	7,953	03/01/2046	1FE.....
67756Q SR 9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		09/01/2020	Direct.....		85,000	85,000	88,400	85,669	0	(669)	0	(669)	0	85,000	0	0	0	3,021	09/01/2036	1FE.....
67756Q TQ 0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		09/01/2020	Direct.....		325,000	325,000	325,000	325,000	0	(0)	0	(0)	0	325,000	0	0	0	9,100	09/01/2031	1FE.....
67756Q UV 7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		09/01/2020	Direct.....		200,000	200,000	200,000	200,000	0	(0)	0	(0)	0	200,000	0	0	0	7,400	03/01/2032	1FE.....
67756Q UZ 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		09/01/2020	Direct.....		55,000	55,000	59,770	55,560	0	(560)	0	(560)	0	55,000	0	0	0	2,512	03/01/2047	1FE.....
67756Q WE 3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		09/01/2020	Direct.....		205,000	205,000	205,000	205,000	0	(0)	0	(0)	0	205,000	0	0	0	6,970	09/01/2037	1FE.....
67756Q XP 7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		09/01/2020	Paydown.....		686,187	686,187	686,187	686,187	0	(0)	0	(0)	0	686,187	0	0	0	17,359	04/01/2040	1FE.....
67886M PT 0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R.....		09/01/2020	Call @ 100.00.....		494,913	494,913	494,913	494,913	0	0	0	0	0	494,913	0	0	0	12,398	03/01/2044	1FE.....
67886M PU 7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R.....		09/01/2020	Call @ 100.00.....		233,824	233,824	233,824	233,824	0	0	0	0	0	233,824	0	0	0	5,358	09/01/2035	1FE.....
68450W CA 7	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER M.....		09/01/2020	Direct.....		135,000	135,000	144,963	136,541	0	(1,541)	0	(1,541)	0	135,000	0	0	0	6,075	03/01/2031	1FE.....
684907 SZ 2	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R.....		09/01/2020	Direct.....		145,000	145,000	151,283	146,772	0	(1,772)	0	(1,772)	0	145,000	0	0	0	5,800	09/01/2040	1FE.....
684907 UE 6	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R.....		09/01/2020	Direct.....		180,000	180,000	194,175	182,288	0	(2,288)	0	(2,288)	0	180,000	0	0	0	7,200	09/01/2048	1FE.....
684907 VJ 4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R.....		09/01/2020	Direct.....		240,000	240,000	253,478	241,952	0	(1,952)	0	(1,952)	0	240,000	0	0	0	10,200	09/01/2049	1FE.....
686087 B6 3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		07/01/2020	Direct.....		50,000	50,000	53,992	50,214	0	(214)	0	(214)	0	50,000	0	0	0	2,375	01/01/2050	1FE.....
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		07/01/2020	Direct.....		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	387	07/01/2034	1FE.....
686087 PG 6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		07/01/2020	Direct.....		95,000	95,000	102,119	95,579	0	(579)	0	(579)	0	95,000	0	0	0	3,864	07/01/2043	1FE.....
686087 RY 5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		07/01/2020	Direct.....		395,000	395,000	414,932	395,552	0	(552)	0	(552)	0	395,000	0	0	0	12,414	07/01/2044	1FE.....
686087 SU 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		07/01/2020	Direct.....		45,000	45,000	46,877	45,161	0	(161)	0	(161)	0	45,000	0	0	0	1,589	07/01/2036	1FE.....
686087 VV 6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		07/01/2020	Direct.....		65,000	65,000	63,084	64,964	0	36	0	36	0	65,000	0	0	0	2,243	01/01/2038	1FE.....
686087 WV 5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		07/01/2020	Direct.....		65,000	65,000	65,000	65,000	0	(0)	0	(0)	0	65,000	0	0	0	2,245	01/01/2033	1FE.....

### SCHEDULE D - PART 4

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

QE05.5

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini strative Symbol
686087	YJ 0		07/01/2020	Direct.....		130,000	130,000	140,405	130,490	0	(490)	0	(490)	0	130,000	0	0	0	5,850	01/01/2049	1FE.....
68608N	CH 3		07/06/2020	Call @ 100.00.....		75,166	75,000	79,484	75,057	0	(57)	0	(57)	0	75,000	0	0	0	3,933	07/01/2028	1FE.....
68608N	DG 4		07/01/2020	Direct.....		70,000	70,000	76,852	70,449	0	(449)	0	(449)	0	70,000	0	0	0	3,708	07/01/2028	1FE.....
708796	4R 5		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	3,708	10/01/2046	1FE.....
708796	B9 7		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	171	10/01/2041	1FE.....
708796	T8 0		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	19	04/01/2040	1FE.....
72316W	XD 4		09/01/2020	Direct.....		100,000	100,000	107,600	100,998	0	(998)	0	(998)	0	100,000	0	0	0	4,500	09/01/2028	1FE.....
72316W	ZE 0		09/01/2020	Call @ 100.00.....		293,000	293,000	298,980	298,197	0	(1,055)	0	(1,055)	0	297,142	0	(4,142)	(4,142)	6,615	01/01/2046	1FE.....
83712D	G4 2		07/01/2020	Direct.....		220,000	220,000	241,580	220,796	0	(796)	0	(796)	0	220,000	0	0	0	5,202	01/01/2050	1FE.....
83712D	WK 8		07/01/2020	Direct.....		110,000	110,000	116,529	111,059	0	(1,059)	0	(1,059)	0	110,000	0	0	0	4,459	07/01/2043	1FE.....
83712D	XF 8		07/01/2020	Direct.....		25,000	25,000	25,000	25,000	0	(0)	0	(0)	0	25,000	0	0	0	888	01/01/2032	1FE.....
83712D	XJ 0		07/01/2020	Direct.....		65,000	65,000	69,766	65,558	0	(558)	0	(558)	0	65,000	0	0	0	2,637	01/01/2047	1FE.....
83712D	YN 0		07/01/2020	Direct.....		65,000	65,000	61,744	64,907	0	93	0	93	0	65,000	0	0	0	2,210	07/01/2038	1FE.....
83755N	DR 0		08/12/2020	Direct.....		70,000	70,000	76,383	70,724	0	(724)	0	(724)	0	70,000	0	0	0	2,423	05/01/2028	1FE.....
83755N	EU 2		08/12/2020	Direct.....		115,000	115,000	119,382	115,646	0	(646)	0	(646)	0	115,000	0	0	0	3,595	05/01/2032	1FE.....
83755N	EZ 1		08/12/2020	Direct.....		180,000	180,000	186,698	180,769	0	(769)	0	(769)	0	180,000	0	0	0	3,587	11/01/2041	1FE.....
83756C	DH 5		08/12/2020	Direct.....		65,000	65,000	68,505	65,463	0	(463)	0	(463)	0	65,000	0	0	0	1,178	11/01/2030	1FE.....
83756C	HG 3		08/12/2020	Direct.....		360,000	360,000	360,000	360,000	0	0	0	0	0	360,000	0	0	0	6,829	11/01/2028	1FE.....
83756C	HX 6		08/12/2020	Direct.....		170,000	170,000	179,061	171,411	0	(1,411)	0	(1,411)	0	170,000	0	0	0	4,035	05/01/2034	1FE.....
83756C	LL 7		08/12/2020	Direct.....		215,000	215,000	234,088	216,724	0	(1,724)	0	(1,724)	0	215,000	0	0	0	4,874	11/01/2045	1FE.....
83756C	TC 9		08/12/2020	Direct.....		390,000	390,000	425,264	393,796	0	(3,796)	0	(3,796)	0	390,000	0	0	0	8,513	11/01/2047	1FE.....
83756C	TX 3		08/12/2020	Direct.....		220,000	220,000	233,774	221,734	0	(1,734)	0	(1,734)	0	220,000	0	0	0	4,895	05/01/2039	1FE.....
88045R	B7 6		09/01/2020	Direct.....		45,000	45,000	47,170	45,281	0	(281)	0	(281)	0	45,000	0	0	0	1,611	07/01/2045	1FE.....
88045R	UR 1		07/01/2020	Direct.....		20,000	20,000	21,261	20,135	0	(135)	0	(135)	0	20,000	0	0	0	993	01/01/2028	1FE.....
880461	BP 2		09/01/2020	Direct.....		20,000	20,000	21,278	20,168	0	(168)	0	(168)	0	20,000	0	0	0	835	07/01/2043	1FE.....
880461	DN 5		09/01/2020	Direct.....		145,000	145,000	159,631	146,925	0	(1,925)	0	(1,925)	0	145,000	0	0	0	5,972	07/01/2045	1FE.....
880461	G9 3		09/01/2020	Direct.....		280,000	280,000	304,018	281,176	0	(1,176)	0	(1,176)	0	280,000	0	0	0	5,449	01/01/2050	1FE.....
880461	KB 3		09/01/2020	Direct.....		35,000	35,000	36,357	35,199	0	(199)	0	(199)	0	35,000	0	0	0	1,268	01/01/2047	1FE.....
880461	NJ 3		09/01/2020	Direct.....		85,000	85,000	85,000	84,999	0	1	0	1	0	85,000	0	0	0	3,172	07/01/2032	1FE.....
880461	NL 8		09/01/2020	Direct.....		90,000	90,000	96,416	90,722	0	(722)	0	(722)	0	90,000	0	0	0	3,679	07/01/2042	1FE.....
880461	NP 9		09/01/2020	Direct.....		50,000	50,000	53,967	50,523	0	(523)	0	(523)	0	50,000	0	0	0	2,053	01/01/2042	1FE.....
880461	PS 1		09/01/2020	Direct.....		5,000	5,000	4,957	4,997	0	3	0	3	0	5,000	0	0	0	186	07/01/2036	1FE.....
880461	SC 3		09/01/2020	Direct.....		155,000	155,000	169,370	156,615	0	(1,615)	0	(1,615)	0	155,000	0	0	0	6,313	07/01/2048	1FE.....
880461	XF 0		09/01/2020	Direct.....		165,000	165,000	177,334	166,249	0	(1,249)	0	(1,249)	0	165,000	0	0	0	7,508	07/01/2049	1FE.....
88275A	CW 8		09/01/2020	Paydown.....		24,095	24,095	24,336	24,235	0	(140)	0	(140)	0	24,095	0	0	0	561	01/01/2032	1FE.....
88275F	NV 7		09/01/2020	Call @ 100.00.....		230,000	230,000	233,425	232,923	0	(370)	0	(370)	0	232,553	0	(2,553)	(2,553)	6,077	03/01/2046	1FE.....
88275F	NW 5		09/01/2020	Call @ 100.00.....		665,000	665,000	665,000	665,000	0	0	0	0	0	665,000	0	0	0	18,115	03/01/2046	1FE.....
88275F	PA 1		09/01/2020	Paydown.....		79,257	79,257	76,953	76,502	0	2,755	0	2,755	0	79,257	0	0	0	1,753	09/01/2047	1FE.....
88275L	AC 0		09/28/2020	Call @ 100.00.....		5,860	5,860	5,860	5,860	0	0	0	0	0	5,860	0	0	0	29	07/01/2037	1FE.....

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini- strative Symbol
88275L AD 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....		09/28/2020	Call @ 100.00.....		5,860	5,860	5,860	0	0	0	0	0	0	5,860	0	0	0	29	07/01/2037	1FE.....
91743P DD 4	UTAH HSG CORP.....		09/23/2020	Various.....		55,887	55,867	58,320	0	0	(890)	0	(890)	0	57,429	0	(1,542)	(1,542)	1,022	02/21/2050	1FE.....
91743P DE 2	UTAH HSG CORP.....		09/21/2020	Paydown.....		58,274	58,274	60,432	0	0	(2,158)	0	(2,158)	0	58,274	0	0	0	960	03/21/2050	1FE.....
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....		09/01/2020	Paydown.....		347,309	347,309	347,309	0	0	0	0	0	0	347,309	0	0	0	8,285	10/25/2037	1FE.....
92812U Q5 0	VASHSG 2015 SERIES A A - RMBS.....		09/01/2020	Paydown.....		269,158	269,158	269,158	0	0	(399)	0	(399)	0	269,158	0	0	0	5,812	06/25/2042	1FE.....
92812U Q7 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....		09/25/2020	Paydown.....		879,737	879,737	879,737	0	0	0	0	0	0	879,737	0	0	0	17,595	10/25/2049	1FE.....
92812V MA 1	VIRGINIA ST HSG DEV AUTH - MBS.....		09/01/2020	Paydown.....		65,822	65,822	64,931	0	0	849	0	849	0	65,822	0	0	0	1,414	11/25/2039	1FE.....
93978T QX 0	WASHINGTON ST HSG FIN COMMN.....		09/01/2020	Direct.....		90,000	90,000	93,228	0	0	(629)	0	(629)	0	90,000	0	0	0	1,575	06/01/2037	1FE.....
93978T VD 8	WASHINGTON ST HSG FIN COMMN.....		09/01/2020	Direct.....		50,000	50,000	52,878	0	0	(377)	0	(377)	0	50,000	0	0	0	914	12/01/2046	1FE.....
93978T WE 5	WASHINGTON ST HSG FIN COMMN.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	911	06/01/2039	1FE.....
97689Q BZ 8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....		09/01/2020	Direct.....		475,000	475,000	499,911	0	0	(6,230)	0	(6,230)	0	475,000	0	0	0	19,000	09/01/2045	1FE.....
97689Q DD 5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....		09/01/2020	Call @ 100.00.....		120,000	120,000	124,038	0	0	(651)	0	(651)	0	120,000	0	0	0	4,200	03/01/2046	1FE.....
97689Q FK 7	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....		09/01/2020	Direct.....		295,000	295,000	319,998	0	0	(3,045)	0	(3,045)	0	295,000	0	0	0	11,800	03/01/2048	1FE.....
98322Q HV 2	WYOMING CMNTY DEV AUTH HSG REV.....		09/01/2020	Direct.....		175,000	175,000	182,984	0	0	(576)	0	(576)	0	175,000	0	0	0	2,915	12/01/2044	1FE.....
98322Q PM 3	WYOMING CMNTY DEV AUTH HSG REV.....		09/01/2020	Direct.....		435,000	435,000	473,450	0	0	(4,729)	0	(4,729)	0	435,000	0	0	0	9,559	12/01/2046	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					58,063,357	58,063,020	59,211,177	58,113,816	0	(199,267)	0	(199,267)	0	58,070,021	0	(6,830)	(6,830)	1,557,717	XXX	XXX

QE05.6

**Bonds - Industrial and Miscellaneous**

000366 AA 2	AASET 2017-1 A - ABS.....		07/16/2020	Paydown.....		18	18	18	18	0	0	0	0	18	0	0	0	0	0	05/16/2042	1FE.....
00038R AA 4	AASET 2019-2 A - ABS.....		09/16/2020	Paydown.....		38,894	38,894	38,894	38,894	0	0	0	0	38,894	0	0	0	0	872	10/16/2039	1FE.....
00100F AC 9	ACIS 2014-3 A1F - CDO.....		08/01/2020	Paydown.....		223,422	223,422	222,305	223,200	0	222	0	222	223,422	0	0	0	0	6,200	02/02/2026	1FE.....
00102D AC 2	ACIS 145 A2 - CDO.....		08/01/2020	Paydown.....		254,570	254,570	254,570	254,570	0	(0)	0	(0)	254,570	0	0	0	0	6,772	11/02/2026	1FE.....
001406 AA 5	DCAL 2015 A1 - ABS.....	D	09/15/2020	Paydown.....		208	208	208	208	0	(0)	0	(0)	208	0	0	0	0	7	02/15/2040	2FE.....
00176D AG 4	AMMC 13R A1R - CDO.....		07/24/2020	Paydown.....		13,804	13,804	13,804	13,804	0	0	0	0	13,804	0	0	0	0	299	07/24/2029	1FE.....
00206R DP 4	AT&T INC.....		08/05/2020	Tender Offer.....		3,385,247	3,000,000	2,998,080	2,998,950	0	139	0	139	2,999,089	0	911	911	442,247	03/01/2024	2FE.....	
00214M AA 1	ARLFR 1406 A1 - ABS.....		09/15/2020	Paydown.....		172,486	172,486	170,141	170,979	0	1,507	0	1,507	172,486	0	0	0	0	3,359	06/15/2044	1FE.....
00443P AA 7	ACE 2007-HE2 A1 - RMBS.....		09/25/2020	Paydown.....		111,601	111,601	85,165	87,084	0	24,516	0	24,516	111,601	0	0	0	0	777	12/25/2036	1FM.....
006346 AS 9	ADMSO 181 A - ABS.....		09/15/2020	Paydown.....		26,892	26,892	26,940	26,934	0	(42)	0	(42)	26,892	0	0	0	0	862	11/16/2048	1FE.....
00703Q AD 4	ARMT 2006-3 A11 - RMBS.....		09/25/2020	Paydown.....		43,324	43,324	26,185	44,310	0	247	1,233	(985)	43,324	0	0	0	0	570	08/25/2036	1FM.....
01448Q AA 8	ALESC IV A1 - CDO.....		07/30/2020	Paydown.....		9,432	9,432	8,008	7,681	0	1,750	0	1,750	9,432	0	0	0	0	141	07/30/2034	1FE.....
01450B AA 6	ALESC XV A1 - CDO.....		09/23/2020	Paydown.....		48,543	48,543	45,402	44,942	0	3,600	0	3,600	48,543	0	0	0	0	526	12/23/2037	1FE.....
02149M AB 5	CWALT 2007-J1 1A2 - CMO/RMBS.....		09/01/2020	Paydown.....		54,575	54,581	47,446	52,444	0	2,132	0	2,132	54,575	0	0	0	0	2,171	03/25/2037	4FM.....
02315Q AA 6	AMBAC LSN1 LLC.....		09/30/2020	Paydown.....		18	18	18	17	0	0	0	0	18	0	0	0	0	1	02/12/2023	5GI.....
02660L AA 8	AHMA 2006-4 A11 - RMBS.....		09/25/2020	Paydown.....		21,341	21,341	14,170	20,837	0	504	0	504	21,341	0	0	0	0	156	10/25/2046	1FM.....
02660T AR 4	AHM 2004-1 4A - RMBS.....		09/01/2020	Paydown.....		20,473	20,473	20,243	20,119	0	354	0	354	20,473	0	0	0	0	451	04/25/2044	1FM.....
02660T EK 5	AHM 2005-2B 1A1 - RMBS.....		09/25/2020	Paydown.....		35,660	35,660	33,375	34,321	0	1,338	0	1,338	35,660	0	0	0	0	357	09/25/2045	1FM.....
02665U AA 3	AH4R 2014-SFR2 A - ABS.....		09/01/2020	Paydown.....		5,937	5,937	6,030	5,982	0	(45)	0	(45)	5,937	0	0	0	0	153	10/17/2036	1FE.....
02665X AA 7	AH4R 2014-SFR3 A - ABS.....		09/01/2020	Paydown.....		55,201	55,201	55,731	55,444	0	(244)	0	(244)	55,201	0	0	0	0	1,425	12/18/2036	1FE.....
02666A AA 6	AH4R 2015-SFR1 A - ABS.....		09/01/2020	Paydown.....		21,317	21,317	21,316	21,297	0	20	0	20	21,317	0	0	0	0	496	04/17/2052	1FE.....
03235T AA 5	ACEF 2014-1 A - CMO.....		07/20/2020	Paydown.....		1,399	1,399	699	979	420	699	700	420	1,399	0	0	0	0	65	12/20/2024	6FE.....

**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 ei 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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini strative Symbol
038779 AA 2	ARBY'S 2015-1 A2 - ABS.....			08/28/2020	Various.....		2,436,218	2,387,500	2,387,500	2,387,632	0	(132)	0	(132)	0	2,387,500	0	0	0	137,902	10/30/2045	2FE.....
04002Q AA 0	AREIT 18CRE2 A - CMBS.....			09/16/2020	Paydown.....		254,795	254,795	254,795	254,767	0	27	0	27	0	254,795	0	0	0	3,211	11/16/2035	1FE.....
04544N AD 6	ABSHE 2006-HE6 A4 - RMBS.....			09/25/2020	Paydown.....		315,363	315,363	264,905	294,244	0	21,119	0	21,119	0	315,363	0	0	0	2,214	11/25/2036	1FM.....
05492A AC 5	BFNS 2017-1 A - CDO.....		C	09/10/2020	Call @ 100.00.....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	138,902	01/25/2029	1FE.....
05530M AA 7	BCAP 2006-AA2 A1 - RMBS.....			09/25/2020	Paydown.....		130,654	129,293	98,967	125,539	0	5,115	0	5,115	0	130,654	0	0	0	927	01/25/2037	1FM.....
05533N AJ 3	BCAP 2010-RR12 1A9 - CMO/RMBS.....		C	09/01/2020	Paydown.....		184,025	189,161	165,726	180,617	0	3,408	0	3,408	0	184,025	0	0	0	4,481	06/26/2037	1FM.....
05545J AJ 8	BCAP 15RR3 4A1 - CMO/RMBS.....			09/26/2020	Paydown.....		193,199	193,199	172,430	183,979	0	9,219	0	9,219	0	193,199	0	0	0	1,356	02/25/2037	1FM.....
05549V AA 6	BDS 2018-FL2 A - CDO.....			08/17/2020	Paydown.....		376,882	376,882	377,118	0	0	(236)	0	(236)	0	376,882	0	0	0	4,684	08/17/2035	1FE.....
05584A AA 8	HGVGI 17A A - ABS.....			09/25/2020	Paydown.....		63,582	63,582	63,566	63,569	0	13	0	13	0	63,582	0	0	0	1,263	05/25/2029	1FE.....
05605G AA 0	B2R 2015-2 A - RMBS.....			09/01/2020	Paydown.....		399,457	399,457	399,454	399,032	0	425	0	425	0	399,457	0	0	0	17,850	11/18/2048	1FE.....
05946X H5 5	BAFC 2005-H 2A1 - CMO/RMBS.....			09/01/2020	Paydown.....		79,263	82,080	70,229	83,460	0	622	4,818	(4,196)	0	79,263	0	0	0	2,175	11/20/2035	1FM.....
05946X YV 9	BAFC 2005-F 2A1 - CMO/RMBS.....			09/01/2020	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	3	09/20/2035	1FM.....
05946X YV 9	BAFC 2005-F 2A1 - CMO/RMBS.....			09/01/2020	Paydown.....		13,078	13,270	12,366	13,033	0	45	0	45	0	13,078	0	0	0	324	09/20/2035	2FM.....
059475 AG 8	BOAA 2007-2 2A2 - CMO/RMBS.....			09/01/2020	Paydown.....		78,796	80,608	68,734	76,442	0	2,353	0	2,353	0	78,796	0	0	0	3,340	06/25/2037	1FM.....
05949C KP 4	BOAMS 2005-J 2A3 - CMO/RMBS.....			09/01/2020	Paydown.....		1,743	1,744	1,704	1,747	0	(5)	0	(5)	0	1,743	0	0	0	50	11/25/2035	1FM.....
05949C PS 5	BOAMS 2005-L 4A1 - CMO/RMBS.....			07/01/2020	Paydown.....		5,190	5,234	4,953	0	0	237	0	237	0	5,190	0	0	0	16	01/25/2036	1Z.....
05949C PP 5	BOAMS 2005-L 4A1 - CMO/RMBS.....			09/01/2020	Paydown.....		9,975	10,049	9,509	0	0	467	0	467	0	9,975	0	0	0	77	01/25/2036	6FE.....
05951U AC 5	BAFC 2006-8T2 A2 - CMO/RMBS.....			09/01/2020	Paydown.....		635	688	527	620	0	15	0	15	0	635	0	0	0	25	10/25/2036	1FM.....
059522 AU 6	BAFC 2007-C 1A2 - CMO/RMBS.....			09/01/2020	Paydown.....		68,406	69,418	63,480	68,553	0	458	604	(146)	0	68,406	0	0	0	1,891	05/20/2036	1FM.....
05952G AT 8	BAFC 2007-D 3A1 - CMO/RMBS.....			09/01/2020	Paydown.....		34,529	34,620	33,927	34,636	0	(107)	0	(107)	0	34,529	0	0	0	945	06/20/2037	1FM.....
05952G AV 3	BAFC 2007-D 3A3 - CMO/RMBS.....			09/01/2020	Paydown.....		51,639	51,775	50,739	51,799	0	(160)	0	(160)	0	51,639	0	0	0	1,414	06/20/2037	1FM.....
05953Y AH 4	BAFC 2007-4 A1B - RMBS.....			09/01/2020	Paydown.....		12,917	15,359	5,063	12,648	0	269	0	269	0	12,917	0	0	0	556	05/26/2037	1FM.....
05990E AD 2	BAFC 2012-R6 2A2 - CMO/RMBS.....			09/26/2020	Paydown.....		49,766	49,765	43,308	48,704	0	1,061	0	1,061	0	49,766	0	0	0	369	07/28/2036	1FM.....
06760P AN 1	BABSN 2018-III B2 - CDO.....			09/10/2020	Call @ 100.00.....		2,000,000	2,000,000	2,000,000	1,999,543	0	(30)	0	(30)	0	1,999,513	0	487	487	79,591	07/20/2029	1FE.....
07384M S8 6	BSARM 2004-5 3A - CMO/RMBS.....			09/01/2020	Paydown.....		18,934	18,934	19,188	19,116	0	(182)	0	(182)	0	18,934	0	0	0	571	07/25/2034	1FM.....
07384Y KF 2	BSABS 2003-AC4 A - RMBS.....			09/01/2020	Paydown.....		122,601	122,601	123,904	122,828	0	(227)	0	(227)	0	122,601	0	0	0	4,462	09/25/2033	1FM.....
07386H QZ 7	BALTA 2005-2 2A3 - CMO/RMBS.....			09/01/2020	Paydown.....		127,853	127,163	109,006	126,349	0	1,504	0	1,504	0	127,853	0	0	0	3,201	04/25/2035	1FM.....
073879 M5 4	BSABS 2005-AC6 2A1 - CMO/RMBS.....			09/25/2020	Various.....		763,861	763,861	772,932	764,363	0	(502)	0	(502)	0	763,861	0	0	0	30,074	09/25/2020	1FM.....
11042A AA 2	BRITISH AIRWAYS PASS THROUGH TRUST 2013.....		C	09/20/2020	Paydown.....		89,177	89,177	89,326	89,246	0	(69)	0	(69)	0	89,177	0	0	0	3,093	12/20/2025	1FE.....
11133T AB 9	BROADRIDGE FINANCIAL SOLUTIONS INC.....			09/01/2020	Maturity @ 100.00.....		3,000,000	3,000,000	3,066,093	3,017,908	0	(17,908)	0	(17,908)	0	3,000,000	0	0	0	118,500	09/01/2020	2FE.....
12325J AA 9	BUSINESS DEV CORP OF AMER.....			08/14/2020	Call @ 100.00.....		1,000,000	1,000,000	995,000	999,287	0	660	0	660	0	999,947	0	53	53	57,167	09/01/2020	2PL.....
123262 AN 7	BJETS 2018-1 A - ABS.....			09/15/2020	Paydown.....		72,782	72,782	72,780	72,795	0	(14)	0	(14)	0	72,782	0	0	0	2,181	02/15/2033	1FE.....
12479R AN 3	CAUTO 2014-1 A - ABS.....			09/15/2020	Paydown.....		10,602	10,602	10,595	10,600	0	2	0	2	0	10,602	0	0	0	258	10/17/2044	1FE.....
12479R AE 7	CAUTO 2017-1 A2 - ABS.....			09/15/2020	Paydown.....		4,252	4,252	4,283	2,429	0	(32)	0	(32)	0	4,252	0	0	0	118	04/15/2047	1FE.....
12489W QE 7	CBASS 2005-CB8 AF3 - RMBS.....			09/01/2020	Paydown.....		130,733	130,733	126,157	127,621	0	3,112	0	3,112	0	130,733	0	0	0	3,216	12/25/2035	1FM.....
12510H AA 8	CAUTO 2020-1 A1 - ABS.....			09/15/2020	Paydown.....		47,319	47,319	47,307	0	0	12	0	12	0	47,319	0	0	0	679	02/15/2050	1FE.....
12510H AB 6	CAUTO 2020-1 A2 - ABS.....			09/15/2020	Paydown.....		36,804	36,804	36,798	0	0	6	0	6	0	36,804	0	0	0	595	02/15/2050	1FE.....
12510H AC 4	CAUTO 2020-1 A3 - ABS.....			09/15/2020	Paydown.....		39,433	39,433	39,405	0	0	28	0	28	0	39,433	0	0	0	684	02/15/2050	1FE.....
12530M AB 1	SORT 201 A2 - RMBS.....			08/17/2020	Paydown.....		4,167	4,167	4,165	0	0	2	0	2	0	4,167	0	0	0	6	07/15/2060	1FE.....

QE05.7

**SCHEDULE D - PART 4**

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

QE05.8

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig 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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini- strative Symbol
12530M AB 1	SORT 2020-1 A2 - ABS		09/15/2020	Paydown		4,163	4,163	4,161	0	0	2	0	2	0	4,163	0	0	0	12	07/15/2060	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 - CMO/RMBS		09/01/2020	Paydown		22,605	23,021	9,580	21,902	0	704	0	704	0	22,605	0	0	0	604	06/20/2036	1FM
125634 AG 0	CLIF 2013-1 NTS - RMBS		09/18/2020	Paydown		22,667	22,667	22,663	22,627	0	40	0	40	0	22,667	0	0	0	422	03/20/2028	1FE
125634 AJ 4	CLIF 2013-2 NTS - RMBS		09/18/2020	Paydown		31,333	31,333	31,322	31,277	0	56	0	56	0	31,333	0	0	0	648	06/19/2028	1FE
125634 AQ 8	CLIF 2014-2 NTS - RMBS		09/18/2020	Paydown		547,611	547,611	541,725	542,212	0	5,398	0	5,398	0	547,611	0	0	0	11,676	10/18/2029	1FE
12641P CJ 1	CSMC 2009-R 9A4 - CMO/RMBS		09/01/2020	Paydown		45,678	45,678	22,571	42,782	0	2,896	0	2,896	0	45,678	0	0	0	1,142	09/27/2038	1FM
12641P CK 8	CSMC 2009-R 9A5 - CMO/RMBS		09/01/2020	Paydown		0	1	0	0	0	0	0	0	0	0	0	0	0	0	09/27/2038	1FM
12641Q AA 0	CSMC 2009-7R 3A3 - CMO/RMBS		09/01/2020	Paydown		1,187	1,188	491	1,183	0	4	0	4	0	1,187	0	0	0	48	09/26/2037	1FM
12641Q AF 9	CSMC 2009-7R 4A2 - CMO/RMBS		08/01/2020	Paydown		43,806	43,806	33,727	42,018	0	1,788	0	1,788	0	43,806	0	0	0	1,626	07/26/2037	1FM
12641Q BF 8	CSMC 2009-7R 7A4 - CMO/RMBS		09/25/2020	Paydown		0	173	26	(9)	0	9	0	9	0	0	0	0	0	7	12/26/2036	1FM
12641Q CR 1	CSMC 2009-7R 124 - CMO/RMBS		09/01/2020	Paydown		4,919	4,919	4,919	4,908	0	11	0	11	0	4,919	0	0	0	207	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 125 - CMO/RMBS		09/01/2020	Paydown		0	3,777	1,857	(10)	0	10	0	10	0	0	0	0	0	162	01/26/2036	1FM
12641Q DH 2	CSMC 2009-7R 146 - CMO/RMBS		09/01/2020	Paydown		40,440	40,440	26,432	39,880	0	561	0	561	0	40,440	0	0	0	543	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 151 - CMO/RMBS		09/25/2020	Paydown		14,887	14,886	13,423	14,325	0	562	0	562	0	14,887	0	0	0	618	04/26/2037	1FM
12641Q DP 4	CSMC 2009-7R 153 - CMBS/CMO/RMBS		09/01/2020	Paydown		0	2,020	564	(17)	0	17	0	17	0	0	0	0	0	79	04/26/2037	1FM
12641Q EB 4	CSMC 2009-7R 172 - CMO/RMBS		09/25/2020	Paydown		58,638	58,638	7,861	52,529	0	6,109	0	6,109	0	58,638	0	0	0	145	03/25/2037	1FM
12641Q EE 8	CSMC 2009-7R 175 - CMO/RMBS		09/24/2020	Adjustment		0	0	0	(125)	0	0	0	0	0	(125)	0	125	125	0	03/25/2037	1FM
12641Q EL 2	CSMC 2009-7R 182 - CMO/RMBS		09/01/2020	Paydown		104,669	104,669	104,669	104,317	0	353	0	353	0	104,669	0	0	0	1,298	03/26/2037	1FM
12647H BC 9	CSMC 2013-8R 4A2 - CMO/RMBS		09/25/2020	Paydown		121,136	133,041	96,563	117,041	0	4,095	0	4,095	0	121,136	0	0	0	922	12/30/2036	1FM
126670 CJ 5	CWL 2005-11 AF4 - RMBS		09/01/2020	Paydown		215,970	215,970	118,584	202,299	0	13,671	0	13,671	0	215,970	0	0	0	6,085	03/27/2034	1FM
12667F SE 1	CWALT 2005-6CB 1A3 - CMO/RMBS		09/01/2020	Paydown		179,522	186,270	168,742	189,487	0	(45)	9,921	(9,966)	0	179,522	0	0	0	6,407	04/25/2035	1FM
12667F RE 7	CWALT 2004-J6 1A1 - CMO/RMBS		09/01/2020	Paydown		86,786	86,786	88,088	87,060	0	(274)	0	(274)	0	86,786	0	0	0	3,179	08/25/2024	1FM
12667F VF 9	CWALT 2004-J10 4B1 - CMO/RMBS		09/01/2020	Paydown		3,627	3,627	3,690	3,654	0	(27)	0	(27)	0	3,627	0	0	0	170	10/25/2034	1FM
12668A 4C 6	CWALT 2005-IM1 A2 - RMBS		09/25/2020	Paydown		8,202	22,128	0	6,509	0	1,693	0	1,693	0	8,202	0	0	0	235	01/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 - CMO/RMBS		09/01/2020	Paydown		7,008	7,958	1,415	6,849	0	159	0	159	0	7,008	0	0	0	293	05/25/2036	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 - CMO/RMBS		09/01/2020	Paydown		64,511	64,514	56,507	62,910	0	1,602	0	1,602	0	64,511	0	0	0	1,381	04/22/2036	1FM
126694 HN 1	CWHL 2005-25 A9 - CMO/RMBS		09/01/2020	Paydown		2,121	1,878	1,247	2,118	0	3	0	3	0	2,121	0	0	0	65	11/25/2035	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 - CMO/RMBS		09/01/2020	Paydown		34,085	34,806	31,597	33,718	0	367	0	367	0	34,085	0	0	0	926	12/20/2035	1FM
126694 UJ 5	CWHL 2005-31 1A1 - CMO/RMBS		09/01/2020	Paydown		70,037	71,718	62,063	68,729	0	1,308	0	1,308	0	70,037	0	0	0	1,502	01/25/2036	1FM
12669F V8 3	CWHL 2004-HYB4 3A - CMO/RMBS		09/01/2020	Paydown		1,546	1,546	1,549	1,541	0	5	0	5	0	1,546	0	0	0	41	09/20/2034	1FM
12669F VH 3	CWHL 2004-6 2A1 - CMO/RMBS		09/01/2020	Paydown		17,092	17,092	17,124	16,912	0	180	0	180	0	17,092	0	0	0	424	05/25/2034	1FM
12669G BY 6	CWHL 2004-HYB7 1A1 - CMO/RMBS		09/01/2020	Paydown		13,427	13,427	13,486	13,236	0	191	0	191	0	13,427	0	0	0	311	11/20/2034	1FM
12669G BZ 3	CWHL 2004-HYB7 1A2 - CMO/RMBS		09/01/2020	Paydown		19,366	19,366	19,451	19,038	0	328	0	328	0	19,366	0	0	0	449	11/20/2034	1FM
12803P AB 4	CAJUN 2017-1 A2 - ABS/MS		08/20/2020	Paydown		15,000	15,000	14,884	14,933	0	67	0	67	0	15,000	0	0	0	731	08/20/2047	2FE
14575H AA 6	CAUTO 2016-1 A - RMBS		09/15/2020	Paydown		20,921	20,921	20,914	20,917	0	5	0	5	0	20,921	0	0	0	634	02/15/2046	1FE
14855J AB 1	CLAST 161 A - ABS		09/15/2020	Paydown		42,309	42,309	42,262	42,270	0	39	0	39	0	42,309	0	0	0	1,359	08/15/2041	1FE
15673L AA 5	CERB XXI A - CDO	C	07/15/2020	Paydown		103,328	103,328	103,328	103,323	0	5	0	5	0	103,328	0	0	0	2,465	10/15/2027	1FE
156777 ZZ 0	CERES, ROCKLIN, SAN PABLO & SAN RAFAEL		08/26/2020	Direct		1,006,579	1,006,579	1,002,474	745,502	0	1,443	0	1,443	0	1,006,579	0	0	0	19,182	11/20/2026	1Z
156777 ZZ 0	CERES, ROCKLIN, SAN PABLO & SAN RAFAEL		09/16/2020	Direct		368,421	368,421	366,951	266,845	0	602	0	602	0	368,421	0	0	0	7,639	11/20/2026	4Z

**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 rei gn	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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini- strative Symbol	
16159W AC 8	CHASE 2019-1 A3 - CMO/RMBS		09/01/2020	Paydown		741,187	741,187	758,790	0	0	(17,603)	0	(17,603)	0	741,187	0	0	0	15,145	03/25/2050	1FM	
16162W PV 5	CHASE 2005-A2 1A1 - CMO/RMBS		09/01/2020	Paydown		4,350	4,208	3,146	4,208	0	142	0	142	0	4,350	0	0	0	106	01/25/2036	1FM	
16162X AD 9	CHASE 2006-S3 1A4 - CMO/RMBS		09/25/2020	Paydown		3,664	3,664	2,633	3,720	0	(55)	0	(55)	0	3,664	0	0	0	165	11/25/2036	1FM	
161630 BA 5	CHASE 2007-A1 101 - CMO/RMBS		09/01/2020	Paydown		39,381	39,381	38,126	0	0	1,217	0	1,217	0	39,381	0	0	0	140	02/25/2037	1Z	
161630 BA 5	CHASE 2007-A1 101 - CMO/RMBS		09/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	3	02/25/2037	3FE	
16165Y AV 4	CFLX 2007-M1 2F6 - RMBS		09/01/2020	Paydown		206,169	271,660	235,759	203,413	0	2,756	0	2,756	0	206,169	0	0	0	8,658	08/25/2037	1FM	
17181C AA 6	CIMLT 181 A - RMBS		09/20/2020	Paydown		93,680	93,680	93,680	93,677	0	3	0	3	0	93,680	0	0	0	1,356	03/20/2043	1FE	
17307G 4H 8	CMLTI 2006-WF1 A2C - RMBS		09/01/2020	Paydown		5,636	5,636	0	5,489	0	147	0	147	0	5,636	0	0	0	93	03/25/2036	1FM	
17307G TY 4	CMLTI 2005-3 4A1 - CMO/RMBS		09/01/2020	Paydown		39,640	42,590	37,616	41,742	0	11	2,113	(2,102)	0	39,640	0	0	0	1,010	08/25/2035	1FM	
17307G VN 5	CMLTI 2005-WF2 AF7 - RMBS		09/01/2020	Paydown		5,279	5,279	0	5,041	0	237	0	237	0	5,279	0	0	0	188	08/25/2035	1FM	
17309A AD 1	CMALT 2006-A1 1A4 - CMO/RMBS		08/01/2020	Paydown		7,323	7,302	6,943	7,280	0	43	0	43	0	7,323	0	0	0	245	04/25/2036	3FM	
17309A AD 1	CMALT 2006-A1 1A4 - CMO/RMBS		09/01/2020	Paydown		6,476	9,273	8,816	6,419	0	57	0	57	0	6,476	0	0	0	403	04/25/2036	1FM	
17312V AA 6	CMLTI 2007-6 11A - CMO/RMBS		09/01/2020	Paydown		2,265	2,657	927	2,111	0	154	0	154	0	2,265	0	0	0	55	03/25/2037	1FM	
18976G AR 7	CMALT 2007-A6 A16 - CMO/RMBS		09/01/2020	Paydown		47,958	58,048	33,699	47,210	0	748	0	748	0	47,958	0	0	0	2,342	06/25/2037	1FM	
19421U AA 2	CASL 2019-A A1 - ABS		09/25/2020	Paydown		48,208	48,208	47,975	47,974	0	234	0	234	0	48,208	0	0	0	730	12/28/2048	1FE	
19624V AB 3	CAFL 2015-1 B - CMBS		09/01/2020	Paydown		873,227	873,227	871,803	873,227	0	(0)	0	(0)	0	873,227	0	0	0	22,658	10/18/2047	1FE	
19625G AB 5	CAFL 2016-1 B - CMBS		09/01/2020	Paydown		854,004	854,004	854,000	853,408	0	596	0	596	0	854,004	0	0	0	20,782	06/17/2048	1FE	
20267U AA 7	CBSLT 2016-B A1 - ABS		09/25/2020	Paydown		59,158	59,158	59,142	59,145	0	13	0	13	0	59,158	0	0	0	1,056	10/25/2040	1FE	
21075W CJ 2	CONHE 1996-1 A7 - RMBS		09/01/2020	Paydown		1,174	1,174	218	1,136	0	38	0	38	0	1,174	0	0	0	52	03/15/2027	1FM	
212015 AH 4	CONTINENTAL RESOURCES INC		07/13/2020	GOLDMAN		1,042,130	1,058,000	945,109	1,007,992	0	9,180	0	9,180	0	1,017,172	0	24,958	24,958	44,083	09/15/2022	3FE	
21872M AA 0	CAFL 182 A - CMBS		09/01/2020	Paydown		52,064	52,064	52,063	52,062	0	2	0	2	0	52,064	0	0	0	1,556	11/15/2052	1FE	
21872N AA 8	CAFL 2019-3 A - CMBS		09/01/2020	Paydown		26,782	26,782	26,781	26,781	0	1	0	1	0	26,782	0	0	0	481	10/17/2052	1FE	
22549N AA 9	CREDIT SUISSE ABS REPACKAGING TRUST 2018	D	07/27/2020	Paydown		6,123	6,123	5,940	5,961	0	163	0	163	0	6,123	0	0	0	135	01/01/2037	1FE	
227170 AE 7	CRNN 2013-1 NTS - RMBS	C	09/18/2020	Paydown		62,500	62,500	61,527	61,909	0	591	0	591	0	62,500	0	0	0	1,283	04/18/2028	1FE	
23242L AB 9	CWHEL 2006-F 2A1 - RMBS		09/15/2020	Paydown		12,297	12,297	8,593	12,218	0	79	0	79	0	12,297	0	0	0	86	07/15/2036	1FM	
233046 AH 4	DNKN 2017-1 AII - ABS		08/20/2020	Paydown		7,500	7,500	7,496	7,497	0	3	0	3	0	7,500	0	0	0	188	11/20/2047	1FE	
233046 AJ 0	DNKN 2019-1 A21 - RMBS		08/20/2020	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	710	05/20/2049	2FE	
233046 AM 3	DNKN 2019-1 A23 - RMBS		08/20/2020	Paydown		10,625	10,625	11,033	11,025	0	(400)	0	(400)	0	10,625	0	0	0	319	05/20/2049	1FE	
23342K AC 8	DRB 2017-A A2B - ABS		09/25/2020	Paydown		144,108	144,108	140,922	141,536	0	2,572	0	2,572	0	144,108	0	0	0	2,730	05/27/2042	1FE	
25150M AC 0	DBALT 2007-RAMP1 A2 - RMBS		09/25/2020	Paydown		32,612	32,612	25,682	28,130	0	4,482	0	4,482	0	32,612	0	0	0	458	12/25/2036	1FM	
25150R AD 7	DBALT 2006-AR6 A4 - RMBS		07/27/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	19	02/25/2037	3FM	
25150R AD 7	DBALT 2006-AR6 A4 - RMBS		09/25/2020	Paydown		104,976	104,099	95,928	94,957	0	10,020	0	10,020	0	104,976	0	0	0	776	02/25/2037	1FM	
251510 DP 5	DBALT 2005-2 1A7 - CMO/RMBS		09/01/2020	Paydown		61,366	61,366	61,730	57,904	0	3,462	0	3,462	0	61,366	0	0	0	2,204	04/25/2035	1FM	
251510 DQ 3	DBALT 2005-2 2A1 - CMO/RMBS		09/25/2020	Paydown		28	28	24	28	0	0	0	0	0	28	0	0	0	0	0	04/25/2035	1FM
251510 MD 2	DBALT 2006-AB1 A1A - RMBS		09/01/2020	Paydown		9,151	9,410	110	8,906	0	244	0	244	0	9,151	0	0	0	292	02/25/2036	1FM	
25272K AD 5	DELL INTERNATIONAL LLC		09/17/2020	Call @ 100.00		770,112	750,000	749,783	749,946	0	24	0	24	0	749,970	0	30	30	35,124	06/15/2021	2FE	
25755T AG 5	DPABS 2017-1 A22 - ABS		07/25/2020	Paydown		22,500	22,500	22,379	22,427	0	73	0	73	0	22,500	0	0	0	521	07/25/2047	2FE	
25755T AJ 9	DPABS 2018-1 A21 - ABS		07/25/2020	Paydown		2,500	2,500	2,500	2,500	0	(0)	0	(0)	0	2,500	0	0	0	77	07/27/2048	2FE	
25755T AK 6	DPABS 2018-1 A22 - ABS		07/25/2020	Paydown		3,750	3,750	3,749	3,749	0	1	0	1	0	3,750	0	0	0	122	07/27/2048	2FE	

QE05.9

**SCHEDULE D - PART 4**

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

QE05.10

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei 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 (Amortiza tion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini strative Symbol
26208L AA 6	HONK 2015-1 A2 - RMBS		07/20/2020	Paydown		7,500	7,500	7,553	7,540	0	(40)	0	(40)	0	7,500	0	0	0	293	07/20/2045	2FE
26208L AC 2	HONK 2018-1 A2 - ABS		07/20/2020	Paydown		2,500	2,500	2,500	2,500	0	(0)	0	(0)	0	2,500	0	0	0	89	04/20/2048	2FE
26224H AA 5	DRUGC 161 A - ABS	C	07/15/2020	Paydown		81,518	81,518	81,517	81,520	0	(3)	0	(3)	0	81,518	0	0	0	2,433	04/15/2027	2FE
26224H AE 7	DRUGC 2017-1 A2 - ABS	C	07/15/2020	Paydown		310,827	310,827	310,775	310,807	0	20	0	20	0	310,827	0	0	0	8,392	04/15/2027	2FE
26829C AZ 0	GLGU 2015-7 AX - CDO		07/20/2020	Paydown		50,000	50,000	49,969	49,963	0	37	0	37	0	50,000	0	0	0	887	04/22/2030	1FE
26848* AA 9	EDX/GE VII CTL 3.29 01/15/2030		07/15/2020	Paydown		177,709	177,709	177,709	0	0	0	0	0	177,709	0	0	0	3,118	01/15/2030	2Z	
26857E AA 6	ELFI 19A A - ABS		09/25/2020	Paydown		595,597	595,597	595,475	595,476	0	121	0	121	0	595,597	0	0	0	10,086	03/25/2044	1FE
28108P AA 4	ESLFT 2012-A AP - ABS		07/01/2020	Paydown		12,630	12,630	12,693	12,628	0	2	0	2	0	12,630	0	0	0	492	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT - ABS		07/01/2020	Paydown		7,368	7,368	7,381	7,366	0	2	0	2	0	7,368	0	0	0	265	10/01/2025	1FE
28618W AA 2	ERL 2014-1 A1 - ABS		09/19/2020	Paydown		49,604	49,604	47,961	49,028	0	576	0	576	0	49,604	0	0	0	748	04/19/2044	1FE
28852E AA 7	ECL0 II A - CDO		08/17/2020	Paydown		109,520	109,520	109,520	109,498	0	22	0	22	0	109,520	0	0	0	2,539	02/15/2029	1FE
28852L AA 1	ECL0 III A1 - CDO		07/20/2020	Paydown		25,322	25,322	25,322	25,322	0	1	0	1	0	25,322	0	0	0	632	07/22/2030	1FE
28852L AE 3	ECL0 III A2 - CDO		07/20/2020	Paydown		50,645	50,645	50,645	50,633	0	12	0	12	0	50,645	0	0	0	1,720	07/22/2030	1FE
29445U AB 1	EQLS 2007-1 A2B - RMBS		09/25/2020	Paydown		328,373	328,373	272,858	288,361	0	40,013	0	40,013	0	328,373	0	0	0	2,359	04/25/2037	1FM
299670 AC 3	XAN 2018-RSO6 B - CMBS		09/17/2020	Call @ 100.00		1,000,000	1,000,000	1,000,000	999,444	0	568	0	568	0	1,000,012	0	(12)	(12)	14,952	06/15/2035	1FE
30069L AA 6	XAN 2019-RSO7 A - CDO	C	09/15/2020	Paydown		279,272	279,272	279,272	279,272	0	0	0	0	0	279,272	0	0	0	3,386	04/17/2036	1FE
30306M AG 4	FREMF 2018-KF42 B - CMBS		07/25/2020	Paydown		28,090	28,090	26,642	0	0	1,448	0	1,448	0	28,090	0	0	0	56	12/25/2024	4Z
30306M AG 4	FREMF 2018-KF42 B - CMBS		09/25/2020	Paydown		26,039	26,039	24,696	0	0	1,343	0	1,343	0	26,039	0	0	0	145	12/25/2024	1Z
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A		09/01/2020	Paydown		1,018,375	1,018,375	1,010,261	0	0	8,114	0	8,114	0	1,018,375	0	0	0	2,093	07/25/2030	1FE
317579 AA 8	FINS 151 A - ABS		07/30/2020	Paydown		691,139	691,139	691,139	691,175	0	(36)	0	(36)	0	691,139	0	0	0	25,918	07/30/2026	1FE
32027L AE 5	FFML 2006-FF14 A5 - RMBS		09/25/2020	Paydown		214,857	214,857	189,941	200,866	0	13,991	0	13,991	0	214,857	0	0	0	1,514	10/25/2036	1FM
32051G EZ 4	FHAMS 2004-AA7 1A1 - CMO/RMBS		09/01/2020	Paydown		10,245	10,246	8,709	8,591	0	1,655	0	1,655	0	10,245	0	0	0	214	02/25/2035	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 - CMO/RMBS		09/01/2020	Paydown		38,276	38,137	35,241	37,576	0	700	0	700	0	38,276	0	0	0	967	11/25/2035	1FM
32113J CG 8	FNLC 2005-4 A4 - RMBS		09/25/2020	Paydown		356,289	356,289	304,739	329,445	0	26,844	0	26,844	0	356,289	0	0	0	3,590	02/25/2036	1FM
34417Q AA 6	FOCUS 2018-1 A2 - ABS		07/30/2020	Paydown		7,500	7,500	7,500	7,501	0	(1)	0	(1)	0	7,500	0	0	0	292	10/30/2048	2FE
345397 YG 2	FORD MOTOR CREDIT COMPANY LLC		09/11/2020	GOLDMAN		2,003,750	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	3,750	90,038	01/09/2024	3FE
345397 YL 1	FORD MOTOR CREDIT COMPANY LLC		08/13/2020	CITIGROUP		2,985,000	3,000,000	2,986,470	2,992,368	0	2,067	0	2,067	0	2,994,435	0	(9,435)	(9,435)	88,762	03/28/2022	3FE
34960N AQ 9	FCBSL 3R B2R - CDO	C	09/03/2020	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	117,338	04/18/2031	1FE
34961J AE 4	FCO IX A1F - CDO		08/17/2020	Paydown		10,000,000	10,000,000	10,000,000	10,000,844	0	(844)	0	(844)	0	10,000,000	0	0	0	273,750	11/15/2029	1FE
34961P AE 0	FCBSL V B2 - CDO		09/22/2020	Call @ 100.00		3,000,000	3,000,000	3,000,000	2,999,919	0	55	0	55	0	2,999,974	0	26	26	112,246	07/11/2030	1FE
35040U AA 9	FFIN 2017-1 A - ABS		09/15/2020	Paydown		118,390	118,390	118,373	118,380	0	10	0	10	0	118,390	0	0	0	2,606	07/15/2033	1FE
35041J AA 3	FFIN 2019-1 A - ABS		09/15/2020	Paydown		367,574	367,574	367,517	367,069	0	505	0	505	0	367,574	0	0	0	9,443	11/15/2034	1FE
35709B AC 9	FREMF 2018-KF50 B - CMBS		07/25/2020	Paydown		46,260	46,260	42,487	0	0	3,773	0	3,773	0	46,260	0	0	0	80	07/25/2028	4Z
35709B AC 9	FREMF 2018-KF50 B - CMBS		08/25/2020	Paydown		117,472	117,472	107,890	0	0	9,581	0	9,581	0	117,472	0	0	0	412	07/25/2028	1Z
361856 DX 2	GMACM 2004-HE5 A5 - RMBS		09/01/2020	Paydown		27,909	27,909	0	16,942	0	10,966	0	10,966	0	27,909	0	0	0	1,084	09/25/2034	1FM
36185M AJ 1	GMACM 2005-AF1 A2 - CMO/RMBS		09/25/2020	Paydown		9,330	10,498	7,780	10,236	0	232	1,138	(906)	0	9,330	0	0	0	102	07/25/2035	1FM
3622EA AA 8	GSA 2007-3 1AA - RMBS		09/25/2020	Paydown		21,603	21,603	14,326	21,141	0	462	0	462	0	21,603	0	0	0	251	03/25/2037	1FM
362341 7S 2	GSR 2006-1F 4A1 - CMO/RMBS		09/01/2020	Paydown		211,508	215,547	191,492	221,865	0	(371)	9,986	(10,356)	0	211,508	0	0	0	6,930	02/25/2036	1FM
36242D BZ 5	GSR 2004-9 B1 - CMO/RMBS		09/01/2020	Paydown		44,194	44,194	42,924	43,023	0	1,172	0	1,172	0	44,194	0	0	0	1,137	08/25/2034	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	For eig 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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini- strative Symbol
36242D PG 2	GSR 2004-14 3A2 - CMO/RMBS		09/01/2020	Paydown		36,879	36,879	36,314	35,971	0	908	0	908	0	36,879	0	0	0	1,099	12/25/2034	1FM
36242D UQ 4	GSR 2005-AR1 4A1 - CMO/RMBS		09/01/2020	Paydown		5,433	5,433	5,283	5,243	0	190	0	190	0	5,433	0	0	0	121	01/25/2035	1FM
36242D VY 6	GSR 2005-AR1 4A2 - CMO/RMBS		09/01/2020	Paydown		717	717	682	677	0	41	0	41	0	717	0	0	0	16	01/25/2035	1FM
36655L AB 1	GRMML 182 ATR - CDO		08/20/2020	Paydown		616,021	616,021	616,021	616,056	0	(36)	0	(36)	0	616,021	0	0	0	13,599	11/20/2029	1FE
36655Y AB 3	GARR 2018-1 A1T - CDO		09/21/2020	Paydown		447,159	447,159	447,159	447,288	0	(130)	0	(130)	0	447,159	0	0	0	8,777	03/22/2027	1FE
390556 AL 2	GRTLK 141R AR - CDO		07/15/2020	Paydown		5,459	5,459	5,459	5,460	0	(1)	0	(1)	0	5,459	0	0	0	137	10/15/2029	1FE
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR		09/01/2020	Paydown		18,229	18,229	18,035	22,453	0	(4,224)	0	(4,224)	0	18,229	0	0	0	556	09/01/2034	1FM
40423X AB 8	NZES 2018-PLS1 A - CMO/RMBS		09/25/2020	Paydown		156,873	156,873	156,871	156,872	0	1	0	1	0	156,873	0	0	0	3,336	01/27/2048	1FE
40423X AC 6	NZES 2018-PLS1 B - CMO/RMBS		09/25/2020	Paydown		78,436	78,436	78,436	78,437	0	(0)	0	(0)	0	78,436	0	0	0	1,874	01/27/2048	1FE
40423X AF 9	NZES 2018-PLS2 A - ABS		09/25/2020	Paydown		652,290	652,290	652,279	652,288	0	2	0	2	0	652,290	0	0	0	14,184	02/25/2048	1FE
40423X AG 7	NZES 2018-PLS2 B - ABS		09/25/2020	Paydown		191,850	191,850	191,849	191,850	0	(0)	0	(0)	0	191,850	0	0	0	4,739	02/25/2048	1FE
40432B AZ 2	HALO 2007-2 3A6 - CMO/RMBS		09/01/2020	Paydown		56,836	61,700	35,416	60,899	0	(1,059)	3,005	(4,063)	0	56,836	0	0	0	2,452	09/25/2037	1FM
41161P EZ 2	HVMLT 2004-5 3A - CMO/RMBS		09/01/2020	Paydown		19,760	19,760	19,674	19,620	0	140	0	140	0	19,760	0	0	0	495	06/19/2034	1FM
41161P FV 0	HVMLT 2004-6 5A - CMO/RMBS		09/01/2020	Paydown		27,109	27,109	27,481	27,609	0	(500)	0	(500)	0	27,109	0	0	0	698	08/19/2034	1FM
41161V AC 4	HVMLT 2006-7 2AA - RMBS		09/21/2020	Paydown		391,795	423,018	311,232	374,851	0	16,944	0	16,944	0	391,795	0	0	0	3,464	09/19/2036	1FM
41162N AC 1	HVMLT 2006-14 A1A - RMBS		09/21/2020	Paydown		131,365	131,365	101,305	102,378	0	28,987	0	28,987	0	131,365	0	0	0	926	02/19/2037	1FM
411707 AB 8	HNGRY 2018-1 A1 - ABS		09/20/2020	Paydown		8,500	8,500	8,486	8,491	0	9	0	9	0	8,500	0	0	0	271	06/22/2048	2FE
411707 AD 4	HNGRY 2018-1 A2 - ABS		09/20/2020	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	186	06/22/2048	2FE
42806D AH 2	HERTZ 2015-3 A - ABS		09/25/2020	Paydown		1,265,934	1,265,934	1,251,692	1,262,867	0	3,066	0	3,066	0	1,265,934	0	0	0	22,577	09/27/2021	1FE
43132A AA 6	HILDENE COLL MGMT CO LLC		07/01/2020	Redemption @ 100.00		84,680	84,680	84,680	84,696	0	(0)	0	(0)	0	84,696	0	(16)	(16)	0	12/28/2042	1PL
43133A AA 5	HITR 2018-1 A1 - CDO	C	07/10/2020	Paydown		11,916	11,916	11,678	11,696	0	220	0	220	0	11,916	0	0	0	279	10/11/2038	1FE
43283A AA 3	HGVT 2017-A A - RMBS		09/25/2020	Paydown		142,622	142,622	141,881	142,018	0	604	0	604	0	142,622	0	0	0	2,528	12/26/2028	1FE
43285H AA 6	HGVT 2020-A A - RMBS		09/25/2020	Paydown		62,590	62,590	62,586	0	0	4	0	4	0	62,590	0	0	0	338	02/25/2039	1FE
43739E AP 2	HMBT 2005-1 A1 - RMBS		09/25/2020	Paydown		45,088	45,088	39,618	45,828	0	515	1,256	(741)	0	45,088	0	0	0	421	03/25/2035	1FM
43739H AA 8	HMBT 2006-2 A1 - RMBS		09/25/2020	Paydown		61,565	61,565	53,869	56,355	0	5,210	0	5,210	0	61,565	0	0	0	517	12/25/2036	1FM
440405 AE 8	HORZN 181 A - ABS		09/15/2020	Paydown		1,762	1,762	1,762	1,762	0	0	0	0	0	1,762	0	0	0	52	12/15/2038	1FE
44040H AA 0	HORZN 2019 A - ABS		09/15/2020	Paydown		2,178	2,178	2,178	2,178	0	(0)	0	(0)	0	2,178	0	0	0	61	07/15/2039	1FE
45254N MZ 7	IMM 2005-2 1A2 - RMBS		09/25/2020	Paydown		14,605	14,605	12,268	12,950	0	1,655	0	1,655	0	14,605	0	0	0	150	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 - RMBS		08/25/2020	Paydown		6,168	6,168	0	5,321	0	846	0	846	0	6,168	0	0	0	248	08/25/2035	1FM
45257E AB 0	IMSA 2006-5 1AB - RMBS		09/25/2020	Paydown		286,723	286,723	248,756	262,514	0	24,209	0	24,209	0	286,723	0	0	0	2,088	02/25/2037	1FM
45660L CK 3	INDX 2005-AR2 1A1 - CMO/RMBS		09/25/2020	Paydown		48,909	48,176	35,529	49,118	0	1,272	1,480	(209)	0	48,909	0	0	0	501	02/25/2035	1FM
45660L LP 2	INDX 2005-AR7 4A1 - CMO/RMBS		09/01/2020	Paydown		17,234	39,855	35,168	16,715	0	519	0	519	0	17,234	0	0	0	939	06/25/2035	1FM
45660L LQ 0	INDX 2005-AR7 5A1 - CMO/RMBS		09/01/2020	Paydown		123,688	119,363	87,909	135,763	0	2,066	14,141	(12,075)	0	123,688	0	0	0	3,320	06/25/2035	1FM
45660N X9 1	INDX 2004-AR6 5A2 - CMO/RMBS		09/01/2020	Paydown		7,891	7,891	6,471	6,545	0	1,346	0	1,346	0	7,891	0	0	0	220	10/25/2034	1FM
45686@ AB 0	INFRASTRIPTE LLC		09/30/2020	Direct		3,000	3,000	2,950	2,993	0	7	0	7	0	3,000	0	0	0	168	09/30/2024	2PL
46590B AA 2	J.P. MORGAN TAX EXEMPT PASS THROUGH TRUS		09/01/2020	Paydown		396,604	396,604	396,604	396,586	0	18	0	18	0	396,604	0	0	0	9,330	06/17/2041	1FE
46591K AC 7	JPMMT 198 A3 - CMO/RMBS		09/01/2020	Paydown		985,454	985,454	998,234	993,779	0	(8,325)	0	(8,325)	0	985,454	0	0	0	22,998	03/25/2050	1FE
46617Y AP 8	JFIN 2015R A2R - CDO	C	09/15/2020	Paydown		84,343	84,343	84,343	84,316	0	27	0	27	0	84,343	0	0	0	1,782	03/16/2026	1FE
46619U AB 5	APEXC 2017 AF - CDO		08/17/2020	Various		2,977,829	2,977,829	2,977,829	2,978,028	0	(36)	0	(36)	0	2,977,992	0	(163)	(163)	87,278	04/24/2029	1FE

QE05.11

**SCHEDULE D - PART 4**

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

QE05.12

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 re ig 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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini strative Symbol
46619X AA 1	HENDR 2015-3 A - ABS.....		09/15/2020	Paydown.....		28,588	28,588	28,563	28,565	0	23	0	23	0	28,588	0	0	0	763	03/17/2070	1FE.....
466247 UG 6	JPMMT 2005-A6 7A1 - CMO/RMBS.....		09/01/2020	Paydown.....		28,574	28,580	27,937	28,463	0	110	0	110	0	28,574	0	0	0	766	08/25/2035	1FM.....
46627M AD 9	JPALT 2005-S1 1A4 - CMO/RMBS.....		09/01/2020	Paydown.....		2,283	2,607	1,760	2,308	0	(24)	0	(24)	0	2,283	0	0	0	101	12/25/2035	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		36,164	36,002	2,800	35,006	0	1,158	0	1,158	0	36,164	0	0	0	963	03/25/2036	1FM.....
46630P AP 0	JPMMT 2007-A2 3A1 - CMO/RMBS.....		09/01/2020	Paydown.....		1,211	1,284	0	1,168	0	43	0	43	0	1,211	0	0	0	30	04/25/2037	1FM.....
46632T AA 3	JPMMT 2008-R2 1A1 - CMO/RMBS.....		09/01/2020	Paydown.....		38,421	38,421	31,169	33,244	0	5,177	0	5,177	0	38,421	0	0	0	916	07/29/2037	1FM.....
46633A AC 9	JPMMT 2008-R4 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		133,479	133,479	103,530	133,461	0	19	0	19	0	133,479	0	0	0	7,235	11/26/2036	1FM.....
46633M AM 1	JPMRR 2009-6 2A2 - CMO/RMBS.....		09/01/2020	Paydown.....		150,666	152,967	15,451	0	0	150,666	0	150,666	0	150,666	0	0	0	4,030	04/26/2035	1FM.....
466365 AA 1	JACK 2019-1 A2I - RMBS.....		08/25/2020	Paydown.....		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	523	08/25/2049	2FE.....
46637U AA 5	JPTPE A - CMO/RMBS.....		09/01/2020	Paydown.....		1,109,405	1,109,406	1,074,576	1,074,250	0	35,155	0	35,155	0	1,109,405	0	0	0	21,260	10/27/2042	1FE.....
46637V AA 3	JPTPE A - CMO/RMBS.....		09/01/2020	Paydown.....		210,859	210,859	209,383	209,500	0	1,359	0	1,359	0	210,859	0	0	0	4,173	09/17/2042	1FE.....
46639A AA 7	JPTPE A - CMO/RMBS.....		09/01/2020	Paydown.....		92,894	92,894	89,178	89,504	0	3,390	0	3,390	0	92,894	0	0	0	1,562	12/27/2042	1FE.....
46645A AB 7	J P MORGAN RESECURITIZATION TRUST SERIES.....		09/25/2020	Paydown.....		283,858	283,857	260,084	275,062	0	8,796	0	8,796	0	283,858	0	0	0	2,043	06/26/2047	1FE.....
472320 AA 8	JMAC 08R1 A - CMO/RMBS.....		09/01/2020	Paydown.....		45,539	46,092	33,719	44,055	0	1,484	0	1,484	0	45,539	0	0	0	1,732	06/25/2047	1FM.....
472321 AA 6	JMAC 2008-R2 1A1 - CMO/RMBS.....		09/01/2020	Paydown.....		6,883	6,883	5,275	6,129	0	753	0	753	0	6,883	0	0	0	275	09/30/2035	1FM.....
472321 AG 3	JMAC 2008-R2 1A3 - CMO/RMBS.....		09/30/2020	Paydown.....		0	7,957	42	(4,546)	0	(278)	0	(278)	0	(4,824)	0	4,824	4,824	318	09/30/2035	1FM.....
47232C AH 7	JMAC 2009-R1 4A2 - CMO/RMBS.....		09/01/2020	Paydown.....		140,047	140,416	136,640	143,963	0	(457)	3,459	(3,916)	0	140,047	0	0	0	3,834	06/21/2037	1FM.....
47232D AA 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/25/2020	Paydown.....		105,538	105,538	91,610	105,018	0	520	0	520	0	105,538	0	0	0	1,039	04/25/2037	1FM.....
47232D AE 2	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/25/2020	Paydown.....		0	16,872	0	94	0	(94)	0	(94)	0	0	0	0	0	177	04/25/2037	1FM.....
47232D AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/01/2020	Paydown.....		3,763	3,763	3,763	3,720	0	42	0	42	0	3,763	0	0	0	165	09/01/2036	1FM.....
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/01/2020	Paydown.....		0	792	0	0	0	0	0	0	0	0	0	0	0	34	09/01/2036	1FM.....
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/01/2020	Paydown.....		79,519	79,519	75,394	79,024	0	495	0	495	0	79,519	0	0	0	2,614	09/01/2036	1FM.....
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		07/01/2020	Paydown.....		0	443	149	(5)	0	5	0	5	0	0	0	0	0	13	09/01/2036	1FM.....
47232D BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		07/28/2020	Paydown.....		7,271	7,271	0	7,317	0	(46)	0	(46)	0	7,271	0	0	0	51	09/25/2036	1FM.....
47232D BK 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/25/2020	Paydown.....		33,150	33,150	0	29,849	0	3,301	0	3,301	0	33,150	0	0	0	263	09/25/2036	1FM.....
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/25/2020	Paydown.....		0	11,303	0	3	0	(3)	0	(3)	0	0	0	0	0	93	09/25/2036	1FM.....
47232D BJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/01/2020	Paydown.....		46,287	46,287	20,444	42,151	0	4,135	0	4,135	0	46,287	0	0	0	1,087	05/01/2036	1FM.....
47232D CQ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/25/2020	Paydown.....		7,929	7,929	2,905	7,233	0	696	0	696	0	7,929	0	0	0	328	12/25/2036	1FM.....
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/25/2020	Paydown.....		0	511	67	0	0	0	0	0	0	0	0	0	0	23	12/25/2036	1FM.....
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/01/2020	Paydown.....		84,506	84,506	14,995	79,131	0	5,375	0	5,375	0	84,506	0	0	0	2,191	04/01/2047	1FM.....
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/01/2020	Paydown.....		0	70	0	0	0	0	0	0	0	0	0	0	0	2	04/01/2047	1FM.....
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/01/2020	Paydown.....		16,883	16,883	13,332	15,839	0	1,045	0	1,045	0	16,883	0	0	0	644	06/01/2037	1FM.....
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/01/2020	Paydown.....		27,571	28,412	5,343	25,976	0	1,595	0	1,595	0	27,571	0	0	0	1,077	08/01/2037	1FM.....
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/01/2020	Paydown.....		41,037	41,037	25,182	37,844	0	3,193	0	3,193	0	41,037	0	0	0	1,090	09/01/2035	1FM.....
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/01/2020	Paydown.....		0	3,590	1,070	(109)	0	109	0	109	0	0	0	0	0	93	09/01/2035	1FM.....
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		09/01/2020	Paydown.....		9,888	9,888	6,929	9,809	0	79	0	79	0	9,888	0	0	0	110	12/01/2036	1FM.....
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS.....		09/01/2020	Paydown.....		37,260	37,260	36,213	34,316	0	2,944	0	2,944	0	37,260	0	0	0	1,128	11/26/2037	1FM.....
47232V AB 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020	Paydown.....		27,539	27,539	27,539	27,533	0	6	0	6	0	27,539	0	0	0	1,080	02/01/2037	1FM.....
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020	Paydown.....		0	1,414	0	(0)	0	0	0	0	0	0	0	0	0	54	02/01/2037	1FM.....

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig 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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini- strative Symbol
47232V AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		20,657	20,657	20,657	20,652	0	5	0	5	0	20,657	0	0	0	777	02/01/2037.	1FM.....
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		0	1,060	0	6	0	(6)	0	(6)	0	0	0	0	39	02/01/2037.	1FM.....	
47232V AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		32,294	32,294	13,115	27,171	0	5,123	0	5,123	0	32,294	0	0	758	09/01/2035.	1FM.....	
47232V AZ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		0	2,088	195	(13)	0	13	0	13	0	0	0	0	47	09/01/2035.	1FM.....	
47232V BG 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		100,142	100,143	0	96,521	0	3,621	0	3,621	0	100,142	0	0	1,017	11/01/2036.	1FM.....	
47232V BH 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/30/2020.	Adjustment.....		0	0	0	(458)	0	0	0	0	0	(458)	0	458	458	0	11/01/2036.	1FM.....
47232V BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/30/2020.	Adjustment.....		0	0	0	(857)	0	0	0	0	0	(857)	0	857	857	0	11/01/2036.	1FM.....
47232V BL 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		08/01/2020.	Paydown.....		0	13	0	0	0	(0)	0	(0)	0	0	0	0	0	0	11/01/2036.	1FM.....
47232V BN 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		35,234	35,234	35,234	35,189	0	46	0	46	0	35,234	0	0	1,252	11/01/2036.	1FM.....	
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		08/01/2020.	Paydown.....		0	5	0	0	0	(0)	0	(0)	0	0	0	0	0	0	11/01/2036.	1FM.....
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		3,104	2,591	0	2,166	153	785	0	938	0	3,104	0	0	65	11/01/2037.	5FM.....	
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		13,171	13,171	13,171	13,148	0	22	0	22	0	13,171	0	0	562	07/01/2036.	1FM.....	
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		0	4,823	77	12	0	(12)	0	(12)	0	0	0	0	200	07/01/2036.	1FM.....	
47232V CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		33,678	33,678	28,373	32,974	0	704	0	704	0	33,678	0	0	470	04/01/2037.	1FM.....	
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		9,352	9,352	9,352	9,307	0	45	0	45	0	9,352	0	0	388	04/01/2036.	1FM.....	
47232V DU 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		0	537	0	0	0	0	0	0	0	0	0	0	22	04/01/2036.	1FM.....	
47232V EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		19,959	19,959	14,278	19,817	0	143	0	143	0	19,959	0	0	811	03/01/2036.	1FM.....	
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/30/2020.	Paydown.....		0	104	0	(2,306)	0	(3)	0	(3)	0	(2,309)	0	2,309	2,309	4	03/01/2036.	1FM.....
47232V ED 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		16,012	16,012	15,779	15,931	0	81	0	81	0	16,012	0	0	682	03/01/2037.	1FM.....	
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		0	5,164	0	0	0	(0)	0	(0)	0	0	0	0	213	03/01/2037.	1FM.....	
47232V EK 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		08/26/2020.	Paydown.....		20,193	20,193	19,287	20,020	0	173	0	173	0	20,193	0	0	735	04/01/2037.	1FM.....	
47232V EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		13,402	13,402	10,998	13,187	0	215	0	215	0	13,402	0	0	574	04/01/2037.	1FM.....	
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		0	4,823	0	0	0	0	0	0	0	0	0	0	179	04/01/2037.	1FM.....	
47232V EZ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		23,256	23,256	23,256	23,248	0	8	0	8	0	23,256	0	0	905	02/01/2036.	1FM.....	
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		0	7,609	2,889	(140)	0	140	0	140	0	0	0	0	281	02/01/2036.	1FM.....	
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		28,782	28,782	11,902	25,107	0	3,675	0	3,675	0	28,782	0	0	512	01/01/2047.	1FM.....	
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		18,019	18,019	10,971	17,525	0	494	0	494	0	18,019	0	0	664	02/01/2036.	1FM.....	
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.	Paydown.....		0	1,135	0	(42)	0	42	0	42	0	0	0	0	42	02/01/2036.	1FM.....	
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/30/2020.	Paydown.....		0	1,165	14	(4,497)	0	(17)	0	(17)	0	(4,514)	0	4,514	4,514	22	01/01/2047.	1FM.....
47760Q AA 1	JIMMY 2017-1 2I - ABS.....		07/30/2020.	Paydown.....		8,905	8,905	8,889	8,895	0	10	0	10	0	8,905	0	0	241	07/30/2047.	2FE.....	
48244X AA 0	KDAC 2017-1 A - ABS.....	C	09/15/2020.	Paydown.....		25,282	25,282	25,281	25,281	0	1	0	1	0	25,282	0	0	717	12/15/2042.	1FE.....	
48274W AE 7	KVK 2016-1 D - CDO.....	C	07/20/2020.	RW Baird.....		1,383,750	1,500,000	1,500,234	1,500,344	0	132	0	132	0	1,500,476	0	(116,726)	(116,726)	70,832	01/16/2029.	2FE.....
49255P AA 1	KSTRL 2018-1 A - ABS.....	C	09/15/2020.	Paydown.....		32,903	32,903	31,974	32,074	0	829	0	829	0	32,903	0	0	945	12/15/2038.	1FE.....	
493268 AY 2	KSLT 2000-B A2 - ABS.....		07/27/2020.	Paydown.....		4,153	4,153	3,364	4,153	0	1	0	1	0	4,153	0	0	60	07/25/2029.	1FE.....	
50196@ AA 5	LCN NORTH AMERICAN FUND III-D LP.....		07/29/2020.	Direct.....		541,459	581,630	581,630	272,082	0	(7,739)	0	(7,739)	0	541,459	0	0	15,027	07/24/2034.	1PL.....	
50543L AA 0	LAFI 2016 A1 - ABS.....	C	09/15/2020.	Paydown.....		66,726	66,726	65,432	65,867	0	859	0	859	0	66,726	0	0	1,857	01/15/2042.	1FE.....	
50543L AA 0	LAFI 2016 A1 - ABS.....	C	09/15/2020.	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	15	01/15/2042.	2FE.....	
52520M BS 1	LMT 2005-2 2A1 - CMO/RMBS.....		09/25/2020.	Paydown.....		44,428	46,382	27,621	43,279	0	1,149	0	1,149	0	44,428	0	0	497	12/25/2035.	1FM.....	
52521R AC 5	LMT 2007-5 1A1 - CMO/RMBS.....		09/25/2020.	Paydown.....		33,270	35,030	24,757	30,978	0	2,293	0	2,293	0	33,270	0	0	412	06/25/2037.	1FM.....	

QE05.13

### SCHEDULE D - PART 4

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

QE05.14

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig 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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini strative Symbol
52522D	AG 6 LXS 2006-16N AA1 - RMBS		09/25/2020	Paydown		242,150	242,150	188,035	228,983	0	13,167	0	13,167	0	242,150	0	0	0	1,786	11/25/2046	1FM
525241	AL 9 LXS 2007-1 WF1 - RMBS		09/01/2020	Paydown		18,973	18,950	7,356	18,616	0	356	0	356	0	18,973	0	0	0	539	01/25/2037	1FM
542514	EV 2 LBMLT 2004-1 M2 - RMBS		09/25/2020	Paydown		4,518	4,518	4,427	4,453	0	65	0	65	0	4,518	0	0	0	53	02/25/2034	1FM
543190	AA 0 LTRAN III A1 - ABS		08/15/2020	Paydown		164,112	164,112	162,278	162,682	0	1,430	0	1,430	0	164,112	0	0	0	3,137	01/17/2045	1FE
55446M	AA 5 MAACH 1 A - ABS	C	09/15/2020	Paydown		29,297	29,297	29,296	29,296	0	1	0	1	0	29,297	0	0	0	679	10/15/2039	1FE
576433	GM 2 MARM 2003-6 6A1 - CMO/RMBS		09/01/2020	Paydown		14,288	14,288	13,752	14,246	0	42	0	42	0	14,288	0	0	0	332	12/25/2033	1FM
576433	XA 9 MARM 2005-1 3A1 - CMO/RMBS		09/01/2020	Paydown		828	828	787	781	0	47	0	47	0	828	0	0	0	20	02/25/2035	1FM
576433	XW 1 MARM 2005-2 3A1 - CMO/RMBS		09/01/2020	Paydown		88,270	88,270	84,739	83,934	0	4,336	0	4,336	0	88,270	0	0	0	2,278	03/25/2035	1FM
576434	UH 5 MALT 2004-9 A6 - RMBS		09/01/2020	Paydown		2,891	2,891	2,889	2,889	0	2	0	2	0	2,891	0	0	0	98	08/25/2034	1FM
57643L	LC 8 MABS 2005-AB1 A4 - RMBS		09/01/2020	Paydown		83,522	83,522	83,417	81,690	0	1,832	0	1,832	0	83,522	0	0	0	2,052	11/25/2035	1FM
58503F	40 3 MEDLEY CAPITAL CORP		09/16/2020	Various		1,131,621	1,165,800	1,153,233	1,153,475	0	7,872	0	7,872	0	1,161,347	0	(29,726)	(29,726)	56,833	01/30/2021	5FE
59020U	ZE 8 MLMI 2005-A6 1A1 - RMBS		09/25/2020	Paydown		76,996	76,996	71,774	74,129	0	2,867	0	2,867	0	76,996	0	0	0	721	08/25/2035	1FM
61125#	AA 6 MONROE CAP MGMT A-2 LIBOR+285 10/30/23		09/28/2020	Direct		2,210,400	2,210,400	2,208,907	1,984,594	0	1,507	0	1,507	0	2,210,400	0	0	0	68,010	10/30/2023	1PL
61690P	AM 3 MSRR 13R7 6B - CMO/RMBS		07/27/2020	Paydown		88,870	88,579	78,631	83,542	1,946	3,382	0	5,328	0	88,870	0	0	0	765	12/27/2046	5FM
61690P	AM 3 MSRR 13R7 6B - CMO/RMBS		08/25/2020	Paydown		92,940	92,188	81,835	86,801	2,025	4,114	0	6,139	0	92,940	0	0	0	802	12/27/2046	6FM
61690P	AM 3 MSRR 13R7 6B - CMO/RMBS		09/25/2020	Paydown		88,594	88,593	78,643	82,287	1,946	4,361	0	6,307	0	88,594	0	0	0	838	12/27/2046	1Z
61690P	AV 3 MSRR 13R7 10B - CMO/RMBS		09/01/2020	Paydown		41,560	41,560	41,508	41,440	0	120	0	120	0	41,560	0	0	0	1,735	12/27/2046	1FM
61748H	QJ 3 MSM 2005-8SL A2B - RMBS		09/25/2020	Paydown		83,562	83,562	77,190	82,452	0	1,110	0	1,110	0	83,562	0	0	0	906	11/25/2035	1FM
61749L	BM 2 MSM 2006-8AR 6A2 - CMO/RMBS		09/01/2020	Paydown		10,824	10,824	334	5,400	0	5,424	0	5,424	0	10,824	0	0	0	283	06/25/2036	1FM
61751D	AE 4 MSM 2006-17XS A3A - RMBS		09/01/2020	Paydown		82,235	82,235	42,946	81,473	0	762	0	762	0	82,235	0	0	0	936	10/25/2046	1FM
61751M	AU 8 MSM 2007-10XS A18 - RMBS		09/01/2020	Paydown		50,657	50,657	46,146	44,402	0	6,255	0	6,255	0	50,657	0	0	0	825	02/25/2037	1FM
61758M	AA 5 MSRR 2009-R2 A1 - CMO/RMBS		09/01/2020	Paydown		98,992	98,992	102,795	95,785	0	3,207	0	3,207	0	98,992	0	0	0	3,931	04/26/2036	1FM
62946A	AC 8 NPRL 2017-1 A1 - ABS		09/20/2020	Paydown		67,555	67,555	67,554	67,555	0	0	0	0	0	67,555	0	0	0	1,521	10/21/2047	1FE
62947A	AA 1 NPRL 2019-2 A1 - ABS		09/19/2020	Paydown		235,827	235,827	235,823	235,823	0	4	0	4	0	235,827	0	0	0	4,495	11/19/2049	1FE
62947A	AB 9 NPRL 2019-2 A2 - ABS		09/19/2020	Paydown		157,066	157,066	157,059	157,059	0	6	0	6	0	157,066	0	0	0	3,210	11/19/2049	1FE
63939E	AB 9 NAVSL 2015-A A2A - ABS		09/15/2020	Paydown		176,475	176,475	176,410	176,453	0	22	0	22	0	176,475	0	0	0	3,126	12/15/2028	1FE
643529	AC 4 NCAMT 2006-ALT2 AF3 - RMBS		09/01/2020	Paydown		13,831	13,831	9,198	13,770	0	61	0	61	0	13,831	0	0	0	197	10/25/2036	1FM
643529	AD 2 NCAMT 2006-ALT2 AF4 - RMBS		09/01/2020	Paydown		5,533	5,533	3,679	5,511	0	22	0	22	0	5,533	0	0	0	79	10/25/2036	1FM
64829T	AA 9 NZES 18FNT1 A - CMO/RMBS		09/25/2020	Paydown		41,603	53,215	53,204	53,207	0	(11,603)	0	(11,603)	0	41,603	0	0	0	1,277	05/25/2023	1FE
64829T	AB 7 NZES 18FNT1 B - CMO/RMBS		09/25/2020	Paydown		69,339	88,691	88,684	88,686	0	(19,347)	0	(19,347)	0	69,339	0	0	0	2,305	05/25/2023	1FE
64829T	AH 4 NZES 18FNT2 A - ABS		09/25/2020	Paydown		36,858	36,858	36,848	36,844	0	14	0	14	0	36,858	0	0	0	928	07/25/2054	1FE
64829T	AJ 0 NZES 18FNT2 B - ABS		09/25/2020	Paydown		32,951	32,951	32,947	32,943	0	8	0	8	0	32,951	0	0	0	896	07/25/2054	1FE
65130P	AW 0 NEWFL 2016-1 A2R - CDO	C	07/20/2020	Paydown		71,321	71,321	71,321	71,311	0	10	0	10	0	71,321	0	0	0	2,069	04/20/2028	1FE
65535V	MJ 4 NAA 2005-AR3 1A1 - RMBS		09/25/2020	Paydown		11,850	11,850	9,851	11,592	0	259	0	259	0	11,850	0	0	0	112	07/25/2035	1FM
65535V	NL 8 NAA 2005-AR4 5A3 - RMBS		09/25/2020	Paydown		4,641	4,641	3,197	4,494	0	147	0	147	0	4,641	0	0	0	33	08/25/2035	1FM
65536H	BW 7 NHELI 2006-FM1 2A3 - RMBS		09/25/2020	Paydown		202,041	202,041	175,776	201,393	0	648	0	648	0	202,041	0	0	0	1,903	11/25/2035	1FM
65538P	AA 6 NAA 2007-1 1AA - RMBS		09/01/2020	Paydown		7,751	7,649	0	7,453	0	298	0	298	0	7,751	0	0	0	220	03/25/2047	1FM
65539C	AK 2 NMRR 2011-4R 110 - CMO/RMBS		09/01/2020	Paydown		103,536	105,315	91,537	105,276	0	1,032	2,772	(1,740)	0	103,536	0	0	0	2,472	12/29/2036	1FM
67087T	DE 8 OAK 2002-A A3 - ABS		09/01/2020	Paydown		15,015	15,015	0	13,734	0	1,280	0	1,280	0	15,015	0	0	0	592	05/15/2024	5FE

**SCHEDULE D - PART 4**

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

QE05.15

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei gn	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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini- strative Symbol
67114*	AA 0 ORCC FINANCING IV LLC.....		07/24/2020	Direct.....		669,444	669,444	669,444	669,444	0	0	0	0	0	669,444	0	0	0	30,489	08/02/2029	1PL.....
67590L	AS 7 OCT19 19R B2R - CDO.....	C	07/15/2020	Paydown.....		59,197	59,197	59,197	59,049	0	148	0	148	0	59,197	0	0	0	1,548	04/15/2026	1FE.....
68268L	AA 5 OMFIT 2015-3 A - ABS.....		09/18/2020	Paydown.....		149,575	149,575	150,773	150,068	0	(493)	0	(493)	0	149,575	0	0	0	4,072	11/18/2028	1FE.....
68286#	AA 6 171 SAW MILL LLC.....		09/05/2020	Paydown.....		81,033	81,033	81,035	81,035	0	(2)	0	(2)	0	81,033	0	0	0	1,954	07/05/2032	1.....
69368A	AA 0 PSMC 201 A1 - CMO/RMBS.....		09/01/2020	Paydown.....		619,648	619,648	633,493	0	0	(9,147)	0	(9,147)	0	619,648	0	0	0	12,734	01/25/2050	1FE.....
69374X	AA 8 PSMC 2019-2 A1 - CMO/RMBS.....		09/01/2020	Paydown.....		787,650	787,650	803,403	798,082	0	(10,432)	0	(10,432)	0	787,650	0	0	0	18,310	10/25/2049	1FM.....
69375B	AA 5 PSMC 2019-3 A1 - CMO/RMBS.....		09/01/2020	Paydown.....		961,949	961,949	975,927	970,781	0	(8,832)	0	(8,832)	0	961,949	0	0	0	22,366	11/26/2049	1FM.....
70807#	AA 2 PENNANT PARK SENIOR SECR RL L+225 05/23.....		09/25/2020	CALL.....		3,834,921	3,834,921	3,830,715	3,340,569	0	1,001	0	1,001	0	3,834,588	0	333	333	64,934	05/02/2023	1PL.....
72303#	AA 7 PINEBRIDGE PRIVATE CREDIT RATED FEEDER.....		08/24/2020	Adjustment.....		31,366	31,366	31,366	31,354	0	0	0	0	0	31,354	0	12	12	0	12/31/2031	1PL.....
72703P	AA 1 PLNT 2018-1 A21 - ABS.....		09/05/2020	Various.....		541,500	541,500	541,500	541,528	0	2	0	2	0	541,530	0	(30)	(30)	14,610	09/08/2048	2FE.....
72703P	AC 7 PLNT 191 A2 - ABS.....		09/05/2020	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	219	12/05/2049	2FE.....
74042M	AA 4 PRETSL 22 A1 - CDO.....	C	09/22/2020	Paydown.....		0	0	0	0	0	(0)	0	(0)	0	0	0	0	0	0	09/22/2036	1FE.....
74331M	AA 4 PROG 2018-SFR3 A - RMBS.....		08/01/2020	Paydown.....		1,665	1,665	1,665	1,664	0	1	0	1	0	1,665	0	0	0	43	10/18/2035	1FE.....
74387A	AC 3 PFMT 2020-1 A2 - CMO/RMBS.....		09/01/2020	Paydown.....		540,417	540,417	548,101	0	0	(7,684)	0	(7,684)	0	540,417	0	0	0	8,144	02/25/2050	1FE.....
74387L	AC 5 PFMT 2019-1 A2 - CMO/RMBS.....		09/01/2020	Paydown.....		1,273,277	1,273,277	1,280,638	1,280,635	0	(7,358)	0	(7,358)	0	1,273,277	0	0	0	25,543	12/27/2049	1FE.....
74923G	AC 7 RALI 2007-QA1 A3 - RMBS.....		09/25/2020	Paydown.....		48,525	49,529	38,926	47,395	0	1,130	0	1,130	0	48,525	0	0	0	345	01/25/2037	1FM.....
74928X	BB 6 RBSSP 2009-6 3A2 - CMO/RMBS.....		09/25/2020	Paydown.....		68,779	68,779	65,691	69,323	0	543	1,087	(544)	0	68,779	0	0	0	1,686	02/26/2051	1FM.....
74931T	AG 0 RBSSP 2012-6 4A1 - CMO/RMBS.....		08/26/2020	Paydown.....		25,796	25,796	24,055	25,614	0	183	0	183	0	25,796	0	0	0	194	02/26/2036	1FM.....
749357	AA 7 RCKT 191 A1 - CMO/RMBS.....		09/01/2020	Paydown.....		789,326	789,326	801,536	796,581	0	(7,255)	0	(7,255)	0	789,326	0	0	0	18,648	09/27/2049	1FE.....
74958W	AC 0 RFMSI 2007-SA1 2A2 - CMO/RMBS.....		09/01/2020	Paydown.....		19,594	22,053	10,150	18,416	0	1,178	0	1,178	0	19,594	0	0	0	605	02/25/2037	1FM.....
74968Q	AA 5 RBIT 2020-1 A - ABS.....		09/25/2020	Paydown.....		467,028	467,028	467,028	0	0	0	0	0	0	467,028	0	0	0	5,972	02/25/2030	1FE.....
74969B	AA 7 RMF BUYOUT ISSUANCE TRUST 2020-2 - ABS.....		09/01/2020	Paydown.....		1,743,782	1,743,782	1,743,280	0	0	501	0	501	0	1,743,782	0	0	0	4,323	06/25/2030	1FE.....
75115B	AC 3 RALI 2006-QA5 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		52,416	77,221	61,472	53,032	0	355	972	(616)	0	52,416	0	0	0	2,682	07/25/2036	1FM.....
75156V	AD 7 RAMP 2006-RS3 A4 - RMBS.....		09/25/2020	Paydown.....		586,929	590,687	460,890	572,297	0	14,632	0	14,632	0	586,929	0	0	0	5,520	05/25/2036	1FM.....
75156W	AD 5 RAMP 2006-RS4 A4 - RMBS.....		09/25/2020	Paydown.....		396,949	396,949	351,445	377,450	0	19,499	0	19,499	0	396,949	0	0	0	3,163	07/25/2036	1FM.....
75970N	BE 6 RAMC 2005-3 AF4 - RMBS.....		09/01/2020	Paydown.....		220,059	220,059	220,056	220,059	0	0	0	0	0	220,059	0	0	0	7,767	11/25/2035	1FM.....
76110V	QL 5 RFMS2 2004-HS2 A16 - RMBS.....		09/01/2020	Paydown.....		2	2	2	0	0	0	0	0	2	0	0	0	0	0	06/25/2034	1FM.....
76110V	RX 8 RFMS2 2005-HS1 1A4 - RMBS.....		09/01/2020	Paydown.....		268,487	268,487	6,127	257,601	0	10,886	0	10,886	0	268,487	0	0	0	9,823	09/25/2035	1FM.....
761118	BU 1 RALI 2005-QA8 NB2 - CMO/RMBS.....		09/01/2020	Paydown.....		8,202	18,158	14,443	8,641	0	293	732	(439)	0	8,202	0	0	0	473	07/25/2035	1FM.....
761118	DV 7 RALI 2005-QS12 A8 - CMO/RMBS.....		09/25/2020	Paydown.....		52,658	58,921	19,906	51,445	0	1,213	0	1,213	0	52,658	0	0	0	481	08/25/2035	1FM.....
761118	KH 0 RALI 2005-QS15 2A - CMO/RMBS.....		09/01/2020	Paydown.....		21,183	22,160	5,862	20,952	0	231	0	231	0	21,183	0	0	0	781	10/25/2035	1FM.....
761118	UQ 9 RALI 2006-QS2 1A9 - CMO/RMBS.....		09/01/2020	Paydown.....		10,759	14,279	207	10,440	0	319	0	319	0	10,759	0	0	0	549	02/25/2036	1FM.....
76111X	TF 0 RFMSI 2005-SA1 3A - CMO/RMBS.....		09/01/2020	Paydown.....		965	965	945	954	0	12	0	12	0	965	0	0	0	26	03/25/2035	1FM.....
76112B	HY 9 RAMP 2005-RS1 A16 - RMBS.....		09/01/2020	Paydown.....		2,365	2,365	2,359	2,360	0	6	0	6	0	2,365	0	0	0	71	11/25/2034	1FM.....
76112B	JS 0 RAAC 2005-RP1 M3 - RMBS.....		09/25/2020	Paydown.....		94,552	94,552	91,479	93,361	0	1,191	0	1,191	0	94,552	0	0	0	2,181	07/25/2037	1FM.....
76112B	NM 8 GMACM 2005-AA1 1A1 - CMO/RMBS.....		09/01/2020	Paydown.....		86,200	77,080	70,089	86,677	0	934	1,411	(477)	0	86,200	0	0	0	2,184	05/18/2035	1FM.....
77587A	AS 5 RMRK WM-R B2 - CDO.....	C	09/24/2020	Call @ 100.00.....		2,000,000	2,000,000	2,000,000	1,999,977	0	115	0	115	0	2,000,092	0	(92)	(92)	79,232	04/21/2031	1FE.....
77879R	AB 2 ROTOR 2011-1 1A - ABS.....	D	09/15/2020	Paydown.....		9,576	9,576	9,385	9,420	0	157	0	157	0	9,576	0	0	0	396	06/15/2046	2FE.....
78397A	AA 2 SCFET 2019-1 A1 - ABS.....		09/20/2020	Paydown.....		2,400,299	2,400,299	2,400,221	2,400,142	0	157	0	157	0	2,400,299	0	0	0	43,785	03/20/2023	1FE.....

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
784012 AA 4	SCFET 172 A - ABS.....		09/21/2020	Paydown.....		377,523	377,523	377,464	377,409	0	114	0	114	0	377,523	0	0	0	8,695	12/20/2023	1FE.....
78403D AJ 9	SBATOW 2015-1 C - ABS.....		07/14/2020	Call @ 100.00.....		3,000,000	3,000,000	3,000,000	2,999,733	0	(9)	0	(9)	0	2,999,725	0	275	275	54,967	10/10/2045	1FE.....
78410T AA 4	SCFET 2017-1 A - ABS.....		09/20/2020	Paydown.....		202,944	202,944	202,902	202,889	0	56	0	56	0	202,944	0	0	0	4,590	01/20/2023	1FE.....
78447V AD 0	SLMA 2013-B B - ABS.....		09/15/2020	Paydown.....		445,820	445,820	414,056	443,464	0	2,357	0	2,357	0	445,820	0	0	0	8,937	05/16/2044	1FE.....
78471D AA 5	SCLP 161 A - ABS.....		09/25/2020	Paydown.....		80,933	80,933	80,924	80,928	0	5	0	5	0	80,933	0	0	0	1,749	08/25/2025	1FE.....
78471F AA 0	SCLP 2016-3 A - ABS.....		07/27/2020	Paydown.....		35,178	35,178	35,177	35,178	0	0	0	0	0	35,178	0	0	0	585	12/26/2025	1FE.....
80306A AA 8	SAPA 2018-1 A - ABS.....	C	09/15/2020	Paydown.....		99,536	99,536	100,132	100,034	0	(498)	0	(498)	0	99,536	0	0	0	2,562	12/15/2040	2FE.....
81378E AA 1	SABR 2007-BR4 A2A - RMBS.....		09/25/2020	Paydown.....		23,145	23,145	14,869	22,659	0	485	0	485	0	23,145	0	0	0	153	05/26/2037	1FM.....
81441N AC 0	SNMLT 062 A3 - RMBS.....		09/01/2020	Paydown.....		438,077	438,077	440,815	438,327	0	(249)	0	(249)	0	438,077	0	0	0	18,663	10/25/2036	1FM.....
81743A AA 7	SEMT 2019-5 A1 - CMO/RMBS.....		09/01/2020	Paydown.....		1,778,750	1,778,750	1,809,878	1,809,842	0	(31,092)	0	(31,092)	0	1,778,750	0	0	0	42,046	12/27/2049	1FE.....
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS.....		09/01/2020	Paydown.....		918,723	918,723	937,959	929,431	0	(10,708)	0	(10,708)	0	918,723	0	0	0	21,639	11/25/2049	1FE.....
81748K AA 0	SEMT 202 A1 - CMO/RMBS.....		09/25/2020	Paydown.....		326,760	326,760	334,826	0	0	(4,559)	0	(4,559)	0	326,760	0	0	0	5,947	03/25/2050	1FE.....
81748M AA 6	SEMT 2020-1 A1 - CMO/RMBS.....		09/01/2020	Paydown.....		2,016,941	2,016,941	2,063,267	0	0	(46,327)	0	(46,327)	0	2,016,941	0	0	0	41,351	02/25/2050	1FE.....
817743 AA 5	SPRO 2019-1 A2 - ABS.....		07/25/2020	Paydown.....		7,982	7,982	8,059	3,759	0	(77)	0	(77)	0	7,982	0	0	0	253	10/25/2049	2FE.....
81788Y AA 1	767 LLC.....		08/05/2020	Paydown.....		48,097	48,097	48,097	48,097	0	(0)	0	(0)	0	48,097	0	0	0	1,578	10/05/2022	2Z.....
81788Y AA 1	767 LLC.....		09/05/2020	Paydown.....		24,207	24,207	24,207	24,207	0	(0)	0	(0)	0	24,207	0	0	0	953	10/05/2022	2PL.....
82652K AA 2	SRFC 171 A - ABS.....		09/20/2020	Paydown.....		146,704	146,704	146,269	146,329	0	375	0	375	0	146,704	0	0	0	2,869	03/20/2034	1FE.....
83149U AC 5	SLMA 2011-B A3 - ABS.....		09/15/2020	Paydown.....		726,124	726,124	703,433	725,900	0	224	0	224	0	726,124	0	0	0	15,387	06/16/2042	1FE.....
83404J AA 4	SCLP 2017-3 A - ABS.....		09/25/2020	Paydown.....		101,403	101,403	100,890	101,066	0	337	0	337	0	101,403	0	0	0	1,872	05/26/2026	1FE.....
83405A AA 2	SCLP 2017-1 A - ABS.....		09/25/2020	Paydown.....		133,178	133,178	133,166	133,173	0	5	0	5	0	133,178	0	0	0	2,892	01/26/2026	1FE.....
83405R AB 3	SCLP 2018-1 A2 - ABS.....		09/25/2020	Paydown.....		569,915	569,915	569,815	569,883	0	32	0	32	0	569,915	0	0	0	11,895	02/25/2027	1FE.....
83546D AF 5	SONIC 2018-1 A2 - ABS.....		09/20/2020	Paydown.....		3,750	3,750	3,750	3,750	0	(0)	0	(0)	0	3,750	0	0	0	101	02/20/2048	2FE.....
83546D AL 2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS.....		09/20/2020	Paydown.....		13,750	13,750	13,991	0	0	(241)	0	(241)	0	13,750	0	0	0	270	01/20/2050	1FE.....
83546D AM 0	SONIC CAPITAL LLC - ABS.....		09/20/2020	Paydown.....		27,500	27,500	29,225	0	0	(1,726)	0	(1,726)	0	27,500	0	0	0	142	01/20/2050	1FE.....
83611M HM 3	SVHE 2005-B M2 - RMBS.....		09/01/2020	Paydown.....		34,369	40,141	0	28,270	0	6,099	0	6,099	0	34,369	0	0	0	1,566	05/25/2035	1FM.....
85172M AA 2	SLFT 2015-B A - ABS.....		09/15/2020	Paydown.....		2,060,800	2,060,800	2,061,122	2,060,881	0	(81)	0	(81)	0	2,060,800	0	0	0	47,489	05/15/2028	1FE.....
85208H AA 1	SPRTE 2017-1 A - ABS.....	C	09/15/2020	Paydown.....		12,561	12,561	12,514	12,543	0	18	0	18	0	12,561	0	0	0	354	12/15/2037	1FE.....
85208N AA 8	SPRNTS 2016-1 A1 - ABS.....		09/20/2020	Paydown.....		312,500	312,500	312,495	312,506	0	(6)	0	(6)	0	312,500	0	0	0	5,754	03/20/2023	2FE.....
86206@ AA 7	STONEHENGE CAPITAL FUND NEVADA III LLC.....		07/31/2020	Direct.....		289	289	289	0	0	0	0	0	289	0	0	0	1	01/31/2026	1Z.....	
86212V AA 2	STR 2016-1 A1 - ABS.....		09/20/2020	Paydown.....		10,041	10,041	10,036	10,038	0	4	0	4	0	10,041	0	0	0	265	10/22/2046	1FE.....
86212V AD 6	STR 2018-1 A1 - ABS.....		09/20/2020	Paydown.....		15,496	15,496	15,492	15,493	0	3	0	3	0	15,496	0	0	0	409	10/20/2048	1FE.....
86212V AE 4	STR 2018-1 A2 - ABS.....		09/20/2020	Paydown.....		16,787	16,787	16,781	16,781	0	6	0	6	0	16,787	0	0	0	480	10/20/2048	1FE.....
863579 C3 0	SARM 2005-21 6A3 - CMO/RMBS.....		09/01/2020	Paydown.....		55,524	55,535	48,756	54,305	0	1,220	0	1,220	0	55,524	0	0	0	1,336	11/25/2035	1FM.....
863579 UL 0	SARM 2005-15 1A1 - CMO/RMBS.....		09/01/2020	Paydown.....		46,944	46,957	37,492	46,340	0	604	0	604	0	46,944	0	0	0	1,019	07/25/2035	1FM.....
863579 UU 0	SARM 2005-15 4A1 - CMO/RMBS.....		09/01/2020	Paydown.....		31,044	31,309	27,600	30,567	0	477	0	477	0	31,044	0	0	0	795	07/25/2035	1FM.....
863579 VW 5	SARM 2005-17 5A2 - CMO/RMBS.....		09/25/2020	Paydown.....		4,686	10,245	4,801	4,380	0	306	0	306	0	4,686	0	0	0	77	08/25/2035	1FM.....
863579 XR 4	SARM 2005-18 8A1 - CMO/RMBS.....		09/01/2020	Paydown.....		145,499	151,065	137,187	144,272	0	1,227	0	1,227	0	145,499	0	0	0	3,768	09/25/2035	1FM.....
863579 ZL 5	SARM 2005-20 3A3 - CMO/RMBS.....		09/01/2020	Paydown.....		59,737	59,883	50,870	58,839	0	898	0	898	0	59,737	0	0	0	1,544	10/25/2035	1FM.....
863587 AE 1	SAIL 2006-3 A5 - RMBS.....		09/25/2020	Paydown.....		75,955	75,955	61,505	69,511	0	6,443	0	6,443	0	75,955	0	0	0	639	06/25/2036	1FM.....

QE05.16

### SCHEDULE D - PART 4

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

QE05.17

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	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 (Amortiza tion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini strative Symbol
86358R DX 2	SASC 2001-SB1 A5 - RMBS		09/01/2020	Paydown		7,958	8,903	8,339	7,963	0	(5)	0	(5)	0	7,958	0	0	0	207	08/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO - RMBS		09/01/2020	Paydown		11,352	11,352	7,996	11,092	0	260	0	260	0	11,352	0	0	0	0	04/25/2031	3FE
86359A WT 6	SASC 2003-AL2 APO - RMBS		09/01/2020	Paydown		20,798	20,798	16,169	20,227	295	0	0	571	0	20,798	0	0	0	0	01/25/2031	5GI
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS		09/25/2020	Paydown		568,589	568,589	537,317	0	0	31,272	0	31,272	0	568,589	0	0	0	422	05/25/2047	1FE
86934N AA 7	SCML 2018-SBC7 A - CMBS/CMO		09/01/2020	Paydown		98,784	98,784	98,780	99,061	0	(276)	0	(276)	0	98,784	0	0	0	3,007	05/25/2039	1FE
87342R AB 0	BELL 2016-1 A22 - ABS		08/25/2020	Paydown		3,750	3,750	3,826	3,807	0	(57)	0	(57)	0	3,750	0	0	0	123	05/25/2046	2FE
87342R AC 8	BELL 2016-1 A23 - ABS		08/25/2020	Paydown		5,500	5,500	5,500	5,499	0	1	0	1	0	5,500	0	0	0	205	05/25/2046	2FE
87342R AF 1	BELL 181 A22 - ABS		08/25/2020	Paydown		5,000	5,000	5,000	5,000	0	(0)	0	(0)	0	5,000	0	0	0	172	11/25/2048	1FE
874074 AA 5	TAL 171 A - ABS		09/21/2020	Paydown		1,355,715	1,355,715	1,372,162	1,368,328	0	(12,613)	0	(12,613)	0	1,355,715	0	0	0	45,561	04/20/2042	1FE
87407P AA 8	TAL 2013-1 A - ABS		09/21/2020	Paydown		1,040,000	1,040,000	1,039,138	1,039,679	0	321	0	321	0	1,040,000	0	0	0	21,833	02/22/2038	1FE
87407P AE 0	TAL 2013-2 A - ABS		09/21/2020	Paydown		1,025,000	1,025,000	1,011,814	1,017,173	0	7,827	0	7,827	0	1,025,000	0	0	0	27,060	11/22/2038	1FE
87407P AP 5	TAL 2014-2 A2 - RMBS		09/21/2020	Paydown		186,236	186,236	185,865	186,013	0	223	0	223	0	186,236	0	0	0	4,580	05/20/2039	1FE
87407P AR 1	TAL 2014-3 A - ABS		09/21/2020	Paydown		1,378,000	1,378,000	1,376,976	1,377,321	0	679	0	679	0	1,378,000	0	0	0	33,576	11/21/2039	1FE
881561 GQ 1	TMTS 0415AL A1 - RMBS		08/01/2020	Paydown		31,534	31,534	30,943	31,640	0	(106)	0	(106)	0	31,534	0	0	0	854	07/25/2034	1FM
88156E AB 2	TMTS 2006-17HE AB1 - RMBS		09/25/2020	Paydown		69,445	69,439	59,272	66,881	0	2,563	0	2,563	0	69,445	0	0	0	498	01/25/2038	1FM
88159T AA 8	TES 2017-2 A - ABS		08/20/2020	Paydown		138,309	138,309	138,300	138,314	0	(4)	0	(4)	0	138,309	0	0	0	5,698	02/20/2048	1FE
88315F AA 9	TMCL 2017-1 A - RMBS	C	08/20/2020	Paydown		715,660	715,660	718,567	717,864	0	(2,205)	0	(2,205)	0	715,660	0	0	0	17,723	05/20/2042	1FE
885220 KW 2	TMST 2006-2 A2B - CMO/RMBS		09/25/2020	Paydown		149,668	149,668	143,456	146,518	0	6,331	3,182	3,150	0	149,668	0	0	0	3,553	04/25/2036	1FM
88607A AA 7	TBOLT 2019 A - ABS	C	08/15/2020	Paydown		231,808	231,808	231,799	231,800	0	8	0	8	0	231,808	0	0	0	5,673	11/15/2039	1FE
89412K AA 8	TRAP XI A1 - CDO		07/10/2020	Paydown		102,706	102,707	97,186	97,465	0	5,242	0	5,242	0	102,706	0	0	0	1,616	10/10/2041	1FE
89412R AB 1	TRAP 5 A1B - CDO		07/15/2020	Paydown		28,944	28,944	23,372	21,029	0	7,915	0	7,915	0	28,944	0	0	0	846	07/15/2034	1FE
89656F AA 4	TRL 2012-1 A1 - ABS		09/15/2020	Paydown		678,396	678,396	665,057	668,586	0	9,810	0	9,810	0	678,396	0	0	0	9,988	01/15/2043	1FE
89656F AC 0	TRL 2013-1 A1 - ABS		09/15/2020	Paydown		44,194	44,194	44,083	43,865	0	329	0	329	0	44,194	0	0	0	1,244	07/15/2043	1FE
89657B AA 2	TRL 191 A1 - ABS		09/17/2020	Paydown		40,080	40,080	40,060	40,060	0	19	0	19	0	40,080	0	0	0	1,080	04/17/2049	1FE
89657B AB 0	TRL 2019-2 A1 - ABS		09/17/2020	Paydown		72,311	72,311	72,293	72,294	0	17	0	17	0	72,311	0	0	0	1,152	10/18/2049	1FE
89679H AA 3	TCF 171 A - RMBS		09/21/2020	Paydown		1,755,988	1,755,988	1,754,410	1,754,601	0	1,387	0	1,387	0	1,755,988	0	0	0	46,170	06/20/2042	1FE
89690E AF 4	TRMF 2017-1 A1 - ABS		09/15/2020	Paydown		467,779	467,779	462,482	464,794	0	2,985	0	2,985	0	467,779	0	0	0	8,439	08/15/2047	1FE
89708B AA 1	TROPC 5 AL1 - CDO	C	07/15/2020	Paydown		76,806	76,806	68,394	67,126	0	9,680	0	9,680	0	76,806	0	0	0	1,154	07/15/2036	1FE
898203 AA 2	TFINS 2017-2 A1 - CDO	C	09/21/2020	Paydown		16,667	16,667	16,333	16,340	0	327	0	327	0	16,667	0	0	0	342	09/20/2039	1FE
898203 AB 0	TFINS 2017-2 A2 - CDO	C	09/20/2020	Paydown		10,000	10,000	9,800	9,777	0	223	0	223	0	10,000	0	0	0	179	09/20/2039	1FE
90187B AA 9	TWO HARBORS INVESTMENT CORP		09/30/2020	BLAIR WILLIAM AND COMPANY		1,197,000	1,200,000	1,204,456	1,203,067	0	(1,091)	0	(1,091)	0	1,201,975	0	(4,975)	(4,975)	91,042	01/15/2022	4FE
90352W AA 2	STEAM 2018-1 A1 - ABS		09/25/2020	Paydown		92,804	92,804	92,804	92,804	0	(0)	0	(0)	0	92,804	0	0	0	2,332	04/27/2048	1FE
909319 AA 3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2020	Paydown		24,922	24,922	24,922	24,925	0	(3)	0	(3)	0	24,922	0	0	0	1,072	02/15/2027	2FE
91832Y AA 6	VMC 2018-FL2 A - CDO		08/17/2020	Paydown		1,780,713	1,780,713	1,781,548	0	0	(835)	0	(835)	0	1,780,713	0	0	0	16,213	10/15/2035	1FE
92211M AC 7	VDC 2018-1 A2 - ABS		09/15/2020	Paydown		3,750	3,750	3,750	3,750	0	(0)	0	(0)	0	3,750	0	0	0	102	02/16/2043	1FE
92257A AB 0	VCC 2018-1 A - CMBS		09/01/2020	Paydown		558,899	558,899	558,709	559,320	0	(421)	0	(421)	0	558,899	0	0	0	13,133	04/27/2048	1FE
92257C AA 8	VCC 2019-1 A - CMBS		09/01/2020	Paydown		186,570	186,570	186,528	186,084	0	486	0	486	0	186,570	0	0	0	4,809	03/25/2049	1FE
92259L AB 4	VCC 201 AFX - CMBS/RMBS		08/01/2020	Paydown		76,253	76,253	76,252	0	0	1	0	1	0	76,253	0	0	0	1,161	02/25/2050	1FE
92259L AB 4	VCC 201 AFX - CMBS		09/01/2020	Paydown		45,955	45,955	45,954	0	0	0	0	0	0	45,955	0	0	0	769	02/25/2050	1FE

**SCHEDULE D - PART 4**

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

QE05.18

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	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
92259L AB 4	VCC 201 AFX - CMBS.....		09/01/2020	Paydown.....		77,699	77,699	77,699	0	0	1	0	1	0	77,699	0	0	0	1,183	02/25/2050	1Z.....
92535V AA 0	VBTOW 2016-2 A - RMBS.....		09/15/2020	Paydown.....		2,813	2,813	2,813	2,813	0	(0)	0	(0)	0	2,813	0	0	0	97	10/15/2046	1FE.....
92535V AA 0	VBTOW 2016-2 A - RMBS.....		09/24/2020	Various.....		959,314	956,870	956,835	956,873	0	(4)	0	(4)	0	956,870	0	0	0	41,092	10/15/2046	2FE.....
92922F 3N 6	WAMU 2005-AR12 1A8 - CMO/RMBS.....		09/01/2020	Paydown.....		43,704	43,704	41,451	43,486	0	218	0	218	0	43,704	0	0	0	1,113	10/25/2035	1FM.....
92925C CC 4	WAMU 2006-AR1 1AA - CMO/RMBS.....		09/01/2020	Paydown.....		15,099	15,099	10,117	14,731	0	368	0	368	0	15,099	0	0	0	296	01/25/2046	1FM.....
92990G AG 8	WAMU 2007-HY5 2A5 - CMO/RMBS.....		09/01/2020	Paydown.....		15,689	199,795	154,762	10,469	0	5,220	0	5,220	0	15,689	0	0	0	5,043	05/25/2037	1FM.....
933636 AG 7	WAMU 2007-HY4 3A1 - CMO/RMBS.....		09/01/2020	Paydown.....		60,070	63,708	60,327	59,503	0	568	0	568	0	60,070	0	0	0	1,553	04/25/2037	1FM.....
933636 AL 6	WAMU 2007-HY4 5A1 - CMO/RMBS.....		09/01/2020	Paydown.....		81,051	79,844	71,147	79,400	0	1,651	0	1,651	0	81,051	0	0	0	1,995	11/25/2036	1FM.....
93363N AB 1	WAMU 2006-AR12 1A2 - CMO/RMBS.....		09/01/2020	Paydown.....		12,729	10,152	9,596	12,599	0	129	0	129	0	12,729	0	0	0	255	10/25/2036	1FM.....
93364F AC 5	WAMU 2007-HY7 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		21,425	32,775	27,798	21,170	0	387	131	255	0	21,425	0	0	0	764	07/25/2037	1FM.....
93934N AR 6	WMALT 2006-5 2C2 - CMO/RMBS.....		09/25/2020	Paydown.....		10,089	11,561	0	9,513	0	575	0	575	0	10,089	0	0	0	115	07/25/2036	1FM.....
94353W AA 3	WAAV 171 A - ABS.....		09/15/2020	Paydown.....		37,144	37,144	37,143	37,144	0	(0)	0	(0)	0	37,144	0	0	0	941	11/15/2042	1FE.....
94945P AA 3	WLKRG 2017-A A - ABS.....		09/15/2020	Paydown.....		231,173	231,173	230,944	230,950	0	223	0	223	0	231,173	0	0	0	4,388	06/15/2033	1FE.....
95002F AA 2	WFMBS 2019-4 A1 - CMO/RMBS.....		09/01/2020	Paydown.....		1,682,708	1,682,708	1,712,681	1,701,206	0	(18,498)	0	(18,498)	0	1,682,708	0	0	0	39,146	09/27/2049	1FE.....
95002K AA 1	WFMBS 201 A1 - CMO/RMBS.....		09/25/2020	Paydown.....		605,740	605,740	612,933	0	0	(4,858)	0	(4,858)	0	605,740	0	0	0	9,201	12/27/2049	1FE.....
95058X AC 2	WEN 2015-1 A23 - ABS.....		09/15/2020	Paydown.....		3,125	3,125	3,029	3,057	0	68	0	68	0	3,125	0	0	0	105	06/15/2045	2FE.....
95058X AE 8	WEN 2018-1 A22 - ABS.....		09/15/2020	Paydown.....		5,000	5,000	4,781	4,804	0	196	0	196	0	5,000	0	0	0	146	03/16/2048	2FE.....
95058X AG 3	WEN 2019-1 A21 - ABS.....		09/15/2020	Paydown.....		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	71	06/15/2049	2FE.....
95168W AR 8	WSTC 2014-2 ABR - CDO.....		07/16/2020	Paydown.....		88,739	88,739	88,739	88,741	0	(2)	0	(2)	0	88,739	0	0	0	1,813	01/16/2027	1FE.....
96033D AA 8	WESTR 171 A - ABS.....		09/01/2020	Paydown.....		169,079	169,079	168,501	168,585	0	494	0	494	0	169,079	0	0	0	3,434	12/20/2030	1FE.....
96033W AA 6	WESTR 181 A - ABS.....		09/01/2020	Paydown.....		102,441	102,441	102,261	102,260	0	181	0	181	0	102,441	0	0	0	2,301	12/20/2031	1FE.....
96033W AB 4	WESTR 181 B - ABS.....		09/01/2020	Paydown.....		153,662	153,662	152,894	153,105	0	557	0	557	0	153,662	0	0	0	3,655	12/20/2031	1FE.....
96034L AA 9	WESTR 201 A - RMBS.....		09/01/2020	Paydown.....		114,389	114,389	114,239	0	0	150	0	150	0	114,389	0	0	0	222	03/20/2034	1FE.....
97064E AA 6	WESTF 2018-A A - ABS.....		09/15/2020	Paydown.....		64,528	64,528	64,525	64,527	0	1	0	1	0	64,528	0	0	0	2,043	09/15/2043	1FE.....
97064F AA 3	WESTF 2020-A A - ABS.....		09/15/2020	Paydown.....		46,030	46,030	46,030	0	0	1	0	1	0	46,030	0	0	0	671	03/15/2045	1FE.....
98944P AB 3	ZCAP 2018-1 A - ABS.....		09/15/2020	Paydown.....		48,779	48,779	48,057	48,169	0	610	0	610	0	48,779	0	0	0	1,388	10/15/2038	1FE.....
G7256K AB 0	PROP 2017-1 A - ABS.....		07/01/2020	Paydown.....		681	681	680	679	0	1	0	1	0	681	0	0	0	18	03/15/2042	1FE.....
G7256K AB 0	PROP 2017-1 A - ABS.....		08/01/2020	Paydown.....		616	616	615	614	0	1	0	1	0	616	0	0	0	19	03/15/2042	2FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					130,128,711	130,455,643	127,497,891	116,003,358	6,785	594,671	64,138	537,318	0	129,789,442	0	(117,252)	(117,252)	3,887,147	XXX	XXX
<b>Bonds - Unaffiliated Bank Loans</b>																					
87296@ AA 4	TPG VIII Eif Purchaser, LLC/U.S. Term Lo.....		09/30/2020	Direct.....		4,565	4,569	4,431	4,550	0	15	0	15	0	4,565	0	0	0	236	05/11/2026	3FE.....
00216C AB 9	AQ SUNSHINE INTERMEDIATE HOLDCO INC.....		07/01/2020	Direct.....		13,229	13,229	13,229	0	0	0	0	0	13,229	0	0	0	76	04/15/2025	3PL.....	
00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19.....		09/30/2020	Direct.....		904	904	888	834	3	2	0	5	904	0	0	0	80	04/15/2025	3PL.....	
00448F AH 9	Achilles Acquisition LLC/Closing date Te.....		09/30/2020	Direct.....		205	205	205	59	0	0	0	0	205	0	0	0	8	10/13/2025	4FE.....	
00452# AA 7	Accommodations Plus Technologies LLC/Ter.....		07/01/2020	Direct.....		2,151	2,151	2,151	2,151	0	0	0	0	2,151	0	0	0	85	05/11/2024	2PL.....	
00797* AA 5	Aero Operating LLC/Term Loan 1/20.....		08/25/2020	Direct.....		588	588	588	0	0	0	0	0	588	0	0	0	40	02/07/2026	3Z.....	
00797* AB 3	Aero Operating LLC/Delayed Draw Term Loa.....		08/25/2020	Direct.....		169	169	169	0	0	0	0	0	169	0	0	0	3	02/07/2026	3Z.....	
00843@ AA 7	AffiniPay Midco, LLC/Term Loan 2/20.....		07/01/2020	Direct.....		628	628	628	0	0	0	0	0	628	0	0	0	28	03/02/2026	3Z.....	
01370# AA 4	Alcami Corporation/First Lien Term Loan.....		09/30/2020	Direct.....		1,172	1,172	1,140	1,136	32	4	0	36	1,172	0	0	0	46	07/14/2025	5FE.....	

### SCHEDULE D - PART 4

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

QE05.19

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan.....		09/30/2020	Direct.....		766	766	683	353	0	7	0	7	0	766	0	0	0	35	02/11/2026	4FE.....	
05365@ AA 4	Avetta, LLC/Term Loan 4/18.....		09/30/2020	Direct.....		1,752	1,752	1,717	1,747	0	5	0	5	0	1,752	0	0	0	63	04/10/2024	3PL.....	
05365@ AD 8	Avetta, LLC/Second Amendment Tranche B T.....		09/30/2020	Direct.....		1,355	1,355	1,330	1,351	0	4	0	4	0	1,355	0	0	0	49	04/10/2024	3PL.....	
05464# AA 2	Axiom Merger Sub Inc./Facility B Term Lo.....		09/30/2020	Direct.....		1,172	1,172	1,130	1,167	0	5	0	5	0	1,172	0	0	0	44	04/08/2026	3Z.....	
07384D AC 6	Belk Inc.....		08/03/2020	Direct.....		32,336	32,336	16,282	38,239	1,210	939	8,052	(5,903)	0	32,336	0	0	0	1,374	07/31/2025	5FE.....	
07386* AA 7	Bearcat Buyer, Inc./First Lien Term Loan.....		09/30/2020	Direct.....		1,779	1,779	1,730	1,773	0	5	0	5	0	1,779	0	0	0	77	07/09/2026	4PL.....	
07386* AB 5	Bearcat Buyer, Inc./First Lien Delayed D.....		09/30/2020	Direct.....		117	117	117	115	1	0	0	1	0	117	0	0	0	6	07/09/2026	4PL.....	
07386* AD 1	Bearcat Buyer, Inc./2019 Incremental Fir.....		09/30/2020	Direct.....		293	293	287	293	0	1	0	1	0	293	0	0	0	13	07/09/2026	4PL.....	
09523@ AA 5	Blue Angel Buyer 1, LLC/First Amendment.....		09/30/2020	Direct.....		144	144	144	0	0	0	0	0	0	144	0	0	0	6	01/02/2026	3Z.....	
09523@ AC 6	BLUE ANGEL BUYER 1 LLC.....		07/01/2020	Direct.....		37	37	37	37	0	0	0	0	0	37	0	0	0	1	01/02/2026	3Z.....	
09523@ AC 6	BLUE ANGEL BUYER 1 LLC.....		09/30/2020	Direct.....		39	37	37	39	0	0	0	0	0	39	0	0	0	1	01/02/2026	3PL.....	
09523@ AD 4	Blue Angel Buyer 1, LLC/Term Loan 12/18.....		09/30/2020	Direct.....		262	262	258	262	0	1	0	1	0	262	0	0	0	12	01/02/2026	5.....	
10483* AA 3	Bragg Live Food Products LLC/Term Loan 3.....		07/17/2020	Direct.....		85,736	85,736	83,004	85,373	0	364	0	364	0	85,736	0	0	0	3,283	03/11/2024	2PL.....	
12702# AA 0	BakeMark Holdings, Inc./Term Loan 08/17.....		09/30/2020	Direct.....		2,042	2,042	1,981	2,034	0	9	0	9	0	2,042	0	0	0	79	08/14/2023	4PL.....	
12713@ AA 9	CST Buyer Company/Tranche B Term Loan 03.....		09/03/2020	Direct.....		8,582	8,582	8,582	8,582	0	0	0	0	0	8,582	0	0	0	308	10/03/2025	2Z.....	
12721# AA 7	CVP Holdco, Inc./Delayed Draw Term Loan.....		09/30/2020	Direct.....		4,378	4,378	4,378	3,759	38	0	0	38	0	4,378	0	0	0	177	10/31/2025	3Z.....	
12721# AB 5	CVP Holdco, Inc./Term Loan 10/19.....		09/30/2020	Direct.....		20,772	20,772	20,772	20,570	202	0	0	202	0	20,772	0	0	0	797	10/31/2025	3PL.....	
14886M AM 3	Checkout Holdings.....		07/01/2020	Adjustment.....		3,598	3,598	2,051	5,089	0	5	1,496	(1,491)	0	3,598	0	0	0	171	02/15/2023	4PL.....	
18512# AC 3	Clearwater Analytics, LLC/Fourth Amendme.....		09/30/2020	Direct.....		95	95	95	95	0	0	0	0	0	95	0	0	0	6	12/03/2025	2PL.....	
18512# AD 1	Clearwater Analytics, LLC/Third Amendmen.....		09/30/2020	Direct.....		537	537	524	534	0	3	0	3	0	537	0	0	0	41	09/01/2022	2PL.....	
20602* AA 8	CGP Buyer LLC/Term Loan 7/19.....		09/30/2020	Direct.....		1,614	1,614	1,579	1,610	0	5	0	5	0	1,614	0	0	0	85	08/20/2025	2PL.....	
20602* AB 6	Concert Golf Partners Holdco LLC/Delayed.....		09/30/2020	Direct.....		67	67	67	0	0	0	0	0	0	67	0	0	0	3	08/20/2025	2PL.....	
21257@ AC 8	Convey Health Solutions, Inc./Term Loan.....		09/30/2020	Direct.....		1,345	1,345	1,345	1,345	0	0	0	0	0	1,345	0	0	0	61	09/04/2026	2PL.....	
21257@ AE 4	Convey Health Solutions, Inc./2020 Incre.....		09/30/2020	Direct.....		157	157	157	0	0	0	0	0	0	157	0	0	0	9	09/04/2026	2PL.....	
22526@ AA 5	Creation Holdings Inc./Term Loan 8/19.....		09/30/2020	Direct.....		674	674	658	672	0	2	0	2	0	674	0	0	0	38	08/15/2025	2PL.....	
22526@ AB 3	Creation Holdings Inc./Delayed Draw Term.....		09/30/2020	Direct.....		126	126	126	0	0	0	0	0	0	126	0	0	0	5	08/15/2025	2PL.....	
23361* AA 3	DRB Holdings, LLC/Initial Term Loan 10/1.....		09/30/2020	Direct.....		3,125	3,125	3,047	3,115	0	10	0	10	0	3,125	0	0	0	174	10/06/2023	3PL.....	
23363# AB 5	DRS Holdings III, Inc./Term Loan 11/19.....		09/30/2020	Direct.....		572	572	572	566	6	0	0	6	0	572	0	0	0	31	11/01/2025	3PL.....	
25403# AN 6	DILIGENT CORPORATION (FKA DIAMOND MERGER.....		09/30/2020	Direct.....		2,350	2,350	2,350	0	0	0	0	0	0	2,350	0	0	0	90	08/04/2025	3Z.....	
26887@ AA 9	EP WEALTH ADVISORS, LLC - TERM LOAN.....		09/30/2020	Redemption @ 100.00.....		425	425	425	0	0	0	0	0	0	425	0	0	0	19	09/04/2026	1Z.....	
28619* AB 0	Elemica Parent, Inc./Term Loan 9/19.....		09/30/2020	Direct.....		1,020	1,020	995	1,017	0	3	0	3	0	1,020	0	0	0	52	09/18/2025	3Z.....	
29427* AA 2	Goldcup 17308 AB/USD Term Loan 10/18.....		09/30/2020	Direct.....		1,224	1,224	1,196	1,220	0	4	0	4	0	1,224	0	0	0	59	10/09/2024	3Z.....	
30282# AA 0	FWR Holding Corporation/Initial Term Loa.....		09/25/2020	Direct.....		1,676	1,676	1,634	1,667	0	6	0	6	0	1,676	0	0	0	89	08/21/2023	3PL.....	
30282# AB 8	FWR Holding Corporation/Initial Delayed.....		09/25/2020	Direct.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/21/2023	3FE.....
30282# AB 8	FWR Holding Corporation/Initial Delayed.....		09/25/2020	Direct.....		222	222	222	222	0	0	0	0	0	222	0	0	0	11	08/21/2023	3PL.....	
30282# AC 6	FWR Holding Corporation/Delayed Draw Ter.....		09/25/2020	Direct.....		347	347	347	347	0	0	0	0	0	347	0	0	0	20	08/21/2023	3Z.....	
30282# AD 4	FWR Holding Corporation/New Delayed Draw.....		09/25/2020	Direct.....		206	206	206	206	0	0	0	0	0	206	0	0	0	15	08/21/2023	.....	
30282# AG 7	FWR Holding Corporation/Delayed Draw Ter.....		09/25/2020	Direct.....		206	206	206	206	0	0	0	0	0	206	0	0	0	11	08/21/2023	3Z.....	
30282# AH 5	FWR Holding Corporation/Delayed Draw Ter.....		09/25/2020	Direct.....		275	275	275	275	0	0	0	0	0	275	0	0	0	15	08/21/2023	3Z.....	

### SCHEDULE D - PART 4

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

QE05.20

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini strative Symbol
30282# AJ 1	FWR Holding Corporation/Second Amendment.....		09/25/2020	Direct.....		725	725	725	0	0	0	0	0	0	725	0	0	0	13	08/21/2023	3PL.....
35041@ AA 3	Foundation Risk Partners, Corp./Term Loa.....		09/30/2020	Direct.....		1,710	1,710	1,666	1,705	0	5	0	5	0	1,710	0	0	0	68	11/10/2023	3PL.....
35041@ AB 1	Foundation Risk Partners, Corp./First Am.....		09/30/2020	Direct.....		458	458	449	456	0	1	0	1	0	458	0	0	0	29	11/10/2023	3PL.....
35041@ AC 9	Foundation Risk Partners, Corp./First Am.....		09/30/2020	Direct.....		644	644	640	642	0	1	0	1	0	644	0	0	0	40	11/10/2023	3PL.....
35041@ AD 7	Foundation Risk Partners, Corp./Second A.....		07/01/2020	Direct.....		23	23	23	16	0	0	0	0	23	0	0	0	29	11/10/2023	3Z.....	
35041@ AD 7	Foundation Risk Partners, Corp./Second A.....		09/30/2020	Direct.....		2,379	2,379	2,346	1,604	0	6	0	6	0	2,379	0	0	0	104	11/10/2023	3PL.....
35041@ AG 0	Foundation Risk Partners, Corp./Third Am.....		07/01/2020	Adjustment.....		130	130	130	0	0	0	0	0	130	0	0	0	1	11/10/2023	3Z.....	
35041@ AG 0	Foundation Risk Partners, Corp./Third Am.....		09/30/2020	Direct.....		443	443	443	0	0	0	0	0	443	0	0	0	9	11/10/2023	3PL.....	
35921# AA 6	Frontline Technologies Intermediate Hold.....		09/30/2020	Direct.....		8,320	8,320	8,040	8,287	0	33	0	33	0	8,320	0	0	0	275	09/18/2023	3PL.....
35921@ AC 4	Frontline Technologies Intermediate Hold.....		09/30/2020	Direct.....		512	512	512	512	0	0	0	0	512	0	0	0	21	09/18/2023	3PL.....	
36198M AD 9	Term Loan A : Gaming & Leisure.....		09/08/2020	Direct.....		1,617,177	1,617,177	1,601,550	1,610,907	0	6,271	0	6,271	0	1,617,177	0	0	0	29,276	04/28/2021	2FE.....
36221@ AA 3	GPM Investments, LLC/Term Loan 2/20.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	1	03/01/2027	3Z.....
36221@ AA 3	GPM Investments, LLC/Term Loan 2/20.....		09/30/2020	Direct.....		827	827	827	0	0	0	0	0	827	0	0	0	53	03/01/2027	3PL.....	
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18.....		08/03/2020	Direct.....		3,124	3,124	3,036	3,054	30	10	0	39	0	3,124	0	0	0	153	01/25/2024	3PL.....
39341# AA 0	Green Street Parent, LLC and Green Stree.....		09/30/2020	Direct.....		5,000	5,000	4,900	4,989	0	11	0	11	0	5,000	0	0	0	244	08/27/2026	3PL.....
40406# AD 4	HAI Acquisition Corporation/Term Loan 10.....		09/30/2020	Direct.....		3,125	3,125	3,046	3,116	0	9	0	9	0	3,125	0	0	0	185	11/01/2024	2PL.....
41781@ AA 5	Harvey Tool Company, LLC/Term Loan 10/17.....		09/30/2020	Direct.....		2,467	2,467	2,417	2,461	0	6	0	6	0	2,467	0	0	0	117	10/14/2024	3PL.....
41781@ AB 3	Harvey Tool Company, LLC/Delayed Term Lo.....		09/30/2020	Direct.....		614	614	614	614	0	0	0	0	614	0	0	0	29	10/11/2024	3PL.....	
41902@ AA 9	Sigma Electric Manufacturing Corporation.....		09/30/2020	Direct.....		65,124	65,124	63,816	64,968	0	156	0	156	0	65,124	0	0	0	2,671	10/31/2023	3PL.....
41902@ AB 7	Sigma Electric Manufacturing Corporation.....		09/30/2020	Direct.....		23,943	23,943	23,704	23,906	0	37	0	37	0	23,943	0	0	0	770	10/31/2023	3Z.....
44903L AD 1	Hygiena Borrower LLC/First Amendment Inc.....		07/20/2020	Direct.....		3,106	3,106	3,056	3,098	3	5	0	8	0	3,106	0	0	0	90	08/26/2022	3PL.....
44961* AB 1	Implus Footcare, LLC/Initial Term Loan 0.....		09/30/2020	Direct.....		735	735	733	685	20	1	0	21	0	735	0	0	0	57	04/30/2024	3Z.....
45004K AC 0	IRI Holdings, Inc./Term Loan 11/18.....		09/30/2020	Direct.....		1,563	1,563	1,547	1,543	18	2	0	20	0	1,563	0	0	0	64	12/01/2025	4FE.....
45259# AA 7	IMPACT SALES TL L+650 06/27/2023 MD.....		09/30/2020	Direct.....		4,951	4,951	5,039	4,965	0	(13)	0	(13)	0	4,951	0	0	0	332	06/27/2023	2Z.....
45320* AA 6	Revint Intermediate II, LLC (fka: Implem.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	12	12/13/2023	2Z.....
45320* AA 6	Revint Intermediate II, LLC (fka: Implem.....		09/30/2020	Direct.....		720	720	703	719	0	1	0	1	0	720	0	0	0	34	12/13/2023	2PL.....
45320* AB 4	Revint Intermediate II, LLC (fka: Implem.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	20	12/13/2023	2Z.....
45320* AB 4	Revint Intermediate II, LLC (fka: Implem.....		09/30/2020	Direct.....		1,621	1,621	1,608	1,619	0	2	0	2	0	1,621	0	0	0	76	12/13/2023	2PL.....
45321* AA 5	Implus Footcare, LLC/Spenco Incremental.....		09/30/2020	Direct.....		114	114	114	107	3	0	0	3	0	114	0	0	0	9	04/30/2024	3Z.....
45763F AN 8	Inmar, Inc./Initial Term Loan (First Lie.....		09/30/2020	Direct.....		2,997	2,997	2,847	2,967	7	23	0	29	0	2,997	0	0	0	122	05/01/2024	4FE.....
46126# AA 6	IntraPac International LLC/U.S. Term Loa.....		07/01/2020	Adjustment.....		1,234	1,234	1,206	1,232	0	2	0	2	0	1,234	0	0	0	44	01/11/2026	3Z.....
46126# AA 6	IntraPac International LLC/U.S. Term Loa.....		09/30/2020	Direct.....		1,234	1,234	1,206	1,231	0	3	0	3	0	1,234	0	0	0	65	01/11/2026	3PL.....
48234K AC 6	Term Loan B : K&N Engineering.....		09/30/2020	Direct.....		2,577	2,577	2,229	0	0	60	0	60	0	2,577	0	0	0	95	10/20/2023	5FE.....
48240@ AA 5	K2 Insurance Services, LLC/Term Loan 7/1.....		09/30/2020	Direct.....		4,028	4,028	3,921	4,011	0	16	0	16	0	4,028	0	0	0	201	07/01/2024	2PL.....
48773# AA 8	Kellermeyer Bergensons Services, LLC/Ter.....		09/30/2020	Direct.....		300	300	297	300	0	0	0	0	300	0	0	0	18	11/07/2026	4PL.....	
48773# AB 6	Kellermeyer Bergensons Services, LLC/202.....		09/30/2020	Direct.....		66	66	66	0	0	0	0	0	66	0	0	0	3	11/07/2026	4PL.....	
48773# AC 4	KELLERMEYER BERGENSONS SERVICES, LLC - 2.....		09/30/2020	Direct.....		9	9	9	0	0	0	0	0	9	0	0	0	0	0	11/07/2026	4PL.....
48881# AB 5	Kene Acquisition, Inc./Term Loan 8/19.....		07/01/2020	Adjustment.....		1,027	1,027	1,001	1,025	0	2	0	2	0	1,027	0	0	0	30	08/10/2026	3Z.....
48881# AB 5	Kene Acquisition, Inc./Term Loan 8/19.....		09/30/2020	Direct.....		1,027	1,027	1,001	1,024	0	3	0	3	0	1,027	0	0	0	44	08/10/2026	3PL.....

### SCHEDULE D - PART 4

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

QE05.21

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei gn	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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini strative Symbol
48881# AC 3	Kene Acquisition, Inc./Delayed Draw Term.....		09/30/2020	Direct.....		171	171	171	49	0	0	0	0	0	171	0	0	0	8	08/10/2026	3PL.....
49314* AB 4	Key Surgical LLC/Incremental Term Loan 1.....		07/01/2020	Adjustment.....		354	354	348	354	0	1	0	1	0	354	0	0	0	12	06/01/2023	2Z.....
49314* AB 4	Key Surgical LLC/Incremental Term Loan 1.....		09/30/2020	Direct.....		354	354	348	353	0	1	0	1	0	354	0	0	0	18	06/01/2023	3PL.....
49314* AC 2	Key Surgical LLC/Fourth Amendment Increm.....		07/01/2020	Adjustment.....		160	160	155	159	0	1	0	1	0	160	0	0	0	6	06/01/2023	2Z.....
49314* AC 2	Key Surgical LLC/Fourth Amendment Increm.....		09/30/2020	Direct.....		160	160	155	159	0	1	0	1	0	160	0	0	0	8	06/01/2023	3PL.....
50541# AA 5	Laboratories Bidco LLC/Term Loan 9/19.....		07/01/2020	Adjustment.....		383	383	383	383	0	0	0	0	0	383	0	0	0	22	06/25/2024	3Z.....
50541# AA 5	Laboratories Bidco LLC/Term Loan 9/19.....		09/30/2020	Direct.....		383	383	383	380	4	0	0	4	0	383	0	0	0	24	06/25/2024	3PL.....
50541# AB 3	Laboratories Bidco LLC/Second Amendment.....		09/30/2020	Direct.....		60	60	60	60	0	0	0	0	0	60	0	0	0	3	06/25/2024	3PL.....
55371* AU 9	MRI Software LLC/Term Loan 2/20.....		07/01/2020	Direct.....		0	0	0	0	0	0	0	0	0	0	0	0	0	8	02/10/2026	4Z.....
55371* AU 9	MRI Software LLC/Term Loan 2/20.....		09/30/2020	Direct.....		634	634	634	634	0	0	0	0	0	634	0	0	0	34	02/10/2026	4PL.....
55418# AA 4	Mac Lean-Fogg Company/Term Loan 12/18.....		09/30/2020	Direct.....		1,400	1,400	1,385	1,397	1	2	0	3	0	1,400	0	0	0	62	12/22/2025	3PL.....
55418# AB 2	Mac Lean-Fogg Company/Delayed Draw Term.....		09/30/2020	Direct.....		98	98	98	97	1	0	0	1	0	98	0	0	0	5	12/22/2025	3PL.....
57810J AC 2	Amynta Agency Borrower Inc./Incremental.....		09/30/2020	Direct.....		789	789	789	739	49	0	0	49	0	789	0	0	0	32	02/28/2025	4FE.....
59509# AA 6	Micromeritics Instrument Corp./Term Loan.....		09/30/2020	Direct.....		329	329	329	329	0	0	0	0	0	329	0	0	0	17	12/18/2025	2PL.....
60367* AA 9	Ministry Brands, LLC/Delayed Draw Term L.....		09/30/2020	Direct.....		2,023	2,023	2,023	1,974	45	4	0	49	0	2,023	0	0	0	56	12/02/2022	3PL.....
60367* AB 7	Ministry Brands, LLC/Incremental Term Lo.....		09/30/2020	Direct.....		230	230	227	224	5	0	0	6	0	230	0	0	0	8	12/02/2022	3PL.....
60367* AD 3	Ministry Brands, LLC/Delayed Draw Term L.....		09/30/2020	Direct.....		44	44	44	43	1	0	0	1	0	44	0	0	0	2	12/02/2022	3Z.....
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	1	02/09/2024	4Z.....
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18.....		09/30/2020	Direct.....		2,409	2,409	2,409	0	0	0	0	0	0	2,409	0	0	0	110	02/09/2024	5PL.....
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw Term Loa.....		09/30/2020	Direct.....		668	668	668	668	0	0	0	0	0	668	0	0	0	31	02/09/2024	5PL.....
62931* AA 2	NMC Skincare Intermediate Holdings II, L.....		09/30/2020	Direct.....		975	975	952	973	0	2	0	2	0	975	0	0	0	38	10/31/2024	3PL.....
62931* AC 8	NMC Skincare Intermediate Holdings II, L.....		09/30/2020	Direct.....		162	162	162	33	0	0	0	0	0	162	0	0	0	9	10/31/2024	3PL.....
62976# AE 6	NSM Insurance Group, LLC/Dollar Term Loa.....		09/30/2020	Direct.....		3,458	3,458	3,458	0	0	0	0	0	0	3,458	0	0	0	137	05/11/2026	3PL.....
64027* AA 3	NELIPAK HOLDINGS US TL L+425 07/02/2026.....		09/30/2020	Direct.....		1,048	1,048	1,027	1,046	0	2	0	2	0	1,048	0	0	0	34	07/02/2026	3PL.....
64027* AB 1	NELIPAK HOLDING INC TL L+425 07/02/2026.....		09/30/2020	Direct.....		156	156	153	156	0	0	0	0	0	156	0	0	0	5	07/02/2026	3PL.....
67096@ AA 0	OMH-HealthEdge Holdings, LLC/Term Loan 9.....		09/30/2020	Direct.....		286	286	286	286	0	0	0	0	0	286	0	0	0	10	10/24/2025	2PL.....
67113@ AB 7	OTG Management, LLC/Fourth Amendment DDT.....		07/01/2020	Adjustment.....		82	82	76	54	0	1	0	1	0	82	0	0	0	4	08/26/2021	3Z.....
67113@ AB 7	OTG Management, LLC/Fourth Amendment DDT.....		09/30/2020	Direct.....		82	82	76	53	0	2	0	2	0	82	0	0	0	6	08/26/2021	4PL.....
67113H AD 7	OTG Management, LLC/Delayed Draw Term Lo.....		09/30/2020	Direct.....		734	734	717	730	0	4	0	4	0	734	0	0	0	54	08/26/2021	3PL.....
69323* AA 3	BakeMark Holdings, Inc./Additional Term.....		09/30/2020	Direct.....		1,107	1,107	1,085	1,104	0	3	0	3	0	1,107	0	0	0	43	08/14/2023	4PL.....
69345Y AB 0	PFC ACQUISITION CORP.....		09/30/2020	Direct.....		16,263	16,263	15,639	13,630	2,557	76	0	2,633	0	16,263	0	0	0	948	03/01/2026	5FE.....
69398* AD 7	PDI TA Holdings, Inc./First Lien Term Lo.....		09/30/2020	Direct.....		4,667	4,667	4,661	4,577	89	1	0	90	0	4,667	0	0	0	162	10/24/2024	5.....
69406* AA 3	PHNTM Holdings, Inc./Term Loan (First Li.....		09/30/2020	Direct.....		220	220	220	220	0	0	0	0	0	220	0	0	0	11	01/27/2023	3PL.....
69406* AB 1	PHNTM Holdings, Inc./Term Loan (First Li.....		09/30/2020	Direct.....		910	910	901	908	0	2	0	2	0	910	0	0	0	45	01/27/2023	3PL.....
69406* AD 7	PHNTM Holdings, Inc./Fourth Amendment In.....		09/30/2020	Direct.....		214	214	214	0	0	0	0	0	0	214	0	0	0	12	01/27/2023	3PL.....
70323K AC 2	Pathway Vet Alliance LLC/First Lien Term.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	279	03/31/2027	3Z.....
70323K AD 0	Pathway Vet Alliance LLC.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	46	03/31/2027	3PL.....
70470@ AA 0	POLYMER SOLUTIONS GRP L+625 07/31/22 MD.....		09/30/2020	Direct.....		7,510	7,510	7,510	7,410	100	1	0	101	0	7,510	0	0	0	513	07/31/2022	3PL.....
70476X AA 4	PetVet Care Centers, LLC/Second 2019 Del.....		09/30/2020	Direct.....		313	313	313	313	0	0	0	0	0	313	0	0	0	13	02/14/2025	4FE.....

### SCHEDULE D - PART 4

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

QE05.22

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini- strative Symbol
70559@ AA 4	Pegasus Global Enterprise Holdings, LLC/.....		09/30/2020	Direct.....		1,380	1,380	1,344	1,375	0	5	0	5	0	1,380	0	0	0	74	05/29/2025	3PL.....
70559@ AB 2	Pegasus Global Enterprise Holdings, LLC/.....		07/01/2020	Adjustment.....		166	166	166	0	0	0	0	0	166	0	0	0	0	2	05/29/2025	3Z.....
70559@ AB 2	Pegasus Global Enterprise Holdings, LLC/.....		09/30/2020	Direct.....		399	399	399	0	0	0	0	0	399	0	0	0	0	12	05/29/2025	3PL.....
70559@ AD 8	Pegasus Global Enterprise Holdings, LLC/.....		09/30/2020	Redemption @ 100.00.....		399	399	399	0	0	0	0	0	399	0	0	0	0	15	05/29/2025	3Z.....
71639# AA 4	PetiQ, LLC/Term Loan 01/18.....		09/30/2020	Direct.....		2,823	2,823	2,753	2,810	0	14	0	14	0	2,823	0	0	0	129	07/08/2025	3PL.....
71667* AA 3	Petroleum Service Group LLC/Delayed Draw.....		07/01/2020	Direct.....		46	46	46	0	0	0	0	0	46	0	0	0	0	3	07/23/2025	3Z.....
71667* AB 1	Petroleum Service Group LLC/Term Loan 7/.....		07/01/2020	Direct.....		2,467	2,467	2,413	2,463	0	5	0	5	0	2,467	0	0	0	90	07/23/2025	3PL.....
74140# AA 0	Project Potter Buyer, LLC/Term Loan 4/20.....		09/30/2020	Direct.....		1,140	1,140	1,140	0	0	0	0	0	1,140	0	0	0	0	81	04/23/2027	3PL.....
74719# AB 1	Pyramid Management Advisors, LLC/Term Lo.....		09/30/2020	Direct.....		1,245	1,245	1,245	1,245	0	0	0	0	1,245	0	0	0	0	65	07/15/2023	3PL.....
74719# AB 9	Pyramid Management Advisors, LLC/Delayed.....		09/30/2020	Direct.....		462	462	462	0	0	0	0	0	462	0	0	0	0	26	07/15/2023	3PL.....
74719# AC 7	Pyramid Management Advisors, LLC/Delayed.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	07/15/2023	2Z.....
74719# AC 7	Pyramid Management Advisors, LLC/Delayed.....		09/30/2020	Direct.....		107	107	107	0	0	0	0	0	107	0	0	0	0	6	07/15/2023	3PL.....
74741@ AA 5	Olympia Acquisition, Inc./Term Loan 9/19.....		09/30/2020	Direct.....		454	454	454	449	5	0	0	5	454	0	0	0	0	27	09/24/2026	3PL.....
75000# AE 8	RSC Acquisition, Inc./Term Loan 10/19.....		09/30/2020	Direct.....		497	497	489	404	0	1	0	1	497	0	0	0	0	24	10/30/2026	3PL.....
75000# AG 3	RSC Acquisition, Inc./Initial Delayed Dr.....		09/03/2020	Ares Capital Management.....		20,670	20,670	20,670	0	0	0	0	0	20,670	0	0	0	0	93	10/30/2026	3Z.....
75046T AB 0	Radius Aerospace, Inc./Term Loan 3/19.....		09/30/2020	Direct.....		534	534	525	533	0	1	0	1	534	0	0	0	0	29	03/29/2025	3PL.....
75734@ AB 9	Reddy Ice Holdings, Inc./Term Loan 7/19.....		09/30/2020	Direct.....		3,948	3,948	3,822	3,931	0	16	0	16	3,948	0	0	0	0	217	07/01/2025	3PL.....
75734@ AC 7	Reddy Ice Holdings, Inc./Delayed Draw Te.....		09/30/2020	Direct.....		258	258	258	0	0	0	0	0	258	0	0	0	0	9	07/01/2025	3PL.....
76009W AT 7	RENT-A-CENTER, INC.....		09/30/2020	Direct.....		2,500	2,500	2,475	2,497	0	3	0	3	2,500	0	0	0	0	104	08/02/2026	3FE.....
76150# AA 2	Revint Intermediate II, LLC (fka: Implem.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	17	12/13/2023	2Z.....
76150# AA 2	Revint Intermediate II, LLC (fka: Implem.....		09/30/2020	Direct.....		1,180	1,180	1,150	1,175	0	5	0	5	1,180	0	0	0	0	55	12/13/2023	2PL.....
76252@ AA 1	Rialto Management Group, LLC/Term Loan 1.....		09/30/2020	Direct.....		830	830	822	829	0	1	0	1	830	0	0	0	0	29	12/02/2024	2Z.....
78411E AC 2	SCSG EA Acquisition Company, Inc./Initia.....		07/01/2020	Direct.....		1,563	1,563	1,524	1,559	0	4	0	4	1,563	0	0	0	0	59	09/01/2023	4FE.....
78432@ AB 8	SFE Intermediate HoldCo LLC/Incremental.....		09/30/2020	Direct.....		606	606	594	604	0	2	0	2	606	0	0	0	0	28	07/31/2024	2Z.....
78433* AA 1	SG Acquisition, Inc./Term Loan 1/20.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	2	01/27/2027	3Z.....
78433* AA 1	SG Acquisition, Inc./Term Loan 1/20.....		09/28/2020	Direct.....		12,845	12,845	12,845	0	0	0	0	0	12,845	0	0	0	0	818	01/27/2027	3PL.....
79400@ AA 6	Saldon Holdings, Inc./First Amendment Te.....		09/30/2020	Direct.....		292	292	289	291	0	0	0	0	292	0	0	0	0	15	03/13/2025	3PL.....
79400@ AB 4	Saldon Holdings, Inc./Term Loan 3/19.....		09/30/2020	Direct.....		1,809	1,809	1,763	1,803	0	6	0	6	1,809	0	0	0	0	95	03/13/2025	3PL.....
81389# AA 5	SecurAmerica, LLC/Term Loan 12/18.....		09/30/2020	Direct.....		1,375	1,375	1,332	1,347	0	7	0	7	1,375	0	0	0	0	93	12/21/2023	2PL.....
81389# AB 3	SecurAmerica, LLC/Delayed Draw Term Loan.....		09/30/2020	Direct.....		1,089	1,089	1,089	833	0	0	0	0	1,089	0	0	0	0	59	12/21/2023	2PL.....
81389# AC 1	SecurAmerica, LLC/Delayed Draw Term Loan.....		09/30/2020	Direct.....		274	274	271	271	0	0	0	0	274	0	0	0	0	15	12/21/2023	2PL.....
81389# AD 9	SecurAmerica, LLC/Delayed Draw Term Loan.....		09/30/2020	Direct.....		58	58	58	0	0	0	0	0	58	0	0	0	0	8	12/21/2023	2PL.....
81389# AE 7	SecurAmerica, LLC/Amendment No. 6 Term L.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	07/16/2021	2Z.....
84650# AA 1	SpareFoot, LLC/Incremental Term Loan 2/1.....		09/30/2020	Direct.....		57	57	56	57	0	0	0	0	57	0	0	0	0	4	04/13/2024	3PL.....
84650# AB 9	SpareFoot, LLC/First Lien ESS Incrementa.....		09/30/2020	Direct.....		192	192	192	0	0	0	0	0	192	0	0	0	0	10	04/13/2024	3PL.....
84650H AC 3	SpareFoot, LLC/Initial Term Loan 04/18.....		07/01/2020	Adjustment.....		541	541	532	540	0	1	0	1	541	0	0	0	0	27	04/13/2024	3Z.....
84650H AC 3	SpareFoot, LLC/Initial Term Loan 04/18.....		09/30/2020	Direct.....		541	541	532	539	0	1	0	1	541	0	0	0	0	35	04/13/2024	3PL.....
84650H AD 1	SpareFoot, LLC/Incremental Term Loan 8/1.....		09/30/2020	Direct.....		206	206	203	205	0	0	0	0	206	0	0	0	0	11	04/13/2024	3PL.....
84650H AF 6	SpareFoot, LLC/First Lien Bader Incremen.....		09/30/2020	Direct.....		74	74	73	74	0	0	0	0	74	0	0	0	0	5	04/13/2024	3Z.....

**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 rei gn	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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini strative Symbol
84650H AG 4	SpareFoot, LLC/First Lien StorSmart Incr.....		09/30/2020	Direct.....		148	148	146	148	0	0	0	0	0	148	0	0	0	10	04/13/2024	3PL.....
84650H AH 2	SpareFoot, LLC/First Lien SBOA Increment.....		09/30/2020	Direct.....		77	77	76	77	0	0	0	0	0	77	0	0	0	5	04/13/2024	3PL.....
84756# AA 4	Spectra Finance, LLC/Initial Term Loan 0.....		09/30/2020	Direct.....		2,015	2,015	1,974	2,008	0	6	0	6	0	2,015	0	0	0	90	04/02/2024	2PL.....
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD.....		09/30/2020	Direct.....		993	993	993	0	0	0	0	0	0	993	0	0	0	49	09/01/2022	2FE.....
866110 ZZ 5	SUMMIT COMPANIES 4A TL L+625 09/01/2022.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(11)	09/01/2022	4Z.....
866110 ZZ 5	SUMMIT COMPANIES 4A TL L+625 09/01/2022.....		09/30/2020	Direct.....		4,883	4,883	4,882	4,841	39	2	0	42	0	4,883	0	0	0	386	09/01/2022	3Z.....
86738* AA 6	Sunk Rock Foundry Partners LP/Term Loan.....		09/30/2020	Direct.....		36,892	36,892	36,151	36,806	0	85	0	85	0	36,892	0	0	0	1,177	10/31/2023	3PL.....
86803@ AA 4	Sunshine Sub, LLC/Term Loan 5/18.....		09/30/2020	Direct.....		1,397	1,397	1,369	1,393	0	5	0	5	0	1,397	0	0	0	65	05/27/2024	3PL.....
86803@ AB 2	Sunshine Sub, LLC/Delayed Draw Term Loan.....		09/30/2020	Direct.....		821	821	821	821	0	0	0	0	0	821	0	0	0	38	05/27/2024	3PL.....
87296@ AA 6	TDG Group Holding Company/Term Loan 5/18.....		09/30/2020	Direct.....		1,006	1,006	983	1,003	0	3	0	3	0	1,006	0	0	0	52	05/31/2024	3PL.....
87296@ AB 4	TDG Group Holding Company/Delayed Draw T.....		09/30/2020	Direct.....		690	690	682	689	0	1	0	1	0	690	0	0	0	30	05/31/2024	3PL.....
87296@ AE 8	TDG Group Holding Company/Delayed Draw T.....		09/30/2020	Direct.....		337	337	337	165	0	0	0	0	0	337	0	0	0	19	08/24/2024	3PL.....
87300* AB 0	THG Acquisition, LLC/Term Loan 12/19.....		09/30/2020	Direct.....		354	354	354	351	4	0	0	4	0	354	0	0	0	22	12/02/2026	5.....
87300* AC 8	THG Acquisition, LLC/Delayed Draw Term L.....		09/30/2020	Direct.....		18	18	18	0	0	0	0	0	0	18	0	0	0	1	12/02/2026	5.....
88084@ AB 8	TerSera Therapeutics LLC/First Amendment.....		09/30/2020	Direct.....		274	274	271	274	0	0	0	0	0	274	0	0	0	15	03/30/2025	3PL.....
88084@ AC 6	TerSera Therapeutics LLC/Second Amendmen.....		09/30/2020	Direct.....		261	261	258	261	0	0	0	0	0	261	0	0	0	11	03/30/2025	3PL.....
88084@ AD 4	TerSera Therapeutics LLC/First Amendment.....		09/30/2020	Direct.....		274	274	274	274	0	0	0	0	0	274	0	0	0	12	03/30/2025	3PL.....
88084@ AE 2	TerSera Therapeutics LLC/Third Amendment.....		07/01/2020	Adjustment.....		51	51	50	51	0	0	0	0	0	51	0	0	0	2	03/30/2025	3Z.....
88084@ AE 2	TerSera Therapeutics LLC/Third Amendment.....		09/30/2020	Direct.....		51	51	50	51	0	0	0	0	0	51	0	0	0	3	03/30/2025	3PL.....
88732# AC 0	TimeClock Plus, LLC/Term Loan 8/19.....		09/30/2020	Direct.....		669	669	656	667	0	1	0	1	0	669	0	0	0	35	08/28/2026	4PL.....
89158* AC 7	Touchstone Acquisition, Inc./Term Loan 1.....		09/30/2020	Direct.....		1,244	1,244	1,213	1,241	0	3	0	3	0	1,244	0	0	0	57	11/17/2025	3PL.....
90343K AR 3	US Silica Company - Term Loan - Assignme.....		09/30/2020	Direct.....		6,396	6,396	5,440	6,270	0	126	0	126	0	6,396	0	0	0	262	05/01/2025	5FE.....
90385P AC 4	The Ultimus Group Midco, LLC/First Lien.....		09/30/2020	Direct.....		965	965	945	960	2	2	0	4	0	965	0	0	0	48	02/01/2026	4PL.....
91727# AA 5	Urology Management Associates, LLC/First.....		09/30/2020	Direct.....		580	580	565	578	0	2	0	2	0	580	0	0	0	27	08/31/2024	2PL.....
91830@ AD 5	VLS Recovery Services, LLC/Term Loan 10/.....		07/01/2020	Direct.....		2,434	2,434	2,372	2,428	0	6	0	6	0	2,434	0	0	0	106	10/17/2023	3PL.....
91830@ AF 0	VLS Recovery Services, LLC/Delayed Draw.....		07/01/2020	Direct.....		399	399	394	398	0	1	0	1	0	399	0	0	0	19	10/17/2023	3PL.....
91830@ AH 6	VLS Recovery Services, LLC/Second Amendm.....		07/01/2020	Direct.....		345	345	333	343	0	1	0	1	0	345	0	0	0	15	10/17/2023	3Z.....
92840@ AC 3	VistaPharm, Inc./Term B-1 Loans 10/17.....		09/30/2020	Direct.....		1,736	1,736	1,701	1,729	0	7	0	7	0	1,736	0	0	0	119	04/30/2022	2PL.....
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0.....		09/30/2020	Direct.....		2,257	2,257	2,212	2,215	15	6	0	21	0	2,257	0	0	0	156	08/31/2022	5PL.....
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra.....		09/30/2020	Direct.....		2,498	2,498	2,458	2,445	25	6	0	30	0	2,498	0	0	0	173	08/31/2022	5PL.....
92974* AA 7	WSHP FC ACQUISITION 2A TL L+625 03/30/20.....		07/01/2020	Adjustment.....		1,110	1,110	1,110	1,110	0	0	0	0	0	1,110	0	0	0	45	03/30/2024	3Z.....
92974* AA 7	WSHP FC ACQUISITION 2A TL L+625 03/30/20.....		09/30/2020	Direct.....		1,110	1,110	1,110	1,110	0	0	0	0	0	1,110	0	0	0	65	03/30/2024	3PL.....
92974* AC 3	WSHP FC Acquisition LLC/Third Amendment.....		09/30/2020	Direct.....		664	664	664	664	0	0	0	0	0	664	0	0	0	33	03/30/2024	3PL.....
92974* AD 1	WSHP FC ACQUISITION 1A TL L+650 03/30/20.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	3	03/30/2024	3Z.....
92974* AD 1	WSHP FC ACQUISITION 1A TL L+650 03/30/20.....		09/30/2020	Direct.....		139	139	134	138	0	1	0	1	0	139	0	0	0	8	03/30/2024	3PL.....
92974* AE 9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/.....		07/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	3	03/30/2024	3Z.....
92974* AE 9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/.....		09/30/2020	Direct.....		174	174	174	174	0	0	0	0	0	174	0	0	0	10	03/30/2024	3PL.....
92975@ AA 4	TA/WEG Holdings, LLC/Term Loan 9/19.....		07/01/2020	Direct.....		1,247	1,247	1,247	1,234	0	12	0	12	0	1,247	0	0	0	48	10/02/2025	3PL.....
92975@ AB 2	TA/WEG Holdings, LLC/Initial Delayed Dra.....		07/01/2020	Adjustment.....		105	105	105	0	0	0	0	0	0	105	0	0	0	2	10/02/2025	3Z.....

QE05.23

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For ei gn	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 (Amortizat ion) / 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/Adjuste d Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa tion and Admini- strative Symbol	
93710@ AA 2	Wash Multifamily Acquisition Inc./2019 I.....		09/30/2020	Direct.....		4,542	4,542	4,474	4,524	0	19	0	19	0	4,542	0	0	0	183	05/16/2022	4FE.....	
95810D AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023.....		07/31/2020	Direct.....		10,847	10,847	10,562	10,745	0	102	0	102	0	10,847	0	0	0	213	04/29/2023	2FE.....	
96811* AA 5	Wildcat BuyerCo, Inc./Term Loan 2/20.....		09/30/2020	Direct.....		205	205	205	0	0	0	0	0	205	0	0	0	14	02/27/2026	2PL.....		
96811* AB 3	Wildcat BuyerCo, Inc./Delayed Draw Term.....		09/30/2020	Direct.....		39	39	39	0	0	0	0	0	39	0	0	0	0	0	02/27/2026	2PL.....	
98379E AE 6	XPO LOGISTICS INC.....		07/01/2020	AFG Private Placement.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(353)	02/24/2025	2FE.....	
98415D A@ 3	XIFIN, Inc./Term Loan 02/20.....		07/01/2020	Adjustment.....		271	271	271	0	0	0	0	0	271	0	0	0	14	02/06/2026	3Z.....		
98415D A@ 3	XIFIN, Inc./Term Loan 02/20.....		09/30/2020	Direct.....		271	271	271	0	0	0	0	0	271	0	0	0	19	02/06/2026	3PL.....		
98422B AB 5	XPERI HOLDING CO 6/1/2025 TL B L+400.....		09/30/2020	Direct.....		31,250	31,250	28,281	0	0	180	0	180	0	31,250	0	0	0	398	06/01/2025	3FE.....	
C3324# AA 4	Entertainment Partners Canada ULC/Canadi.....	A	07/01/2020	Redemption @ 100.00.....		828	828	803	805	0	2	0	2	807	0	0	21	21	31	05/11/2026	3Z.....	
C3324# AA 4	Entertainment Partners Canada ULC/Canadi.....	A	09/30/2020	Direct.....		828	828	803	825	0	3	0	3	828	0	0	0	44	05/11/2026	3PL.....		
C4800# AA 5	IntraPac Canada Corporation/Canadian Ter.....		09/30/2020	Direct.....		629	629	615	627	0	1	0	1	629	0	0	0	33	01/11/2026	3PL.....		
G7349* AA 6	Radius Aerospace Europe Limited/U.K. Ter.....	D	09/30/2020	Direct.....		339	339	339	336	3	0	0	3	339	0	0	0	19	03/29/2025	3PL.....		
L2324E AE 1	Term Loan B : Delos Finance SaRL.....	D	07/20/2020	DIRECT.....		61,760	64,000	62,560	62,850	0	187	0	187	63,037	0	0	(1,277)	(1,277)	2,627	10/01/2023	2FE.....	
N1603L AD 9	BRIGBI TL B 1L USD.....		09/30/2020	Direct.....		2,038	2,038	1,253	1,876	59	0	0	162	2,038	0	0	0	63	06/30/2024	5FE.....		
8299999	Total - Bonds - Unaffiliated Bank Loans.....					2,269,409	2,271,650	2,222,991	2,163,635	4,588	9,087	9,548	4,128	2,270,665	0	0	(1,256)	(1,256)	55,081	XXX	XXX	
8399997	Total - Bonds - Part 4.....					217,256,056	217,421,881	215,345,100	202,306,614	11,374	429,563	73,685	367,251	(217,644)	216,736,001	0	0	63,368	63,368	6,122,601	XXX	XXX
8399999	Total - Bonds.....					217,256,056	217,421,881	215,345,100	202,306,614	11,374	429,563	73,685	367,251	(217,644)	216,736,001	0	0	63,368	63,368	6,122,601	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>																						
001011 ZZ 1	ANCHORAGE CREDIT FUNDING 3, LTD.....		08/10/2020	Adjustment.....		299,995,064	4,999,999	0.00	4,999,999	4,999,999	0	0	0	0	4,999,999	0	0	0	0	XXX	4Z.....	
23281# 12 4	CYPRUM PARALLEL INVESTORS V LP.....		09/01/2020	Direct.....		154,650	2,442,648	0.00	2,442,648	0	0	0	0	2,442,648	0	0	0	351	XXX	1PL.....		
26875U ZB 9	EOS Energy Storage LLC.....		09/01/2020	Adjustment.....		83,333	83,333	0.00	83,333	0	0	0	0	83,333	0	0	0	0	XXX	6Z.....		
316773 60 5	FIFTH THIRD BANCORP.....		09/14/2020	Strategas Securities LLC.....		215,000,000	5,931,389	0.00	5,534,775	5,534,775	0	0	0	5,534,775	0	0	396,614	396,614	178,046	XXX	3FE.....	
38144G 80 4	GOLDMAN SACHS GROUP INC.....		09/08/2020	Strategas Securities LLC.....		150,000,000	3,489,250	0.00	3,046,500	3,046,500	0	0	0	3,046,500	0	0	442,750	442,750	113,334	XXX	3FE.....	
606366 ZZ 8	MOD Pizza.....		09/01/2020	Reclassification.....		1,500,050	1,500,050	0.00	1,500,050	1,500,050	0	0	0	1,500,050	0	0	0	0	XXX	4Z.....		
77926L 30 0	ROUNDPOINT MORTGAGE SERVICING CORPORATIO.....		08/19/2020	CORPORATE ACTION.....		50,000,000	5,402,581	0.00	5,000,000	5,000,000	0	0	0	5,000,000	0	0	402,581	402,581	448,500	XXX	5GI.....	
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					23,849,248	XXX	22,607,304	20,081,323	0	0	0	0	22,607,304	0	0	1,241,944	1,241,944	740,231	XXX	XXX	
8999997	Total - Preferred Stocks - Part 4.....					23,849,248	XXX	22,607,304	20,081,323	0	0	0	0	22,607,304	0	0	1,241,944	1,241,944	740,231	XXX	XXX	
8999999	Total - Preferred Stocks.....					23,849,248	XXX	22,607,304	20,081,323	0	0	0	0	22,607,304	0	0	1,241,944	1,241,944	740,231	XXX	XXX	
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																						
00287Y 10 9	ABBVIE ORD.....		07/27/2020	CORNERSTONE MACRO.....		10,000,000	971,905	XXX	637,203	885,400	(248,197)	0	(248,197)	637,203	0	0	334,702	334,702	35,400	XXX	.....	
041356 20 5	ARLINGTON ASSET INVESTMENT CL A REIT.....		07/31/2020	Various.....		162,500,000	469,820	XXX	355,875	905,125	271,375	0	820,625	355,875	0	0	113,945	113,945	36,563	XXX	.....	
110122 15 7	BRISTOL MYERS SQ RTS WI.....		07/29/2020	Strategas Securities LLC.....		30,000,000	89,566	XXX	67,500	90,300	(22,800)	0	(22,800)	67,500	0	0	22,066	22,066	0	XXX	.....	
156504 30 0	CENTURY COMMUNITIES ORD.....		08/27/2020	Various.....		62,500,000	2,307,883	XXX	1,002,500	1,709,375	(706,875)	0	(706,875)	1,002,500	0	0	1,305,383	1,305,383	0	XXX	.....	
174610 10 5	CITIZENS FINANCIAL GROUP ORD.....		09/02/2020	KEEFE BRUYETTE & WOODS.....		111,691,000	2,884,680	XXX	3,228,359	4,129,672	(1,191,514)	0	(1,191,514)	3,228,359	0	0	(343,679)	(343,679)	126,778	XXX	.....	
19626G 10 8	COLONY CAPITAL CL A ORD.....		09/04/2020	Various.....		978,945,000	2,737,855	XXX	1,713,154	4,649,989	0	0	2,936,835	1,713,154	0	0	1,024,701	1,024,701	215,368	XXX	.....	
316773 10 0	FIFTH THIRD BANCORP ORD.....		08/13/2020	WOLFE TRAHAN SECURITIES.....		102,280,000	2,163,304	XXX	1,790,809	0	0	0	0	1,790,809	0	0	372,495	372,495	55,231	XXX	.....	
35180X 10 5	FRANCHISE GROUP ORD.....		09/18/2020	Various.....		46,288,000	1,234,767	XXX	967,595	938,683	(938,683)	0	(938,683)	967,595	0	0	267,172	267,172	11,573	XXX	.....	
45665G 30 3	INFINITY PHARMACEUTICALS ORD.....		07/29/2020	THE BENCHMARK COMPANY, LLC.....		20,000,000	16,088	XXX	26,600	19,200	7,400	0	7,400	26,600	0	0	(10,512)	(10,512)	0	XXX	.....	
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD.....		08/11/2020	BLAIR WILLIAM AND COMPANY.....		66,963,000	222,915	XXX	235,103	1,015,650	(94,939)	0	712,701	235,103	0	0	(12,188)	(12,188)	62,220	XXX	.....	

QE05.24

### 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
58503F 50 2	MEDLEY CAPITAL CORPORATION.....		07/27/2020.	Adjustment.....	.....0.650	.....8	XXX	.....8	.....7	.....0	.....0	.....0	.....0	.....0	.....8	.....0	.....0	.....0	.....0	XXX	.....
59156R 10 8	METLIFE ORD.....		08/12/2020.	BLAIR WILLIAM AND COMPANY.....	.....114,000.000	.....4,570,250	XXX	.....3,259,555	.....5,810,580	.....(2,551,025)	.....0	.....0	.....(2,551,025)	.....0	.....3,259,555	.....0	.....1,310,695	.....1,310,695	.....155,040	XXX	.....
682143 10 2	OMEROS ORD.....		08/10/2020.	ISI GROUP INC.....	.....72,000.000	.....1,614,607	XXX	.....681,879	.....1,014,480	.....(332,601)	.....0	.....0	.....(332,601)	.....0	.....681,879	.....0	.....932,729	.....932,729	.....0	XXX	.....
744320 10 2	PRUDENTIAL FINANCIAL ORD.....		08/13/2020.	THE BENCHMARK COMPANY, LLC.....	.....112,500.000	.....7,844,804	XXX	.....6,745,606	.....10,545,750	.....(3,800,144)	.....0	.....0	.....(3,800,144)	.....0	.....6,745,606	.....0	.....1,099,199	.....1,099,199	.....247,500	XXX	.....
811054 40 2	EW SCRIPPS CL A ORD.....		09/17/2020.	Various.....	.....62,540.000	.....738,940	XXX	.....800,161	.....297,547	.....(30,469)	.....0	.....0	.....(30,469)	.....0	.....800,161	.....0	.....(61,221)	.....(61,221)	.....6,499	XXX	.....
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD.....		08/11/2020.	BLAIR WILLIAM AND COMPANY.....	.....108,500.000	.....624,055	XXX	.....413,385	.....1,586,270	.....86,175	.....0	.....1,259,060	.....(1,172,885)	.....0	.....413,385	.....0	.....210,670	.....210,670	.....64,015	XXX	.....
92276F 10 0	VENTAS REIT ORD.....		07/27/2020.	CORNERSTONE MACRO.....	.....22,785.000	.....811,921	XXX	.....610,902	.....0	.....0	.....0	.....0	.....0	.....610,902	.....0	.....201,019	.....201,019	.....28,310	XXX	.....	
G0684D 10 7	ATHENE HOLDING CL A ORD.....	C	08/13/2020.	Stifel, Nicolaus & Co., Inc.....	.....90,000.000	.....3,269,448	XXX	.....3,552,411	.....4,232,700	.....(680,290)	.....0	.....0	.....(680,290)	.....0	.....3,552,411	.....0	.....(282,963)	.....(282,963)	.....0	XXX	.....
G0750W 20 3	AXOVANT GENE THERAPIES ORD.....	C	07/28/2020.	THE BENCHMARK COMPANY, LLC.....	.....10,774.000	.....33,135	XXX	.....26,289	.....55,163	.....30,684	.....0	.....59,559	.....(28,874)	.....0	.....26,289	.....0	.....6,846	.....6,846	.....0	XXX	.....
G5785G 10 7	MALLINCKRODT ORD.....	C	07/30/2020.	BLAIR WILLIAM AND COMPANY.....	.....64,900.000	.....155,739	XXX	.....156,409	.....226,501	.....(70,092)	.....0	.....0	.....(70,092)	.....0	.....156,409	.....0	.....(670)	.....(670)	.....0	XXX	.....
G9001E 13 6	LIBERTY LATIN AMERICA SUBSRTS.....		09/23/2020.	PIPR.....	.....33,625.000	.....14,922	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....14,922	.....14,922	.....0	XXX	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					.....32,776,612	XXX	.....26,271,302	.....38,112,392	.....(10,271,994)	.....0	.....5,788,780	.....(16,060,774)	.....0	.....26,271,302	.....0	.....6,505,310	.....6,505,310	.....1,044,497	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other</b>																					
001747 AE 4	AMMC 11 SN.....		09/30/2020.	Distribution.....		.....843	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....843	.....0	.....0	.....0	.....0	XXX	.....
00176N AG 2	AMMC 22 SUB.....		09/30/2020.	Distribution.....		.....66,412	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....66,412	.....0	.....0	.....0	.....0	XXX	.....
00177C AC 4	AMMC 20 SN.....		09/30/2020.	Distribution.....		.....57,149	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....57,149	.....0	.....0	.....0	.....0	XXX	.....
00179T AB 7	AMMC 21 SN.....		09/30/2020.	Distribution.....		.....33,685	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....33,685	.....0	.....0	.....0	.....0	XXX	.....
88606X 10 0	TBOLT 18A G.....		09/30/2020.	Distribution.....		.....160	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....160	.....0	.....0	.....0	.....0	XXX	.....
88607B AA 5	TBOLT 2019 E.....		09/30/2020.	Distribution.....		.....151,685	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....151,685	.....0	.....0	.....0	.....0	XXX	.....
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					.....309,933	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....309,933	.....0	.....0	.....0	.....0	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....					.....33,086,545	XXX	.....26,271,302	.....38,112,392	.....(10,271,994)	.....0	.....5,788,780	.....(16,060,774)	.....0	.....26,581,235	.....0	.....6,505,310	.....6,505,310	.....1,044,497	XXX	XXX
9799999.	Total - Common Stocks.....					.....33,086,545	XXX	.....26,271,302	.....38,112,392	.....(10,271,994)	.....0	.....5,788,780	.....(16,060,774)	.....0	.....26,581,235	.....0	.....6,505,310	.....6,505,310	.....1,044,497	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					.....56,935,793	XXX	.....48,878,606	.....58,193,715	.....(10,271,994)	.....0	.....5,788,780	.....(16,060,774)	.....0	.....49,188,539	.....0	.....7,747,254	.....7,747,254	.....1,784,728	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....274,191,849	XXX	.....264,223,706	.....260,500,329	.....(10,260,620)	.....429,563	.....5,862,465	.....(15,693,523)	.....(217,644)	.....265,924,541	.....0	.....7,810,622	.....7,810,622	.....7,907,329	XXX	XXX

QE05.25

**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)
<b>Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108</b>																						
1.3408 CAD / 1 USD.....	Canadian Dollar Exposure.....	N/A.....	Currency.....	Fifth Third Bank ..... QFROUN1UWUYU0DVIWD51.....	09/30/2020.....	12/31/2020.....	1	70,000,000	1.3408.....	.....0	.....0	.....0	423,270		423,270	.....0	423,270	.....0	.....0	175,000		100.....
1419999999. Total-Forwards-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										.....0	.....0	.....0	423,270	XXX	423,270	.....0	423,270	.....0	.....0	175,000	XXX	XXX
1479999999. Total-Forwards.....										.....0	.....0	.....0	423,270	XXX	423,270	.....0	423,270	.....0	.....0	175,000	XXX	XXX
<b>Totals</b>																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										.....0	.....0	.....0	423,270	XXX	423,270	.....0	423,270	.....0	.....0	175,000	XXX	XXX
1759999999. TOTAL.....										.....0	.....0	.....0	423,270	XXX	423,270	.....0	423,270	.....0	.....0	175,000	XXX	XXX

QE06

**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**

QE07

**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		
<b>NAIC 1 Designation</b>											
Fifth Third Bank..... QFROUN1UWUYU0DVIWD51 Y.....	N.....		.....0	.....423,270	.....0	.....423,270	.....423,270	.....0	.....423,270	.....175,000	.....175,000
0299999999. Total NAIC 1 Designation.....			.....0	.....423,270	.....0	.....423,270	.....423,270	.....0	.....423,270	.....175,000	.....175,000
0999999999. Gross Totals.....			.....0	.....423,270	.....0	.....423,270	.....423,270	.....0	.....423,270	.....175,000	.....175,000
1. Offset per SSAP No. 64.....				.....0	.....0						
2. Net after right of offset per SSAP No. 64.....				.....423,270	.....0						

QE08

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

**Sch. DB - Pt. E  
NONE**

**Sch. DL - Pt. 1  
NONE**

**Sch. DL - Pt. 2  
NONE**

# GREAT AMERICAN INSURANCE COMPANY

## SCHEDULE E - PART 1 - CASH

### Month End Depository Balances

1 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		
<b>Open Depositories</b>									
The Bank of New York Mellon.....	New York, New York.....		0.010	13	0	1,061,005	79,735	1,017,591	XXX
Bank of America.....	Miami, Florida.....		0.000	0	0	2,702,395	3,222,613	3,366,564	XXX
Bank of America.....	Singapore.....		0.098	0	0	1,916,495	1,916,981	1,916,749	XXX
Cash Held With Securities On Deposit.....			0.000	0	0	0	5,000,000	0	XXX
DBS Bank Ltd.....	Singapore.....		0.500	527	168	20,487,216	19,681,947	18,965,889	XXX
The Bank of Guam.....	Hagatna, Guam.....		0.120	0	47	51,257	51,257	51,257	XXX
Certificate of Deposit .12% 12/26/20.....			0.000	0	0	0	0	0	XXX
The Centreville National Bank.....	Stevensville, Maryland.....		0.000	0	0	0	0	0	XXX
First Bank.....	St. Thomas, Virgin Islands.....		0.900	0	2,800	510,574	510,574	510,574	XXX
Certificate of Deposit .70% 12-20-20.....			0.000	0	0	0	0	0	XXX
JP Morgan Chase.....	Indianapolis, Indiana.....		0.280	8	0	75,698	75,701	75,705	XXX
Laconia Savings Bank.....	Whitefield, New Hampshire.....		0.000	0	0	0	0	0	XXX
The Northern Trust Company / O'Hare.....	Schaumburg, Illinois.....		0.000	0	0	2,417,755	185,884	1,709,605	XXX
PNC Bank.....	Pittsburgh, Pennsylvania.....		0.000	0	0	(92,584,770)	(62,151,066)	(69,576,361)	XXX
Northrim Bank.....	Anchorage, Alaska.....		0.700	0	313	36,761	36,761	36,761	XXX
Certificate of Deposit .90% 10-22-20.....			0.000	0	0	0	0	0	XXX
Oversea-Chinese Banking Corporation.....	Singapore.....		1.740	253	438	10,750,057	10,856,801	9,907,005	XXX
Raymond James Bank.....	New York, New York.....		0.450	2	0	23,783	114,970	62,942	XXX
Royal Bank of Canada.....	Toronto, Canada.....		1.450	0	0	44,666,025	47,181,025	19,777,425	XXX
RBC Dexia Investor Services Trust.....	Toronto, Canada.....		0.000	0	0	25,886,325	25,886,325	3,692,575	XXX
Sumitomo Mitsui Banking Corporation.....	Singapore.....		1.760	6,481	1,956	12,087,645	14,664,642	16,113,558	XXX
US Bank.....	Miami, Florida.....		0.000	0	0	0	0	0	XXX
Wells Fargo Bank.....	Los Angeles, California.....		0.000	0	0	16,189,312	2,908,641	34,512,945	XXX
0199999. Total Open Depositories.....	XXX	XXX		7,285	5,722	46,277,533	70,222,791	42,140,782	XXX
0399999. Total Cash on Deposit.....	XXX	XXX		7,285	5,722	46,277,533	70,222,791	42,140,782	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	XXX	1,455	1,472	1,460	XXX
0599999. Total Cash.....	XXX	XXX		7,285	5,722	46,278,988	70,224,263	42,142,242	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
<b>All Other Government Bonds - Issuer Obligations</b>								
	SINGAPORE, REPUBLIC OF (GOVERNMENT).....		09/28/2020.....	0.000	10/06/2020.....	190,460	0	1
	MONETARY AUTHORITY OF SINGAPORE.....		07/28/2020.....	0.000	10/23/2020.....	43,944	0	23
	MONETARY AUTHORITY OF SINGAPORE.....		09/15/2020.....	0.000	12/11/2020.....	168,400	0	16
0699999	All Other Government Bonds - Issuer Obligations.....					402,804	0	39
1099999	Total - All Other Government Bonds.....					402,804	0	39
<b>Bonds - Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>								
	EOS ENERGY STORAGE LLC 3.00 2020.....		08/10/2020.....	3.000	10/31/2020.....	66,666	1,770	0
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					66,666	1,770	0
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					66,666	1,770	0
<b>Bonds - Unaffiliated Bank Loans - Acquired</b>								
	VPROP OPERATING, LLC.....		09/28/2020.....	11.000	12/07/2020.....	7,237	0	0
6499999	Unaffiliated Bank Loans - Acquired.....					7,237	0	0
6599999	Total - Unaffiliated Bank Loans.....					7,237	0	0
<b>Total Bonds</b>								
7699999	Subtotals - Issuer Obligations.....					469,470	1,770	39
8299999	Subtotals - Unaffiliated Bank Loans.....					7,237	0	0
8399999	Subtotals - Bonds.....					476,708	1,770	39
<b>Exempt Money Market Mutual Funds as Identified by the SVO</b>								
31846V	41 9 FIRST AMER:TRS OBG V.....	SD.....	05/04/2020.....	0.010		0	0	0
825252	40 6 INVESCO TREASURY INST.....		09/29/2020.....	0.010		570,099,474	10,270	1,770,567
94975H	29 6 WELLSFARGO:TRS+ MM I.....	SD.....	09/02/2020.....	0.010		0	0	1
94988A	75 9 WELLSFARGO:100%TR MM INS.....	SD.....	09/01/2020.....	0.010		0	0	16
60934N	67 4 FEDERATED U.S TREASURY CASH RESERVE.....		09/30/2020.....	0.015		32,850,380	0	113,327
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					602,949,854	10,270	1,883,911
<b>All Other Money Market Mutual Funds</b>								
60934N	10 4 FEDERATED HRMS GV O INST.....		09/30/2020.....	0.010		10,727,303	0	38,028
8699999	Total - All Other Money Market Mutual Funds.....					10,727,303	0	38,028
8899999	Total - Cash Equivalents.....					614,153,865	12,040	1,921,978

QE14

**Supp. A to Sch. T  
NONE**

**Supp. A to Sch. T  
NONE**

**Supp. A to Sch. T  
NONE**



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

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

**Other Health Care Facilities**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(33)	0	0	6
2. Alaska.....AK	0	0	0	0	(2)	0	0	0
3. Arizona.....AZ	0	0	0	0	(109)	0	0	5
4. Arkansas.....AR	0	0	0	0	(11)	0	0	3
5. California.....CA	0	0	0	0	(494)	0	0	338
6. Colorado.....CO	0	0	0	0	(13)	0	0	1
7. Connecticut.....CT	0	0	0	0	(921)	0	0	1,058
8. Delaware.....DE	0	0	0	0	(20)	0	0	5
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	(369)	0	0	119
11. Georgia.....GA	0	0	0	0	(34)	0	0	6
12. Hawaii.....HI	0	0	0	0	(13)	0	0	1
13. Idaho.....ID	0	0	0	0	(10)	0	0	0
14. Illinois.....IL	0	0	0	0	(121)	0	0	19
15. Indiana.....IN	0	0	0	0	(10)	0	0	1
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(25)	0	0	1
18. Kentucky.....KY	0	0	0	0	(4)	0	0	0
19. Louisiana.....LA	0	0	0	0	(10)	0	0	1
20. Maine.....ME	0	0	0	0	(19)	0	0	2
21. Maryland.....MD	0	0	0	0	(8)	0	0	0
22. Massachusetts.....MA	0	0	0	0	(66)	0	0	13
23. Michigan.....MI	0	0	0	0	(50)	0	0	3
24. Minnesota.....MN	0	0	0	0	(12)	0	0	1
25. Mississippi.....MS	0	0	0	0	(4)	0	0	0
26. Missouri.....MO	0	0	0	0	(2)	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	(2)	0	0	1
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	(10)	0	0	0
31. New Jersey.....NJ	0	0	0	0	(9)	0	0	2
32. New Mexico.....NM	0	0	0	0	(74)	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	(36)	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(2)	0	0	0
37. Oklahoma.....OK	0	0	0	0	(13)	0	0	1
38. Oregon.....OR	0	0	0	0	(59)	0	0	4
39. Pennsylvania.....PA	3,903	346,973	0	0	201,189	200,000	2	1,782
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	(32)	0	0	7
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	(6)	0	0	0
44. Texas.....TX	0	0	0	0	(6)	0	0	1
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	(5)	0	0	0
47. Virginia.....VA	0	0	0	0	(14)	0	0	3
48. Washington.....WA	0	0	0	0	(80)	0	0	5
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	3,903	346,973	0	0	198,482	200,000	2	3,389

**DETAILS OF WRITE-INS**

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

**NONE**



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended September 30, 2020

NAIC Group Code.....0084

NAIC Company Code.....16691

Company Name: GREAT AMERICAN INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....161,243,972	.....154,052,464	.....60,522,350

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [X]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
  - 2.31 Amount quantified: ..... \$.....0
  - 2.32 Amount estimated using reasonable assumptions: ..... \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ..... \$.....0