



# QUARTERLY STATEMENT

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

## GREAT AMERICAN LIFE INSURANCE COMPANY

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

### OFFICERS

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

  

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

### DIRECTORS OR TRUSTEES

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

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

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

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

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

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	32,790,330,022		32,790,330,022	32,304,478,534
2. Stocks:				
2.1 Preferred stocks.....	346,927,547		346,927,547	270,862,862
2.2 Common stocks.....	824,515,815		824,515,815	985,867,582
3. Mortgage loans on real estate:				
3.1 First liens.....	1,535,489,220		1,535,489,220	1,370,236,028
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	65,506,414		65,506,414	97,704,800
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(2,144,989)), cash equivalents (\$.....1,314,200,086) and short-term investments (\$.....885,901,667).....	2,197,956,764		2,197,956,764	1,474,890,487
6. Contract loans (including \$.....0 premium notes).....	80,839,997		80,839,997	87,043,668
7. Derivatives.....	783,647,684		783,647,684	945,740,444
8. Other invested assets.....	1,399,390,301	1,000	1,399,389,301	1,264,538,976
9. Receivables for securities.....	10,056,717		10,056,717	11,075,053
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	40,034,660,481	1,000	40,034,659,481	38,812,438,434
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	302,872,769	397,754	302,475,015	313,287,008
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,308,411	24,917	1,283,494	1,609,481
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	8,294,450	2,011,575	6,282,875	7,902,470
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	3,423,868	545,744	2,878,124	1,618,465
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	5,643,495		5,643,495	5,415,656
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	62,318,842	12,579,061	49,739,781	35,201,591
19. Guaranty funds receivable or on deposit.....	2,104,229		2,104,229	2,163,472
20. Electronic data processing equipment and software.....	343,026		343,026	628,016
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	619,655		619,655	86,518
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	583,583,613	2,346,659	581,236,954	831,828,432
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	41,005,172,839	17,906,710	40,987,266,129	40,012,179,543
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	11,651,767		11,651,767	6,615,972
28. Total (Lines 26 and 27).....	41,016,824,606	17,906,710	40,998,917,896	40,018,795,515

**DETAILS OF WRITE-INS**

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Funds held as collateral.....	342,060,062		342,060,062	576,712,169
2502. Company-owned life insurance.....	205,093,163		205,093,163	200,514,839
2503. Interest rate swap collateral receivable.....			0	19,501,603
2598. Summary of remaining write-ins for Line 25 from overflow page.....	36,430,388	2,346,659	34,083,729	35,099,821
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	583,583,613	2,346,659	581,236,954	831,828,432

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....35,053,808,668 less \$.....0 included in Line 6.3 (including \$.....595,448 Modco Reserve).....	35,053,808,668	34,217,810,260
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	48,009,343	45,883,507
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	1,663,811,447	1,509,062,365
4. Contract claims:		
4.1 Life.....	235,382,362	179,392,805
4.2 Accident and health.....	346,777	443,710
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....		
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	417,471	418,377
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....184,171 assumed and \$.....6,391,650 ceded.....	6,575,821	1,632,541
9.4 Interest Maintenance Reserve.....	54,224,951	35,643,397
10. Commissions to agents due or accrued - life and annuity contracts \$.....3,548,151, accident and health \$.....0 and deposit-type contract funds \$.....0.....	3,548,151	3,921,026
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	23,372,853	24,357,358
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	6,863,036	6,281,650
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	3,716,307	16,799,918
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	364,546	388,709
17. Amounts withheld or retained by reporting entity as agent or trustee.....	1,765,867	475,715
18. Amounts held for agents' account, including \$.....1,366,409 agents' credit balances.....	1,366,409	1,382,565
19. Remittances and items not allocated.....	48,120,636	45,603,914
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	329,865,063	439,152,813
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	3,670,322	1,933,911
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		4,619,832
24.09 Payable for securities.....	57,139,193	10,323,310
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	370,696,227	598,538,609
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	37,913,065,450	37,144,066,292
27. From Separate Accounts statement.....	11,651,767	6,615,972
28. Total liabilities (Lines 26 and 27).....	37,924,717,217	37,150,682,264
29. Common capital stock.....	2,512,500	2,512,500
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	812,951,152	812,369,688
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	2,258,737,027	2,053,231,063
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	3,071,688,179	2,865,600,751
38. Totals of Lines 29, 30 and 37.....	3,074,200,679	2,868,113,251
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	40,998,917,896	40,018,795,515

**DETAILS OF WRITE-INS**

2501. Liability for funds held as collateral.....	342,088,053	577,429,149
2502. Unclaimed property.....	17,440,078	14,157,581
2503. Interest rate swap collateral payable.....	6,758,498	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	4,409,598	6,951,879
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	370,696,227	598,538,609
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

**SUMMARY OF OPERATIONS**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	2,347,557,030	3,622,592,703	4,704,441,570
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	1,406,002,799	1,242,480,575	1,760,782,500
4. Amortization of Interest Maintenance Reserve (IMR).....	8,802,037	6,981,768	9,439,806
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	20,409,649	385,928,659	514,414,336
7. Reserve adjustments on reinsurance ceded.....		(1,080,302)	(1,080,302)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			
8.2 Charges and fees for deposit-type contracts.....	3,151,088	4,655,568	6,388,391
8.3 Aggregate write-ins for miscellaneous income.....	113,379,191	107,506,364	138,195,265
9. Totals (Lines 1 to 8.3).....	3,899,301,794	5,369,065,335	7,132,581,566
10. Death benefits.....	15,428,751	17,813,683	23,724,844
11. Matured endowments (excluding guaranteed annual pure endowments).....	9,261	1,095,209	1,099,332
12. Annuity benefits.....	658,630,059	555,854,301	731,992,641
13. Disability benefits and benefits under accident and health contracts.....	2,865,032	2,671,884	3,627,493
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	1,533,400,072	1,587,149,469	2,160,125,151
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	97,206,270	115,643,100	148,672,048
18. Payments on supplementary contracts with life contingencies.....	276	276	368
19. Increase in aggregate reserves for life and accident and health contracts.....	838,124,244	2,750,420,381	3,545,472,796
20. Totals (Lines 10 to 19).....	3,145,663,965	5,030,648,303	6,614,714,673
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	140,208,653	185,228,860	236,730,461
22. Commissions and expense allowances on reinsurance assumed.....	1,200,526	844,845	1,013,979
23. General insurance expenses and fraternal expenses.....	79,916,950	79,446,026	105,393,641
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	5,079,359	6,990,708	9,917,976
25. Increase in loading on deferred and uncollected premiums.....	199,383	(858,763)	(647,858)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	1,963,921	3,217,266	5,688,546
27. Aggregate write-ins for deductions.....	6,223,321	0	0
28. Totals (Lines 20 to 27).....	3,380,456,078	5,305,517,245	6,972,811,418
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	518,845,716	63,548,090	159,770,148
30. Dividends to policyholders and refunds to members.....	7,668	10,178	11,141
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	518,838,048	63,537,912	159,759,007
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	24,375,912	86,292,611	130,457,771
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	494,462,136	(22,754,699)	29,301,236
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....19,552,648 (excluding taxes of \$.....7,279,183 transferred to the IMR).....	(227,855,101)	(14,367,362)	(15,714,408)
35. Net income (Line 33 plus Line 34).....	266,607,035	(37,122,061)	13,586,828
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year.....	2,868,113,251	2,701,392,471	2,701,392,471
37. Net income (Line 35).....	266,607,035	(37,122,061)	13,586,828
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....12,527,122.....	(139,118,214)	701,313,051	876,991,241
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	27,251,035	57,434,090	78,540,193
41. Change in nonadmitted assets.....	1,478,358	908,305	(12,216,361)
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	109,287,750	(108,173,833)	(140,736,017)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....	(60,000,000)	(115,000,000)	(140,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	581,464	(382,085,650)	(509,445,104)
54. Net change in capital and surplus (Lines 37 through 53).....	206,087,428	117,273,902	166,720,780
55. Capital and surplus as of statement date (Lines 36 + 54).....	3,074,200,679	2,818,666,373	2,868,113,251
<b>DETAILS OF WRITE-INS</b>			
08.301. Contractual rider fee income.....	50,470,259	49,209,837	65,941,630
08.302. Interest on company-owned life insurance.....	4,578,324	4,353,215	5,835,221
08.303. Reinsurance experience refund.....	58,317,087	53,845,655	66,316,302
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	13,521	97,657	102,112
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	113,379,191	107,506,364	138,195,265
2701. Reinsurance fee.....	6,223,321		
2702. ....			
2703. ....			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	6,223,321	0	0
5301. Reinsurance agreement amortization.....		(382,692,210)	(510,256,280)
5302. Employee and agent stock option contribution.....	581,464	606,560	811,176
5303. ....			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	581,464	(382,085,650)	(509,445,104)

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**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.....	2,435,839,417	3,704,840,787	4,807,000,140
2. Net investment income.....	1,803,958,468	1,615,862,068	2,250,167,403
3. Miscellaneous income.....	56,050,185	54,248,650	79,960,542
4. Total (Lines 1 through 3).....	4,295,848,070	5,374,951,505	7,137,128,085
5. Benefit and loss related payments.....	2,179,395,009	2,180,360,806	2,924,587,614
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	1,963,921	3,217,266	5,688,546
7. Commissions, expenses paid and aggregate write-ins for deductions.....	224,772,515	273,717,782	358,945,398
8. Dividends paid to policyholders.....	7,668	10,178	11,141
9. Federal and foreign income taxes paid (recovered) net of \$.....26,831,831 tax on capital gains (losses).....	64,291,354	107,671,052	151,176,577
10. Total (Lines 5 through 9).....	2,470,430,467	2,564,977,084	3,440,409,276
11. Net cash from operations (Line 4 minus Line 10).....	1,825,417,603	2,809,974,421	3,696,718,809
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	4,331,151,401	2,702,170,788	3,308,130,620
12.2 Stocks.....	194,252,450	147,175,882	211,410,758
12.3 Mortgage loans.....	32,700,910	120,892,305	201,934,121
12.4 Real estate.....	32,117,387	298,103	298,103
12.5 Other invested assets.....	51,291,179	53,834,427	93,497,980
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			1,377
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	4,641,513,327	3,024,371,505	3,815,272,960
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	4,784,106,663	4,096,112,169	5,020,442,723
13.2 Stocks.....	257,229,068	107,238,611	135,015,330
13.3 Mortgage loans.....	197,954,103	229,498,598	559,669,311
13.4 Real estate.....	2,958,494	4,039,974	5,715,847
13.5 Other invested assets.....	202,744,846	127,756,355	230,920,850
13.6 Miscellaneous applications.....	365,679,291	500,364,082	691,012,182
13.7 Total investments acquired (Lines 13.1 to 13.6).....	5,810,672,465	5,065,009,789	6,642,776,243
14. Net increase or (decrease) in contract loans and premium notes.....	(6,203,671)	(6,493,265)	(7,857,909)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,162,955,467)	(2,034,145,019)	(2,819,645,374)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	70,494,352	(86,420,096)	(141,912,571)
16.5 Dividends to stockholders.....	60,000,000	115,000,000	140,000,000
16.6 Other cash provided (applied).....	50,109,789	87,644,994	105,006,245
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	60,604,141	(113,775,102)	(176,906,327)
<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).....	723,066,277	662,054,300	700,167,108
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,474,890,487	774,723,379	774,723,379
19.2 End of period (Line 18 plus Line 19.1).....	2,197,956,764	1,436,777,679	1,474,890,487

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

20.0001 Exchanges.....	141,649,128	535,840,730	994,252,731
20.0002 Transferred from other invested assets to equity.....	1,013,603	3,499,929	11,499,929
20.0003 Capitalized interest.....	5,427,204	1,483,013	2,091,147
20.0004 Securities acquired from dividends/return of capital distribution.....	715,891		10,934
20.0005 Short term debt maturity extensions.....	597,836,735		
20.0006 Cash equivalent maturity rollovers.....	176,500,000		
20.0007 Transferred from other invested assets to debt.....	2,428,196		
20.0008 Transferred from real estate to other invested assets.....	32,117,387		
20.0009 Equity reporting reclassifications.....	3,499,929		
20.0010 Transferred from equity to other invested assets.....	2,427,183		
20.0011 Long term maturity extension.....	900,000		
20.0012 Short term to long term maturity extension.....	430,482		

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	19,970,572	22,454,279	31,139,397
3. Ordinary individual annuities.....	2,432,412,509	3,583,089,469	4,519,634,949
4. Credit life (group and individual).....			
5. Group life insurance.....	(3,117)	423	564
6. Group annuities.....	231,884,461	106,188,044	266,761,478
7. A&H - group.....	55,136	58,979	81,569
8. A&H - credit (group and individual).....			
9. A&H - other.....	4,328,867	4,666,160	6,022,860
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	2,688,648,428	3,716,457,354	4,823,640,817
12. Fraternal ( Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	2,688,648,428	3,716,457,354	4,823,640,817
14. Deposit-type contracts.....	7,450,632	7,394,804	12,576,482
15. Total (Lines 13 and 14).....	2,696,099,060	3,723,852,158	4,836,217,299

**DETAILS OF WRITE-INS**

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

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## NOTES TO FINANCIAL STATEMENTS

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**Note 1 – Summary of Significant Accounting Policies**

## A. Accounting Practices

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

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

Net Income	09/30/2020	12/31/2019
(1) State basis	\$ 266,607,035	\$ 13,586,828
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	\$ 266,607,035	\$ 13,586,828
Surplus		
(5) Statutory surplus state basis	\$ 3,074,200,679	\$ 2,868,113,251
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	\$ 3,074,200,679	\$ 2,868,113,251

B & C – No significant changes.

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

Not applicable.

**Note 3 – Business Combinations and Goodwill**

Not applicable.

**Note 4 – Discontinued Operations**

Not applicable.

**Note 5 – Investments**

A, B & C – No significant changes.

## D. Loan-Backed Securities

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

**NOTES TO FINANCIAL STATEMENTS**

(3) The following table shows each security with a credit-related OTTI charge recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flow s	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
88607BAA5	\$ 7,147,197	\$ 2,160,000	\$ 4,987,197	\$ 2,160,000	\$ 2,160,000	3/31/2020
26829DAE5	15,397,037	10,197,037	5,200,000	10,197,037	8,939,961	3/31/2020
88606X100	5,694,624	2,958,000	2,736,624	2,958,000	2,958,000	3/31/2020
75620RAC6	2,008,816	1,368,575	640,241	1,368,575	973,825	3/31/2020
55953PAE5	1,767,791	1,461,891	305,900	1,461,891	791,784	3/31/2020
03235TAA5	2,343,642	1,171,766	1,171,876	1,171,766	1,171,766	3/31/2020
67389YAF2	15,768,826	13,551,650	2,217,176	13,551,650	11,852,750	3/31/2020
44931BAE7	23,723,634	21,677,728	2,045,906	21,677,728	17,935,875	3/31/2020
92917TAG0	23,047,023	21,951,426	1,095,597	21,951,426	19,871,691	3/31/2020
675923AG1	24,256,892	23,115,437	1,141,455	23,115,437	20,391,362	3/31/2020
50188NAA6	13,250,860	12,843,180	407,680	12,843,180	11,233,513	3/31/2020
01749PAN8	21,537,845	21,236,367	301,478	21,236,367	18,508,000	3/31/2020
05616MAG1	22,627,109	22,417,824	209,286	22,417,824	20,058,500	3/31/2020
36319WAJ8	14,446,050	14,271,225	174,825	14,271,225	12,448,500	3/31/2020
43739EAP2	1,459,404	1,416,667	44,830	1,414,574	1,280,213	3/31/2020
46627MCY1	9,501,147	9,071,336	257,592	9,243,555	9,369,063	3/31/2020
466308AE3	1,357,848	1,330,858	21,733	1,336,115	1,160,359	3/31/2020
74928XBB6	9,354,707	8,702,145	82,955	9,271,752	8,955,592	3/31/2020
36185MAJ1	1,105,750	963,236	141,101	964,649	904,477	3/31/2020
74951PDQ8	1,322,012	148,020	432,721	889,291	889,291	3/31/2020
75115BAC3	1,992,421	1,921,886	31,009	1,961,411	1,961,411	3/31/2020
45660LCK3	4,201,145	3,912,861	106,364	4,094,782	3,409,037	3/31/2020
61748HUF6	745,985	681,892	65,265	680,720	673,245	3/31/2020
12667GAA1	8,907,714	8,056,048	553,853	8,353,861	6,969,280	3/31/2020
059522AU6	4,545,067	4,381,907	42,834	4,502,233	4,406,525	3/31/2020
05990HAT0	1,687,998	1,570,002	84,535	1,603,464	1,603,464	3/31/2020
59020UV77	716,184	696,289	1,438	714,746	690,017	3/31/2020
07325DAF1	826,946	791,736	3,102	823,844	749,447	3/31/2020
46632YAC8	4,944,184	4,861,534	95,739	4,848,446	4,723,846	3/31/2020
07389NAC9	754,240	689,637	56,306	697,934	677,224	3/31/2020
855541AC2	1,961,267	1,825,434	141,989	1,819,279	1,723,119	3/31/2020
65539CAK2	2,824,817	2,773,962	31,838	2,792,979	2,740,740	3/31/2020
466247QP1	594,089	540,680	50,351	543,738	537,750	3/31/2020
00703QAD4	5,580,976	5,291,239	250,935	5,330,041	4,581,342	3/31/2020
25150NAB0	2,157,663	2,102,680	78,061	2,079,602	1,924,931	3/31/2020
36242DQY2	249,681	247,602	3,000	246,681	221,233	3/31/2020
55274QAK1	2,148,647	2,063,055	84,867	2,063,780	2,063,780	3/31/2020
362341FN4	1,694,852	1,569,303	125,734	1,569,118	1,463,950	3/31/2020
47232CAH7	4,604,227	4,520,672	21,681	4,582,546	4,029,647	3/31/2020
76112BNM8	8,489,315	7,873,473	167,540	8,321,775	7,436,235	3/31/2020
45669AAD6	4,990,904	4,865,082	118,125	4,872,779	4,611,935	3/31/2020
761118FL7	3,167,842	3,073,352	97,795	3,070,047	2,821,516	3/31/2020
761118FM5	3,089,014	2,933,566	101,656	2,987,358	2,987,358	3/31/2020
12669GR45	1,337,332	1,286,495	56,485	1,280,847	1,211,386	3/31/2020
761118BU1	1,761,088	1,660,717	89,005	1,672,083	1,672,083	3/31/2020
885220KW2	5,048,088	5,000,228	46,394	5,001,695	4,461,420	3/31/2020
05946XXP3	1,512,831	1,474,359	15,209	1,497,621	1,307,915	3/31/2020
17307GTY4	3,577,970	3,486,561	109,800	3,468,170	3,172,806	3/31/2020
05616MAG1	22,269,687	21,665,392	604,295	21,665,392	19,610,568	6/30/2020
26829DAE5	9,867,288	9,696,960	170,328	9,696,960	9,696,960	6/30/2020
36319WAJ8	14,245,840	14,185,125	60,715	14,185,125	13,847,927	6/30/2020
50188NAA6	12,843,180	12,620,700	222,480	12,620,700	12,414,927	6/30/2020
55953PAE5	1,381,240	1,348,340	32,900	1,348,340	1,020,222	6/30/2020
67389YAF2	13,525,389	13,354,740	170,649	13,354,740	12,689,766	6/30/2020
675923AG1	23,021,839	22,793,220	228,619	22,793,220	21,360,235	6/30/2020
75620RAC6	1,327,078	1,148,650	178,428	1,148,650	883,644	6/30/2020
760985S69	1,646,034	1,457,684	176,368	1,469,666	1,459,894	3/31/2020
059523AX8	3,710,251	3,523,794	186,456	3,523,794	3,383,415	6/30/2020
05949CHM1	1,470,523	1,275,974	43,245	1,427,278	1,427,278	6/30/2020
17307GTY4	3,341,625	3,260,690	80,934	3,260,690	3,239,529	6/30/2020
12667GAA1	7,978,342	7,682,059	296,283	7,682,059	7,635,603	6/30/2020
362341XE4	1,464,933	1,247,885	73,362	1,391,571	1,391,571	6/30/2020
45660LCK3	4,040,742	3,578,078	70,266	3,970,476	3,970,476	6/30/2020
47232CAH7	4,534,594	4,433,916	91,028	4,443,566	4,147,975	6/30/2020
46632YAC8	4,659,645	4,470,791	188,854	4,470,791	4,432,282	6/30/2020
65539CAK2	2,689,565	2,632,778	49,279	2,640,286	2,632,896	6/30/2020
74951PDQ8	829,724	40,351	789,373	40,351	40,351	6/30/2020
885220KW2	4,837,640	4,776,584	61,082	4,776,559	4,706,259	6/30/2020
94986MAA0	1,296,487	1,227,366	62,749	1,233,738	1,227,513	6/30/2020
01749PAN8	21,236,737	21,010,773	225,963	21,010,773	20,157,200	9/30/2020
05616MAG1	21,626,718	20,961,077	665,641	20,961,077	20,102,500	9/30/2020
26829DAE5	9,603,893	9,390,939	212,954	9,390,939	9,393,930	9/30/2020
44931BAE7	21,679,147	21,473,626	205,521	21,473,626	20,822,200	9/30/2020
55953PAE5	1,302,867	1,214,317	88,550	1,214,317	987,459	9/30/2020
75620RAC6	1,122,003	1,051,331	70,671	1,051,331	963,015	9/30/2020
			<u>\$ 31,554,076</u>			

**NOTES TO FINANCIAL STATEMENTS**

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	84,351,335
2. 12 Months or Longer		56,938,304

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

1. Less than 12 Months	\$2,493,251,615
2. 12 Months or Longer	1,439,435,077

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

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

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company has one reverse repurchase agreement accounted for as secured borrowing in the amount of \$100,000,000 with a maturity date of August 5, 2021.

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

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

J. Real Estate – No significant change.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets – No significant change.

M. Working Capital Finance Investments – Not applicable.

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

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	9	7	\$ 5,802,267	\$ 5,894,793	\$ 9,699,564	\$ 9,320,520
(2) LB&SS - AC	12	13	14,257,997	23,076,613	16,601,348	21,693,544
(3) Preferred Stock - AC	16	15	13,801,529	22,836,540	16,527,448	24,431,236
(4) Preferred Stock - FV	9	5	24,348,541	7,965,319	24,348,541	7,965,319
(5) Total (1+2+3+4)	46	40	\$ 58,210,334	\$ 59,773,265	\$ 67,176,901	\$ 63,410,619

AC - Amortized Cost

FV - Fair Value

P. Short Sales – Not applicable.

Q. Prepayment Penalties and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	86	0
(2) Aggregate amount of investment income	\$ 22,128,590	\$ -

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

No significant change.

**Note 7 – Investment Income**

No significant change.

**Note 8 – Derivative Instruments**

No significant change.

**NOTES TO FINANCIAL STATEMENTS****Note 9 – Income Taxes****A. Deferred tax assets and deferred tax liabilities**

(1) The components of the net deferred tax asset/ (liability) are as follows:

	09-2020			12-2019			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	\$ 186,424,568	\$ 15,937,955	\$ 202,362,523	\$ 200,851,965	\$ 210	\$ 200,852,175	\$ (14,427,397)	\$ 15,937,745	\$ 1,510,348
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	186,424,568	15,937,955	202,362,523	200,851,965	210	200,852,175	(14,427,397)	15,937,745	1,510,348
d. Deferred tax assets nonadmitted	78,778,576	(66,199,515)	12,579,061	82,089,820	(69,696,482)	12,393,338	(3,311,244)	3,496,967	185,723
e. Subtotal net admitted deferred tax asset	107,645,992	82,137,470	189,783,462	118,762,145	69,696,692	188,458,837	(11,116,153)	12,440,778	1,324,625
f. Deferred tax liabilities	73,844,166	66,199,515	140,043,681	83,560,764	69,696,482	153,257,246	(9,716,598)	(3,496,967)	(13,213,565)
g. Net admitted deferred tax assets/(net deferred tax liability)	\$ 33,801,826	\$ 15,937,955	\$ 49,739,781	\$ 35,201,381	\$ 210	\$ 35,201,591	\$ (1,399,555)	\$ 15,937,745	\$ 14,538,190

(2) Admission calculation components, SSAP No. 101:

	09-2020			12-2019			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ -	\$ 15,937,955	\$ 15,937,955	\$ -	\$ 210	\$ 210	\$ -	\$ 15,937,745	\$ 15,937,745
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	33,801,826	-	33,801,826	35,201,381	-	35,201,381	(1,399,555)	-	(1,399,555)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	33,801,826	-	33,801,826	35,201,381	-	35,201,381	(1,399,555)	-	(1,399,555)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	442,226,298	XXX	XXX	418,795,128	XXX	XXX	23,431,170
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	73,844,166	66,199,515	140,043,681	83,560,764	69,696,482	153,257,246	(9,716,598)	(3,496,967)	(13,213,565)
d. Deferred tax assets admitted as the result of application of SSAP No. 101	\$ 107,645,992	\$ 82,137,470	\$ 189,783,462	\$ 118,762,145	\$ 69,696,692	\$ 188,458,837	\$ (11,116,153)	\$ 12,440,778	\$ 1,324,625

(3) Other admissibility criteria:

	09-2020	12-2019
a. Ratio percentage used to determine recovery period and threshold limitation amount	773%	755%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 2,948,175,321	\$ 2,791,967,518

(4) Impact of tax planning strategies:

	09-2020		12-2019		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 186,424,568	\$ 15,937,955	\$ 200,851,965	\$ 210	\$ (14,427,397)	\$ 15,937,745
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	5.0%	0.0%	0.0%	0.0%	5.0%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	107,645,992	82,137,470	118,762,145	69,696,692	(11,116,153)	12,440,778
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	5.7%	0.0%	0.0%	0.0%	5.7%

b. Does the company's tax planning strategies include the use of reinsurance? Yes [ ] No [ X ]

**B. The Company has recognized all of its deferred tax liabilities.**

**NOTES TO FINANCIAL STATEMENTS**

C. Current income taxes incurred consist of the following major components:

(1) Current income tax expense:

	09-2020	12-2019	Change
a. Federal	\$ 24,365,043	\$130,450,377	\$ (106,085,334)
b. Foreign	10,869	7,394	3,475
c. Subtotal	24,375,912	130,457,771	(106,081,859)
d. Federal income tax (benefit) expense on net capital gains	26,831,831	15,335,780	11,496,051
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	<u>\$ 51,207,743</u>	<u>\$145,793,551</u>	<u>\$ (94,585,808)</u>

(2) Deferred tax assets:

	09-2020	12-2019	Change
a. Ordinary			
1 Discounting of unpaid losses	\$ -	\$ -	\$ -
2 Unearned premium reserve	-	-	-
3 Policyholder reserve	127,558,153	142,380,700	(14,822,547)
4 Investments	-	-	-
5 Deferred acquisition costs	50,787,166	50,552,967	234,199
6 Policyholder dividends accrual	-	-	-
7 Fixed assets	-	-	-
8 Compensation and benefits accrual	28,047	28,047	-
9 Pension accrual	752,663	709,359	43,304
10 Receivables - nonadmitted	1,118,596	1,468,053	(349,457)
11 Net operating loss carry-forward	-	-	-
12 Tax credit carry-forward	-	-	-
13 Other	1,940,981	1,596,344	344,637
14 Accruals	4,238,962	4,116,495	122,467
15 Amortization of intangibles	-	-	-
16 Underwriting expenses	-	-	-
99 Subtotal	<u>\$186,424,568</u>	<u>\$200,851,965</u>	<u>\$ (14,427,397)</u>
b. Statutory valuation allowance adjustment	-	-	-
c. Nonadmitted	78,778,576	82,089,820	(3,311,244)
d. Admitted ordinary deferred tax assets	<u>\$107,645,992</u>	<u>\$118,762,145</u>	<u>\$ (11,116,153)</u>
e. Capital			
1 Investments	\$ 15,937,745	\$ -	\$ 15,937,745
2 Net capital loss carry-forward	-	-	-
3 Real estate	-	-	-
4 Other	-	-	-
5 Non-insurance subsidiaries	210	210	-
99 Subtotal	<u>\$ 15,937,955</u>	<u>\$ 210</u>	<u>\$ 15,937,745</u>
f. Statutory valuation allowance adjustment	-	-	-
g. Nonadmitted	(66,199,515)	(69,696,482)	3,496,967
h. Admitted capital deferred tax assets	<u>\$ 82,137,470</u>	<u>\$ 69,696,692</u>	<u>\$ 12,440,778</u>
i. Admitted deferred tax assets	<u>\$189,783,462</u>	<u>\$188,458,837</u>	<u>\$ 1,324,625</u>

(3) Deferred tax liabilities:

	09-2020	12-2019	Change
a. Ordinary			
1 Investments	\$ 1,508,344	\$ 1,532,021	\$ (23,677)
2 Fixed assets	3,998,789	3,800,196	198,593
3 Deferred and uncollected premium	1,980,707	2,004,069	(23,362)
4 Policyholder reserves	7,381,571	8,859,947	(1,478,376)
5 Other	753,171	822,967	(69,796)
6 Policy loans	341,938	393,397	(51,459)
7 Other - Reserve transition adjustment	57,879,646	66,148,167	(8,268,521)
99 Subtotal	<u>\$ 73,844,166</u>	<u>\$ 83,560,764</u>	<u>\$ (9,716,598)</u>
b. Capital			
1 Investments	\$ 66,199,515	\$ 69,696,482	\$ (3,496,967)
2 Real estate	-	-	-
3 Other	-	-	-
99 Subtotal	<u>\$ 66,199,515</u>	<u>\$ 69,696,482</u>	<u>\$ (3,496,967)</u>
c. Deferred tax liabilities	<u>\$140,043,681</u>	<u>\$153,257,246</u>	<u>\$ (13,213,565)</u>

(4) Net deferred tax assets/(liabilities) \$ 49,739,781 \$ 35,201,591 \$ 14,538,190

**NOTES TO FINANCIAL STATEMENTS**

- D. The provision for federal income taxes incurred on operations is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference are as follows:

	<u>09-2020</u>	<u>12-2019</u>
Provision computed at statutory rate (operations and realized gains/losses)	\$ 70,643,230	\$ 34,206,839
Permanent differences:		
Interest expense	17,652	-
Dividend exclusion	(533,447)	(628,459)
Stock options	(116,215)	(321,007)
Company-owned life insurance	(961,448)	(1,225,396)
Tax exempt interest	(1,752,221)	(2,329,149)
Provision to return adjustments	(167,614)	(74,008)
Ceding commission	-	(107,153,819)
Other	145,392	343,195
Total permanent differences	<u>(3,367,901)</u>	<u>(111,388,643)</u>
Timing adjustments:		
Investment differences	40,845,271	(9,773,077)
Reserves	(5,075,651)	85,398,991
DAC tax adjustment	234,199	4,321,524
Legal services	29,460	(46,979)
Deferred and uncollected premiums	407,342	25,984
Accounts payable	72,878	69,429
Provision to return (primarily investment-related items)	(9,253,826)	(2,205,295)
Fixed assets	43,928	(85,617)
Bonus expense	(275,270)	(86,566)
Other	420,765	102,684
Total timing adjustments	<u>27,449,096</u>	<u>77,721,077</u>
Other adjustments		
Unrealized on options	(42,881,487)	145,154,219
Tax credits	(583,444)	(565,091)
Other	(51,751)	665,150
Total other adjustments	<u>(43,516,682)</u>	<u>145,254,278</u>
Federal income tax expense on operations and realized gains/losses	<u>\$ 51,207,743</u>	<u>\$ 145,793,551</u>
Gross change in deferred tax asset:		
Timing adjustments	(27,449,096)	(77,721,077)
Impact of non-admitted assets	349,457	37,165
Unrealized gains/losses	12,527,122	39,521,935
Software development	(184,309)	(125,363)
Other	32,913	(730,918)
Total change in deferred tax asset recorded directly to surplus	<u>(14,723,913)</u>	<u>(39,018,258)</u>
Total statutory income tax expense	<u>\$ 36,483,830</u>	<u>\$ 106,775,293</u>

- E. (1) The Company does not have any operating loss carry-forwards or capital loss carry-forwards available to offset future net income subject to federal income taxes.

- (2) The following are income taxes on operations and realized gains incurred in the current and prior years that will be available for recoupment in the event of future net losses:

Period	Ordinary	Capital	Total
2020	\$ -	\$ 9,600,937	\$ 9,600,937
2019	\$ -	\$ 12,776,142	\$ 12,776,142
2018	\$ -	\$ 11,887,535	\$ 11,887,535

- (3) The Company had no deposits to disclose under Section 6603 of the Internal Revenue Service Code.

- F. (1) The Company's federal income tax return is consolidated with the following entities – No significant change.

- (2) Tax allocation agreement – No significant change.

- G. Federal or Foreign Income Tax Loss Contingencies

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

- H. Repatriation Transition Tax (RTT) – Not applicable.

- I. Alternative Minimum Tax – Not applicable.

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## **NOTES TO FINANCIAL STATEMENTS**

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

No significant change.

### **Note 11 – Debt**

A. The Company has no capital notes or reverse repurchase agreements outstanding.

B. Federal Home Loan Bank Agreements

- (1) The Company became a member of the Federal Home Loan Bank (“FHLB”) on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned \$55,920,000 and \$51,920,000 of FHLB stock at September 30, 2020 and December 31, 2019, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately \$2,358,993,103 as of September 30, 2020. The Company’s FHLB borrowing capacity is based on the Company’s estimate of collateral eligible to be pledged with the FHLB. The deposit-type contract liabilities and related assets are accounted for in the Company’s general account.
- (2) FHLB Capital Stock
  - a. The Company held 300,000 shares of Class B membership stock at September 30, 2020 and December 31, 2019, respectively. The Company held 259,200 shares and 219,200 shares of activity stock at September 30, 2020 and December 31, 2019, respectively.
  - b. The Company has no membership stock eligible for redemption.
- (3) Collateral Pledged to FHLB
  - a. The amount of collateral pledged to the FHLB at September 30, 2020 was \$2,358,993,103 (fair value) and \$2,200,532,447 (carrying value). The total aggregate borrowing from the FHLB at September 30, 2020 was \$1,256,000,000.
  - b. The maximum amount of collateral pledged to the FHLB during the period was \$2,358,993,103 (fair value) and \$2,200,532,447 (carrying value) at September 30, 2020. The amount borrowed from the FHLB at the time of maximum collateral was \$1,256,000,000.
- (4) Borrowing from FHLB
  - a. The Company has accessed a total of \$1,256,000,000 as part of the funding agreement with the FHLB.
  - b. The maximum amount of borrowings from the FHLB during the period was \$1,256,000,000.
  - c. The current borrowings are not subject to prepayment penalties.

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

No significant change.

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

No significant change.

### **Note 14 – Contingencies**

No significant change.

### **Note 15 – Leases**

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

**NOTES TO FINANCIAL STATEMENTS****Note 20 – Fair Value Measurements**

A.

## (1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	-	-	-	-	-
Foreign government	-	-	-	-	-
Residential MBS	-	531,383	81,237	-	612,620
Commercial MBS	-	-	-	-	-
Asset backed securities	-	-	1,165,405	-	1,165,405
All other bonds	-	533,580	272,501	-	806,081
Total bonds	-	1,064,963	1,519,143	-	2,584,106
Non-affiliated preferred stock	-	-	9,264,802	-	9,264,802
Non-affiliated common stock	238,769,217	80,741	208,540,110	-	447,390,068
Equity index call options	-	669,496,032	-	-	669,496,032
Interest rate sw aps	-	114,151,652	-	-	114,151,652
Separate account assets	-	11,651,767	-	-	11,651,767
Total assets at fair value	<u>\$ 238,769,217</u>	<u>\$ 796,445,155</u>	<u>\$ 219,324,055</u>	<u>\$ -</u>	<u>\$ 1,254,538,427</u>
Liabilities at fair value					
Separate account liabilities	\$ -	\$ 11,651,767	\$ -	\$ -	\$ 11,651,767
Interest rate sw aps	-	-	-	-	-
Total liabilities at fair value	<u>\$ -</u>	<u>\$ 11,651,767</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 11,651,767</u>

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

	Beginning Balance at 6/30/2020	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	Sales	Ending Balance at 9/30/2020
Residential MBS	\$ 195	\$ 80,634	\$ -	\$ (14,701)	\$ (3,877)	\$ 19,620	\$ (634)	\$ 81,237
Asset backed securities	1,166,221	-	-	36,821	(36,005)	-	(1,632)	1,165,405
All other bonds	-	317,633	-	(45,132)	-	-	-	272,501
Non-affiliated preferred stock	8,775,717	302,000	(124,208)	-	11,292	300,001	-	9,264,802
Non-affiliated common stock	201,005,378	5,384,915	-	(1,506,852)	3,125,737	532,724	(1,792)	208,540,110
Total	<u>\$ 210,947,511</u>	<u>\$ 6,085,182</u>	<u>\$ (124,208)</u>	<u>\$ (1,529,864)</u>	<u>\$ 3,097,147</u>	<u>\$ 852,345</u>	<u>\$ (4,058)</u>	<u>\$ 219,324,055</u>

## (3) Fair Value Recognition of Transfers Between Levels

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

## (4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company'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, American Money Management Corporation ("AMMC"), an affiliate, is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC's internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, the investment manager considers widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

## (5) Derivative Assets and Liabilities

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

**NOTES TO FINANCIAL STATEMENTS**

- B. The Company has no additional fair value disclosures.
- C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item (4) above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
<b>Bonds:</b>							
U.S. Government and government agencies	\$ 35,750,066	\$ 30,409,119	\$ -	\$ 20,491,079	\$ 15,258,987	\$ -	\$ -
States, municipalities and political subdivisions	3,941,101,071	3,521,212,184	-	3,876,120,103	64,980,968	-	-
Foreign government	30,504,705	26,830,312	-	30,504,705	-	-	-
Residential MBS	2,042,930,912	1,833,615,334	-	1,925,840,557	117,090,355	-	-
Commercial MBS	705,027,803	668,861,601	-	696,170,898	8,856,905	-	-
Asset backed securities	4,522,443,520	4,506,919,765	3,995,000	3,833,501,910	684,946,610	-	-
Collateralized loan obligations	3,527,556,368	3,537,017,212	-	3,303,085,393	224,470,975	-	-
All other bonds	20,461,372,453	18,665,464,495	-	19,324,092,454	1,137,279,999	-	-
<b>Total bonds</b>	<b>\$ 35,266,686,898</b>	<b>\$ 32,790,330,022</b>	<b>\$ 3,995,000</b>	<b>\$ 33,009,807,099</b>	<b>\$ 2,252,884,799</b>	<b>\$ -</b>	<b>\$ -</b>
Non affiliated preferred stock	374,826,577	346,927,547	196,976,258	47,190,776	130,659,543	-	-
Non affiliated common stock	447,390,068	447,390,068	238,769,217	80,741	208,540,110	-	-
Other investments	251,881,658	223,725,126	-	251,881,658	-	-	-
Mortgage loans	1,553,316,000	1,535,489,220	-	-	1,553,316,000	-	-
Equity index call options	669,496,032	669,496,032	-	669,496,032	-	-	-
Interest rate sw aps - assets	114,151,652	114,151,652	-	114,151,652	-	-	-
Interest rate sw aps - liabilities	-	-	-	-	-	-	-
Variable annuity assets (separate accounts)	11,651,767	11,651,767	-	11,651,767	-	-	-
Cash, cash equivalents and short-term investments	2,197,956,764	2,197,956,764	2,197,956,764	-	-	-	-
Policy loans	80,839,997	80,839,997	-	-	80,839,997	-	-
<b>Total financial instruments</b>	<b>\$ 40,968,197,413</b>	<b>\$ 38,417,958,195</b>	<b>\$ 2,637,697,239</b>	<b>\$ 34,104,259,725</b>	<b>\$ 4,226,240,449</b>	<b>\$ -</b>	<b>\$ -</b>

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

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

**Note 21 – Other Items**

The table below shows the impact of certain non-recurring items on net income and surplus, primarily due to a reinsurance agreement and the impact of volatility in the stock market on fixed-indexed annuity (“FIA”) results.

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

	09/30/2020		
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	\$ 237,927,507	\$ 22,189,177	\$ 260,116,684
Net realized capital gains (losses)	(288,572,057)	60,716,956	(227,855,101)
Change in net deferred income tax - ordinary	33,465,921	(33,465,921)	-
HLR reserve impact	94,123,238	-	94,123,238
Derivative mark-to-market	189,662,426	(204,197,555)	(14,535,129)
Change in net unrealized gains*	-	48,344,293	48,344,293
Change in asset valuation reserve	-	109,287,750	109,287,750
Dividends to parent	-	(60,000,000)	(60,000,000)
Other	-	(3,394,307)	(3,394,307)
<b>As reported</b>	<b>\$ 266,607,035</b>	<b>\$ (60,519,607)</b>	<b>\$ 206,087,428</b>

\*includes common stocks, interest rate sw aps and other invested assets

	09/30/2019		
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	\$ 278,783,161	\$ 24,915,451	\$ 303,698,612
Net realized capital gains (losses)	(22,771,972)	8,404,610	(14,367,362)
Change in net deferred income tax	(49,029,480)	49,029,480	-
Reinsurance recapture	(11,402,860)	-	(11,402,860)
HLR reserve impact	(324,589,558)	-	(324,589,558)
HLR reinsurance amortization	382,692,210	(382,692,210)	-
Derivative mark-to-market	(290,803,562)	524,409,963	233,606,401
Change in net unrealized gains*	-	148,795,227	148,795,227
Change in asset valuation reserve	-	(108,173,833)	(108,173,833)
Dividends to parent	-	(115,000,000)	(115,000,000)
Other	-	4,707,274	4,707,274
<b>As reported</b>	<b>\$ (37,122,061)</b>	<b>\$ 154,395,963</b>	<b>\$ 117,273,902</b>

\*includes common stocks, interest rate sw aps and other invested assets

**Note 22 – Events Subsequent**

The Company entered into a block coinsurance agreement with Commonwealth Annuity and Life Insurance Company (“Commonwealth”) effective October 1, 2020. Under this agreement Great American Life has ceded approximately \$5.7 billion of deferred annuity reserves and transferred investments with a statutory carrying value of approximately \$5.7 billion and market value of approximately \$6.1 billion, to Commonwealth.

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## **NOTES TO FINANCIAL STATEMENTS**

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**Note 23 – Reinsurance**

No significant change.

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

Not applicable.

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

Reserves on accident and health contracts for incurred and loss adjustment expenses attributable to insured events of prior years developed as anticipated during the period. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

**Note 26 – Intercompany Pooling Arrangements**

Not applicable.

**Note 27 – Structured Settlements**

Not applicable.

**Note 28 – Health Care Receivables**

Not applicable.

**Note 29 – Participating Policies**

No significant change.

**Note 30 – Premium Deficiency Reserves**

Not applicable.

**Note 31 – Reserves for Life Contracts and Annuity Contracts**

No significant change.

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

No significant change.

**Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics**

No significant change.

**Note 34 – Premiums and Annuity Considerations Deferred and Uncollected**

No significant change.

**Note 35 – Separate Accounts**

No significant change.

**Note 36 – Loss/Claim Adjustment Expenses**

No significant change.

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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

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

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

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

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

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

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

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

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

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

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**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).

**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: \$ 0

**INVESTMENT**

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 511,657,247

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	359,172,246	377,125,747
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	1,000	1,000
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 359,173,246	\$ 377,126,747
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	One 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]

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	NO
131619	ARES Capital Management, LLC	549300R4YHRZ85UZU385	SEC	NO

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

18.2 If no, list exceptions:

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

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

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

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**GENERAL INTERROGATORIES (continued)**

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

**Life and Accident and Health Companies/Fraternal Benefit Societies**

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	Amount
1.1 Long-term mortgages in good standing	
1.11 Farm mortgages.....	\$ .....
1.12 Residential mortgages.....	\$ .....373,050,273
1.13 Commercial mortgages.....	\$ .....1,161,972,561
1.14 Total mortgages in good standing.....	\$ .....1,535,022,834
1.2 Long-term mortgages in good standing with restructured terms	
1.21 Total mortgages in good standing with restructured terms.....	\$ .....
1.3 Long-term mortgage loans upon which interest is overdue more than three months	
1.31 Farm mortgages.....	\$ .....
1.32 Residential mortgages.....	\$ .....466,386
1.33 Commercial mortgages.....	\$ .....
1.34 Total mortgages with interest overdue more than three months.....	\$ .....466,386
1.4 Long-term mortgage loans in process of foreclosure	
1.41 Farm mortgages.....	\$ .....
1.42 Residential mortgages.....	\$ .....
1.43 Commercial mortgages.....	\$ .....
1.44 Total mortgages in process of foreclosure.....	\$ .....0
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ .....1,535,489,220
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61 Farm mortgages.....	\$ .....
1.62 Residential mortgages.....	\$ .....
1.63 Commercial mortgages.....	\$ .....
1.64 Total mortgages foreclosed and transferred to real estate.....	\$ .....0
2. Operating Percentages:	
2.1 A&H loss percent.....	.....
2.2 A&H cost containment percent.....	.....
2.3 A&H expense percent excluding cost containment expenses.....	.....
3.1 Do you act as a custodian for health savings accounts?.....	Yes [ ] No [ X ]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....	\$ .....
3.3 Do you act as an administrator for health savings accounts?.....	Yes [ ] No [ X ]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....	\$ .....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes [ X ] No [ ]
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	Yes [ ] No [ ]

**Fraternal Benefit Societies Only:**

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

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

Date	Outstanding Lien Amount

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

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

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year to Date - Allocated by States and Territories

1	Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.		Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL L	206,854	83,977,353	62,130		84,246,337	
2. Alaska	AK L	8,113	339,484			347,597	
3. Arizona	AZ L	406,550	55,784,214	9,422		56,200,186	2,224,255
4. Arkansas	AR L	120,112	17,513,825	6,397		17,640,334	
5. California	CA L	4,414,808	253,495,028	5,439		257,915,275	84,376
6. Colorado	CO L	233,326	29,674,549	68,321		29,976,196	
7. Connecticut	CT L	355,375	44,901,652	208		45,257,235	44,485
8. Delaware	DE L	53,250	10,423,998			10,477,248	
9. District of Columbia	DC L	29,304	648,003			677,307	
10. Florida	FL L	1,694,679	196,467,397	255,188		198,417,264	38,924
11. Georgia	GA L	756,056	85,295,258	85,353		86,136,667	
12. Hawaii	HI L	227,094	27,174,154			27,401,248	
13. Idaho	ID L	75,772	13,046,529	3,222		13,125,523	
14. Illinois	IL L	783,344	80,552,962	121,896		81,458,202	
15. Indiana	IN L	189,574	77,793,389	121,931		78,104,894	109,550
16. Iowa	IA L	107,067	21,310,493	111,092		21,528,652	
17. Kansas	KS L	145,649	8,526,984	148,881		8,821,514	
18. Kentucky	KY L	165,382	45,598,774	222,254		45,986,410	
19. Louisiana	LA L	209,937	81,036,986	4,731		81,251,654	55,606
20. Maine	ME L	75,203	14,799,125	7,822		14,882,150	
21. Maryland	MD L	525,513	38,427,628	6,080		38,959,221	53,412
22. Massachusetts	MA L	440,253	58,418,582	929		58,859,764	2,111,651
23. Michigan	MI L	223,992	129,798,186	4,648		130,026,826	116,773
24. Minnesota	MN L	343,481	70,000,063	619		70,344,163	50,046
25. Mississippi	MS L	133,428	17,368,383	4,614		17,506,425	
26. Missouri	MO L	316,325	125,638,506	148,554		126,103,385	202,616
27. Montana	MT L	7,904	1,261,328	6,987		1,276,219	
28. Nebraska	NE L	163,670	6,427,182	60,217		6,651,069	
29. Nevada	NV L	276,670	17,817,430	8,226		18,102,326	
30. New Hampshire	NH L	67,935	7,321,280	48,539		7,437,754	579,449
31. New Jersey	NJ L	628,756	127,920,198	9,181		128,558,135	
32. New Mexico	NM L	180,668	4,574,802			4,755,470	
33. New York	NY N	126,059	18,390,050	5,659		18,521,768	
34. North Carolina	NC L	880,057	122,882,677	1,185,167		124,947,901	130,527
35. North Dakota	ND L	49,117	1,952,550			2,001,667	127,749
36. Ohio	OH L	481,353	132,038,200	37,440		132,556,993	61,118
37. Oklahoma	OK L	441,335	5,441,812	108,458		5,991,605	
38. Oregon	OR L	119,836	15,221,945	60,562		15,402,343	61,167
39. Pennsylvania	PA L	1,012,650	114,277,597	13,656		115,303,903	500,457
40. Rhode Island	RI L	49,204	10,373,370	1,100		10,423,674	
41. South Carolina	SC L	371,876	72,850,518	271,304		73,493,698	469,313
42. South Dakota	SD L	36,272	5,989,752	25		6,026,049	
43. Tennessee	TN L	388,099	123,616,624	228,199		124,232,922	
44. Texas	TX L	2,190,427	123,617,184	168,868		125,976,479	
45. Utah	UT L	113,527	17,199,380	43,599		17,356,506	
46. Vermont	VT L	30,368	2,652,499	8,459		2,691,326	
47. Virginia	VA L	839,582	35,168,113	170,278		36,177,973	
48. Washington	WA L	356,504	49,193,316	137,744		49,687,564	264,686
49. West Virginia	WV L	93,224	17,453,950	7,241		17,554,415	
50. Wisconsin	WI L	239,744	39,119,846	251,658		39,611,248	164,472
51. Wyoming	WY L	16,158	1,694,044			1,710,202	
52. American Samoa	AS N					0	
53. Guam	GU N	77,714				77,714	
54. Puerto Rico	PR N	774	270,000			270,774	
55. US Virgin Islands	VI L	3,275				3,275	
56. Northern Mariana Islands	MP N					0	
57. Canada	CAN N	1,231				1,231	
58. Aggregate Other Alien	OT .XXX.	61,033	1,559,818	0	0	1,620,851	0
59. Subtotal	.XXX.	21,545,463	2,664,296,970	4,232,298	0	2,690,074,731	7,450,632
90. Reporting entity contributions for employee benefit plans	.XXX.					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	.XXX.					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	.XXX.					0	
93. Premium or annuity considerations waived under disability or other contract provisions	.XXX.	163,190		159,298		322,488	
94. Aggregate other amounts not allocable by State	.XXX.	0	0	0	0	0	0
95. Totals (Direct Business)	.XXX.	21,708,653	2,664,296,970	4,391,596	0	2,690,397,219	7,450,632
96. Plus Reinsurance Assumed	.XXX.	3,303,864	388,983	4,863,028		8,555,875	
97. Totals (All Business)	.XXX.	25,012,517	2,664,685,953	9,254,624	0	2,698,953,094	7,450,632
98. Less Reinsurance Ceded	.XXX.	13,109,104	332,155,928	4,391,596		349,656,628	34,346
99. Totals (All Business) less Reinsurance Ceded	.XXX.	11,903,413	2,332,530,025	4,863,028	0	2,349,296,466	7,416,286

**DETAILS OF WRITE-INS**

58001. Other Alien	.XXX.	61,033	1,559,818			1,620,851	
58002.	.XXX.					0	
58003.	.XXX.					0	
58998. Summary of remaining write-ins for line 58 from overflow page	.XXX.	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	.XXX.	61,033	1,559,818	0	0	1,620,851	0
9401.	.XXX.					0	
9402.	.XXX.					0	
9403.	.XXX.					0	
9498. Summary of remaining write-ins for line 94 from overflow page	.XXX.	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	.XXX.	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 51  
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ..... 0

R - Registered - Non-domiciled RRGs..... 0  
Q - Qualified - Qualified or accredited reinsurer..... 0  
N - None of the above - Not allowed to write business in the state ..... 6

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

**Part 1 - Organizational Chart**

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Technical Industries, Inc.	DE	76-0080537	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
NCM Holdings (U.K.) Limited	GBR		
Neon Capital Managers	GBR		
Neon Holdings (U.K.) Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Neon Italy S.R.L. (60%)	ITA		
Neon Management Services Limited	GBR		
Neon Sapphire Underwriting Limited	GGY		
Neon Service Company (U.K.) Limited	GBR		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Orca Insurance Agency A/S (89.425%)	DNK		
Sampford Underwriting Limited #	GBR	98-0431601	
Xenon Agency Limited	GBR		
Helium Holdings Limited	BMU		
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>															
			31-1544320		1042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			N	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			27-2829629				Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	N	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	N	
			98-1073776				GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	99.990	American Financial Group, Inc.	N	2
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	GAI Australia Pty Ltd.	Ownership	0.010	American Financial Group, Inc.	N	2
			98-0556144				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							NCM Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Managers	GBR	NIA	NCM Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	
			98-0412245				Lavenham Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Italy S.R.L.	ITA	NIA	Neon Holdings (U.K.) Limited	Ownership	60.000	American Financial Group, Inc.	N	
							Neon Management Services Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Sapphire Underwriting Limited	GGY	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Service Company (U.K.) Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Studio Marketform SRL	ITA	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Underwriting Bermuda Limited	BMU	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	

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**SCHEDULE Y**

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

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

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084..	American Financial Group, Inc.	23418.....	73-0556513				Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
0084..	American Financial Group, Inc.	15380.....	73-1406844				Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
0084..	American Financial Group, Inc.	13794.....	38-3803661				Mid-Continent Excess and Surplus Insurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
0084..	American Financial Group, Inc.	23426.....	73-0773259				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			34-1607394				National Interstate Corporation.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			34-1899058				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			31-1548235				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			98-0191335				Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			66-0660039				Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			34-1607396				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			36-4670968				Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....	.....	American Financial Group, Inc.	.....N.....	4.
0084..	American Financial Group, Inc.	32620.....	34-1607395				National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
0084..	American Financial Group, Inc.	11051.....	99-0345306				National Interstate Insurance Company of Hawaii, Inc.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			43-1254631				TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
0084..	American Financial Group, Inc.	41106.....	95-3623282				Triumpher Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
0084..	American Financial Group, Inc.	21172.....	86-0114294				Vanliner Insurance Company.....	MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.	.....Y.....	...
			20-5546054				Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			46-4570914				Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
0084..	American Financial Group, Inc.	22179.....	95-2801326				Republic Indemnity Company of America.....	CA.....	IA.....	Great American Holding, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
0084..	American Financial Group, Inc.	43753.....	31-1054123				Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			59-1683711				Summit Consulting, LLC.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			59-3385208				Heritage Summit Healthcare, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			82-2462705				Summit Real Estate Holdings, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			59-3409855				Summit Holding Southeast, Inc.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
0084..	American Financial Group, Inc.	10701.....	59-1835212				Bridgefield Employers Insurance Company.....	FL.....	IA.....	Summit Holding Southeast, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
0084..	American Financial Group, Inc.	10335.....	59-3269531				Bridgefield Casualty Insurance Company.....	FL.....	IA.....	Bridgefield Employers Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
0084..	American Financial Group, Inc.	16691.....	31-0501234				Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
0084..	American Financial Group, Inc.	37990.....	31-0973761				American Empire Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			59-1671722				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
0084..	American Financial Group, Inc.	35351.....	31-0912199				American Empire Surplus Lines Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			31-1463075				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			59-2840291				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			25-1754638				Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			59-2840294				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...
			31-1277904				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.	.....N.....	...

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			83-1767590				CropSurance Agency, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			31-0589001				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			84-2358400				Human and Social Services Risk Purchasing Group, LLC.....	OH.....	NIA.....	Dempsey & Siders Agency, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			31-1341668				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....Y.....	...
			39-1404033				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			13-3628555				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....	.....	American Financial Group, Inc.....	.....N.....	3.
			81-0814136				GAI Mexico Holdings, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			31-1753938				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....Y.....	...
			31-1765544				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			61-1329718				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			74-2693636				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company.....	OH.....	RE.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			31-1652643				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York.....	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			31-1073664				Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			31-0856644				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			31-0918893				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	16618	83-1694393				Great American Underwriters Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			59-1263251				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			871850814				PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			31-1293064				Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			31-0686194				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			31-0883227				Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			31-1119320				TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
			31-0728327				Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...

Q13.3

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
<b>Asteris</b>	<b>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.														

Q13.4

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

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

**Explanations:**

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

**Bar Code:**



Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Accrued contractual fee income.....	34,083,729		34,083,729	35,099,821
2505. Inventory and prepaid assets on real estate holdings.....	1,749,775	1,749,775	0	
2506. Accounts receivable.....	596,884	596,884	0	
2597. Summary of remaining write-ins for Line 25.....	36,430,388	2,346,659	34,083,729	35,099,821

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31 Prior Year
2504. Accounts payable.....	4,354,185	6,849,893
2505. Unfunded commitment fee liability.....	55,413	101,986
2597. Summary of remaining write-ins for Line 25.....	4,409,598	6,951,879

**Additional Write-ins for Summary of Operations:**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income.....	13,521	97,657	102,112
08.397. Summary of remaining write-ins for Line 8.3.....	13,521	97,657	102,112

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	97,704,800	96,793,633
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	2,958,494	5,715,847
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		143,501
5. Deduct amounts received on disposals.....	32,117,387	298,103
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....	3,039,493	4,650,078
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	65,506,414	97,704,800
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	65,506,414	97,704,800

**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.....	1,370,236,028	1,012,500,838
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	128,125,321	492,420,112
2.2 Additional investment made after acquisition.....	69,828,782	67,249,200
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	32,700,910	201,934,121
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,535,489,220	1,370,236,028
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	1,535,489,220	1,370,236,028
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	1,535,489,220	1,370,236,028

**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.....	1,264,539,976	1,089,280,479
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	70,313,086	93,694,096
2.2 Additional investment made after acquisition.....	132,431,760	137,226,754
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	226	828
5. Unrealized valuation increase (decrease).....	30,754,699	38,502,264
6. Total gain (loss) on disposals.....	7,715,078	1,213,321
7. Deduct amounts received on disposals.....	51,291,179	93,497,980
8. Deduct amortization of premium and depreciation.....	1,440,440	1,879,785
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....	53,632,906	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,399,390,301	1,264,539,976
12. Deduct total nonadmitted amounts.....	1,000	1,000
13. Statement value at end of current period (Line 11 minus Line 12).....	1,399,389,301	1,264,538,976

**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.....	33,561,208,979	31,737,877,397
2. Cost of bonds and stocks acquired.....	5,092,588,826	5,665,197,946
3. Accrual of discount.....	80,789,998	80,826,802
4. Unrealized valuation increase (decrease).....	(22,398,283)	111,788,179
5. Total gain (loss) on disposals.....	83,630,939	57,037,726
6. Deduct consideration for bonds and stocks disposed of.....	4,598,785,537	4,029,197,476
7. Deduct amortization of premium.....	29,413,908	22,278,038
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	227,976,221	52,611,727
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	22,128,590	12,568,170
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	33,961,773,383	33,561,208,979
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	33,961,773,383	33,561,208,979

**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).....	21,126,264,491	957,920,205	1,193,041,492	(239,660,259)	21,663,979,060	21,126,264,491	20,651,482,945	21,443,351,251
2. NAIC 2 (a).....	11,972,957,249	206,144,354	326,019,752	209,721,258	11,669,109,385	11,972,957,249	12,062,803,109	10,956,234,642
3. NAIC 3 (a).....	725,296,260	9,204,612	68,498,423	28,339,567	849,954,308	725,296,260	694,342,016	532,609,841
4. NAIC 4 (a).....	178,377,571	13,914,135	26,985,528	13,312,882	156,290,001	178,377,571	178,619,060	108,757,055
5. NAIC 5 (a).....	75,930,188	625,861	13,379,768	8,034,173	65,615,914	75,930,188	71,210,454	88,248,715
6. NAIC 6 (a).....	16,727,431	304,229	390,398	1,287,889	15,365,593	16,727,431	17,929,150	13,854,769
7. Total Bonds.....	34,095,553,190	1,188,113,396	1,628,315,360	21,035,509	34,420,314,261	34,095,553,190	33,676,386,734	33,143,056,273
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	28,632,649	252,973	2,442,648	(124,771)	27,832,965	28,632,649	26,318,203	26,689,804
9. NAIC 2.....	246,032,786	13,000,000		(36,534)	193,883,056	246,032,786	258,996,252	174,284,139
10. NAIC 3.....							0	
11. NAIC 4.....	12,516,217	664,113	8,499,928	4,999,999	37,685,314	12,516,217	9,680,401	31,018,660
12. NAIC 5.....	63,080,366	348,672	5,000,000	(7,098,347)	44,377,857	63,080,366	51,330,690	38,453,592
13. NAIC 6.....	416,667	300,001		(114,667)	416,667	416,667	602,001	416,667
14. Total Preferred Stock.....	350,678,685	14,565,758	15,942,576	(2,374,321)	304,195,859	350,678,684	346,927,547	270,862,862
15. Total Bonds and Preferred Stock.....	34,446,231,874	1,202,679,154	1,644,257,936	18,661,188	34,724,510,120	34,446,231,874	34,023,314,281	33,413,919,135

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(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 \$.....846,730,216; NAIC 2 \$.....25,644,233; NAIC 3 \$.....4,080,308; NAIC 4 \$.....8,289,360; NAIC 5 \$.....504,627; NAIC 6 \$.....807,970.

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	885,901,668	XXX.....	884,787,437	9,583,676	5,077,894

**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.....	772,544,405	465,630,523
2. Cost of short-term investments acquired.....	1,103,459,180	704,041,641
3. Accrual of discount.....	2,101,254	631,747
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	181,947	1,377
6. Deduct consideration received on disposals.....	992,151,910	397,749,286
7. Deduct amortization of premium.....	152,369	11,597
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	80,839	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	885,901,668	772,544,405
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	885,901,668	772,544,405

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	941,120,612
2. Cost paid/(consideration received) on additions.....	410,630,568
3. Unrealized valuation increase/(decrease).....	(568,103,496)
4. SSAP No. 108 adjustments.....	
5. Total gain (loss) on termination recognized.....	
6. Considerations received/(paid) on terminations.....	
7. Amortization.....	
8. Adjustment to the book/adjusted carrying value of hedge item.....	
9. Total foreign exchange change in book/adjusted carrying value.....	
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	783,647,684
11. Deduct nonadmitted assets.....	
12. Statement value at end of current period (Line 10 minus Line 11).....	783,647,684

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

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

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

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

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE DB - VERIFICATION**

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	783,647,684	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....		
3. Total (Line 1 plus Line 2).....		783,647,684
4. Part D, Section 1, Column 5.....	783,647,684	
5. Part D, Section 1, Column 6.....		
6. Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7. Part A, Section 1, Column 16.....	783,647,684	
8. Part B, Section 1, Column 13.....		
9. Total (Line 7 plus Line 8).....		783,647,684
10. Part D, Section 1, Column 8.....	783,647,684	
11. Part D, Section 1, Column 9.....		
12. Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13. Part A, Section 1, Column 21.....		
14. Part B, Section 1, Column 20.....		
15. Part D, Section 1, Column 11.....		
16. Total (Line 13 plus Line 14 minus Line 15).....		0

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE E - PART 2 - VERIFICATION**

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	717,455,225	328,628,061
2. Cost of cash equivalents acquired.....	3,784,197,969	4,410,063,041
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	7,613	
6. Deduct consideration received on disposals.....	3,187,460,722	4,021,235,877
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,314,200,085	717,455,225
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	1,314,200,085	717,455,225

**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.....	Georgetown.....	MD..	07/30/1999....	Skipjack Cove Resort.....				32,904
Building, Land, and Improvements.....	Palm Beach.....	FL...	07/16/2004....	Sailfish Marina Resort.....				636,131
Building, Land, and Improvements.....	Charleston.....	SC...	05/01/2002....	Charleston Harbor Resort and Marina.....				154,555
0199999. Totals.....					0	0	0	823,590
0399999. Totals.....					0	0	0	823,590

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 Book/Adjusted Carrying Value Less Encumbrances Prior Year	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	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
	2 City	3 State						
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>								
200500ZZ2	Fort Walton Beach	FL		03/14/2019	4.751		266,518	42,000,000
290600ZB4	Jacksonville	FL		08/22/2018	5.171		203,992	41,000,000
353555ZZ1	Franklin	TN		11/01/2018	5.176		113,638	42,300,000
43805ZZZ5	Beaverton	OR		07/16/2019	4.596		82,368	30,300,000
440555ZZ6	Houston	TX		06/28/2018	5.168		489,155	71,000,000
560222ZA2	Lincolnshire	IL		01/24/2019	5.234		152,117	29,550,000
57163ZZZ1	Portland	OR		09/17/2019	4.392		74,578	28,700,000
700500ZZ7	Santa Monica	CA		04/30/2018	6.491	550,708		50,000,000
797241ZB5	Miramar Beach	FL		06/17/2019	6.011		690,227	30,100,000
797241ZZ2	Miramar Beach	FL		11/01/2018	6.087		4,274,811	102,900,000
91831ZZZ2	Colorado Springs	CO		08/19/2020	3.094	30,045,120		42,240,000
0599999	Total - Mortgages in Good Standing - Commercial Mortgages - All Other			XXX	XXX	30,595,828	6,347,405	510,090,000
<b>Mortgages in Good Standing - Mezzanine Loans</b>								
209999ZC8	Charleston	SC		06/18/2020	3.308	17,669,374		27,183,654
0699999	Total - Mortgages in Good Standing - Mezzanine Loans			XXX	XXX	17,669,374	0	27,183,654
0899999	Total - Mortgages in Good Standing			XXX	XXX	48,265,202	6,347,405	537,273,654
3399999	Total Mortgages			XXX	XXX	48,265,202	6,347,405	537,273,654

QE02

**SCHEDULE B - PART 3**

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

1 Loan Number	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
	2 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)					
019999ZZ7	West Bloomfield	MI		03/31/2017		104,393						104,393	104,393			0
030211ZZ2	Lehi	UT		09/22/2016		153,506						153,506	153,506			0
081533ZZ7	Ridgeway	SC		10/27/2014		88,389						88,389	88,389			0
114840ZA2	Coral Gables	FL		08/12/2016		172,668						172,668	172,668			0
165421ZZ4	Cape Cod	MA		05/06/2016		140,771						140,771	140,771			0
212555ZA7	Philadelphia	PA		01/31/2012		77,353						77,353	77,353			0
275222ZZ3	Austin	TX		04/26/2017		80,441						80,441	80,441			0
290700AB9	Memphis	TN		11/07/2019		106,205						106,205	106,205			0
380555ZZ8	Indianapolis	IN		02/22/2019		74,671						74,671	74,671			0
494266ZZ5	The Woodlands	TX		03/25/2015		112,274						112,274	112,274			0
502413ZZ3	Salt Lake City	UT		11/08/2013		96,228						96,228	96,228			0
517777ZZ4	Prescott	AZ		05/28/2015		121,090						121,090	121,090			0
560222ZA2	Lincolnshire	IL		01/24/2019		19,928						19,928	19,928			0
581222ZZ2	Baltimore	MD		08/22/2012		24,659,032						24,659,032	24,659,032			0
624999ZZ4	Tucson	AZ		06/30/2014		97,857						97,857	97,857			0

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	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	
	2 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
696551ZZ6	Carlsbad	CA		10/17/2013		179,079						179,079	179,079			.0	
700500ZZ7	Santa Monica	CA		04/30/2018		(531,152)						(531,152)	(531,152)			.0	
74951ZZY5	Pearland	TX		12/06/2013		71,401						71,401	71,401			.0	
797240ZA9	Destin	FL		12/19/2013		308,831						308,831	308,831			.0	
816849ZZ9	Orlando	FL		05/17/2013		88,196						88,196	88,196			.0	
90399ZZZ8	Indianapolis	IN		08/27/2019		81,157						81,157	81,157			.0	
934432ZZ1	Burbank	CA		11/12/2013		70,875						70,875	70,875			.0	
955555ZZ3	Phoenix	AZ		05/17/2013		62,472						62,472	62,472			.0	
983444ZZ6	Lehi	UT		02/24/2014		165,973						165,973	165,973			.0	
Old Standard	Cincinnati	OH		01/01/2006		6,801						6,801	6,801			.0	
0299999	Total - Mortgages With Partial Repayments					26,608,439	0	0	0	0	0	0	26,608,439	26,608,439	0	0	0
0599999	Total Mortgages					26,608,439	0	0	0	0	0	0	26,608,439	26,608,439	0	0	0

**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		
<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.....			2,427,183			3.660		
000000 00 0	Gryphon Mezzanine Partners, LP.....		San Francisco.....	CA..	Gryphon Mezzanine Partners, GP, L.P.....		11/30/2017.....			563,831			6.380		
000000 00 0	NB Direct Access Insurance SPV, LLC.....		New York.....	NY..	NB Direct Access Associates LP.....		08/21/2020.....		187,692				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.....			1,600,046			0.860		
000000 00 0	SAAS Capital Fund III.....		Cincinnati.....	OH..	SC GP III, LLC.....		08/09/2018.....			187,500			4.930		
000000 00 0	Sierra Senior Loan Strategy JV I LLC.....		New York.....	NY..	Medley Capital, LLC.....		07/16/2015.....			675,000			10.970		
000000 00 0	TTGA C-1 MMF, LP.....		Cincinnati.....	OH..	TTGA C-1 MMF GP LLC.....		12/18/2017.....			20,537			65.860		
000000 00 0	Yukon Capital Partners II L.P.....		Minneapolis.....	MN..	Yukon Partners II, LLC.....		07/17/2014.....	2		59,215			2.260		
000000 00 0	Yukon Capital Partners III L.P.....		Minneapolis.....	MN..	Yukon Partners III, LLC.....		07/18/2017.....	2		95,182			1.250		
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	5,628,494	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.....			100,000			4.430		
000000 00 0	AMMC CLO 23 UBS WAREHOUSE.....		George Town.....	CYM.	UBS Securities LLC.....		09/02/2020.....		5,000,000				65.000		
000000 00 0	Blackstone Tactical Opportunities III, LP.....		New York.....	NY..	Blackstone Tactical Opportunities Associates III LLC.....		02/08/2019.....			205,207			0.190		
000000 00 0	Bridge Growth Partners L.P.....		New York.....	NY..	Bridge Growth Partners GP L.P.....		07/15/2014.....	3		87,500			3.960		
000000 00 0	Cintrifuse Syndicate Fund II, LLC.....		Cincinnati.....	OH..	Cintrifuse Fund Management II, LLC.....		09/18/2017.....	1		76,623			4.460		
000000 00 0	Corsair V Financial Services Capital Partners LP.....		New York.....	NY..	Corsair V Management, LP.....		06/25/2018.....			1,129,712			1.350		
000000 00 0	The Cranemere Group Limited.....		London.....	GBR.	The Cranemere Group Limited.....		05/21/2014.....			2,459,803			7.360		
000000 00 0	Energy Impact Fund LP.....		New York.....	NY..	Energy Impact Partners, LLC.....		05/11/2017.....			257,103			1.250		
000000 00 0	Foresite Capital Fund V, LP.....		San Francisco.....	CA..	Foresite Capital Management V, LLC.....		06/08/2020.....			600,000			1.220		
000000 00 0	Foresite Capital Opportunity Fund V, LP.....		San Francisco.....	CA..	Foresite Capital Opportunity Management V, LLC.....		06/29/2020.....			100,000			1.220		
000000 00 0	Goldner Hawn Fund VII L.P.....		Minneapolis.....	MN..	Goldner Hawn GP, LLC.....		04/29/2019.....			25,000			1.730		
000000 00 0	Greenspring Opportunities V, LP.....		Owings Mills.....	MD..	Greenspring Opportunities General Partner V, LP.....		01/22/2018.....	1		70,000			0.770		
000000 00 0	Greenspring Opportunities VI, LP.....		Owings Mills.....	MD..	Greenspring Opportunities VI, LP.....		01/21/2020.....	1		150,000			0.300		
000000 00 0	Greenspring Global Partners VIII, L.P.....		Owings Mills.....	MD..	Greenspring General Partner VIII, LP.....		07/14/2017.....	1		168,216			10.780		
000000 00 0	GreyLion Capital LP.....		New York.....	NY..	GreyLion Capital GP LLP.....		08/20/2014.....	3		29,307			2.070		
000000 00 0	GreyLion Capital II LP.....		New York.....	NY..	GreyLion Capital II GP LLP.....		02/28/2018.....	3		144,595			1.200		
000000 00 0	Gryphon Partners IV, L.P.....		San Francisco.....	CA..	Gryphon GenPar IV, L.P.....		12/06/2016.....	3		13,392			0.440		
000000 00 0	Gryphon Partners V, L.P.....		San Francisco.....	CA..	Gryphon GenPar V, L.P.....		08/29/2018.....	3		339,651			0.580		
000000 00 0	Narya Capital Fund I, L.P.....		New York.....	NY..	Narya Capital Fund I, L.P.....		03/20/2020.....			189,000			2.210		
000000 00 0	NB Dyal IV US Investors, LP.....		Cincinnati.....	OH..	NB Dyal Associates IV, LP.....		06/11/2018.....	3		560,000			0.260		
000000 00 0	NB Secondary Opportunities Fund III L.P.....		New York.....	NY..	NB Secondary Opportunities Associates III L.P.....		05/23/2013.....	3		90,000			0.840		
000000 00 0	NB Secondary Opportunities Fund IV L.P.....		New York.....	NY..	NB Secondary Opportunities Associates IV L.P.....		04/19/2017.....	3		150,000			0.430		
000000 00 0	NB Strategic Capital LP.....		New York.....	NY..	NB Strategic Capital Associates LP.....		03/05/2020.....	3		512,500			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		79,083			0.860		
000000 00 0	Orchard Tosca Investment Partners, L.P.....		Mason.....	OH..	Orchard Investment Management, LLC.....		08/19/2011.....			1,268,945			47.700		
000000 00 0	Refinery Venture Fund I, LP.....		Cincinnati.....	OH..	Refinery Management, LLC.....		11/20/2017.....			15,000			12.780		
000000 00 0	River Cities Capital Fund VI, LP.....		Cincinnati.....	OH..	River Cities Management VI, LLC.....		02/15/2018.....	3		560,000			3.500		

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	Rivercrest Capital Partners, LP	Fort Worth	TX	Rivercrest Capital GP, LLC		04/02/2018			1,301,343			4.330
000000 00 0	Roark Capital Partners Fund V, LP	Atlanta	GA	Roark Capital GenPar V, LP		11/01/2018		306,985				0.130
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps GP II, L.P.		01/08/2010	3	39,591				1.030
000000 00 0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps GP III, LLC		06/08/2016	3	1,143,676				1.100
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, GP LP		08/19/2013	3	185,193				1.730
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, GP LP		08/19/2013	3	40,541				1.800
000000 00 0	Solamere Capital Fund III, LP	Boston	MA	Solamere Capital Fund III GP, LP		11/20/2018	3	934,424				1.500
000000 00 0	Trilantic Capital Partners VI, LP	New York	NY	Trilantic Capital Partners Associates VI L.P.		07/25/2018		68,652				0.490
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium I GP, LLC		06/26/2015	3	384,924				2.240
000000 00 0	Tritium Partners II, LLC	Austin	TX	Tritium II GP, LLC		11/13/2019	3	460,738				2.050
000000 00 0	Vivo Capital Fund IX, LP	Palo Alto	CA	Vivo Capital IX, LLC		09/09/2019		622,694				0.350
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								5,000,000	14,869,399	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		723,333				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		700,000				3.470
000000 00 0	LCN NA Fund III-D, LP	New York	NY	LCN North American GP III, L.P.		08/23/2019		50,423				0.450
000000 00 0	LPI Noteholder, LLC	Philadelphia	PA	L-A LPI Management, LLC		08/28/2020		6,000,000				40.000
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Lubert-Adler Group VII-B, LLC		04/07/2017		1,250,000				4.290
000000 00 0	NB Real Estate Secondary Opportunities Fund LP	New York	NY	NB Real Estate Secondary Opportunities Associates, LP		12/05/2018		362,500				1.370
000000 00 0	Osprey Pointe Sandestin, LLC	Miramar Beach	FL	Sandestin Investments, LLC		12/19/2018		123,291				38.500
000000 00 0	PRCP-Atlanta Canopy Partners, LP	Norcross	GA	PRCP-Atlanta Canopy Partners Managers, LP		04/02/2019		121,600				40.000
000000 00 0	PRCP-AZ Arcadia Cove Partners, LP	Phoenix	AZ	PRCP-AZ Arcadia Cove Partners Managers, LP		08/05/2020		1,132,824	10,243,107			40.000
000000 00 0	PRCP-CO Deer Crest Partners, LP	Broomfield	CO	PRCP-CO Deer Crest Partners Managers, LP		05/15/2019		44,800				40.000
000000 00 0	PRCP-CO Governor's Park, LP	Fort Collins	CO	PRCP-CO Governor's Park Managers, LP		11/18/2019		94,800				40.000
000000 00 0	PRCP-CO Spyglass Creek, LP	Denver	CO	PRCP-CO Spyglass Creek Managers, LP		10/23/2019		53,200				40.000
000000 00 0	PRCP-CS Partners II, LP	Colorado Springs	CO	PRCP-CS Partners II Managers, LP		09/15/2017		34,800				40.000
000000 00 0	PRCP-Missouri Partners, L.P.	St. Charles	MO	PRCP-Missouri Partners Managers, LP		10/22/2015		38,400				40.000
000000 00 0	PRCP-Murietta Partners, LP	Phoenix	AZ	PRCP-Murietta Partners Managers, LP		05/15/2018		70,000				40.000
000000 00 0	PRCP-NC Wilmington Partners II, LP	Wilmington	NC	PRCP-NC Wilmington Partners II Managers, LP		05/08/2018		52,000				40.000
000000 00 0	PRCP-Phoenix III Partners, LP	Phoenix	AZ	PRCP-Phoenix III Partners Managers, LP		08/03/2017		244,800				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		58,000				40.000
000000 00 0	PRCP-Stuart Partners, L.P.	Stuart	FL	PRCP-Stuart Partners Managers, LP		12/06/2016		76,000				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		52,000				40.000
000000 00 0	PRCP-Tempe/Mesa Partners	Phoenix	AZ	PRCP-Tempe/Mesa Partners Managers, LP		05/15/2018		135,600				40.000
000000 00 0	PRCP-Woodland Hills, LP	Colorado Springs	CO	PRCP-Woodland Hills Managers, LP		11/13/2018		38,500				40.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								7,132,824	14,567,154	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		12/06/2016		240,293				65.000
000000 00 0	Mountain View Grand Holding Company, LLC	Whitefield	NH	Mountain View Grand Holding Company, LLC		08/29/2018		541,549				65.000

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
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0	781,842	0	0	XXX
4899999. Subtotal - Unaffiliated.....								12,320,515	35,065,047	0	0	XXX
4999999. Subtotal - Affiliated.....								0	781,842	0	0	XXX
5099999. Totals.....								12,320,515	35,846,890	0	0	XXX

**SCHEDULE BA - PART 3**

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

QE03.2

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (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>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	202,709				0		202,709	202,709			0	199,228
000000	00 0	Gryphon Mezzanine Partners, LP.....	San Francisco.....	CA..	Return of Capital.....	11/30/2017	08/27/2020	7,471				0		7,471	7,471			0	415,728
000000	00 0	NB Private Equity Credit Opportunities Fund LP.....	New York.....	NY..	Return of Capital.....	06/07/2017	07/31/2020	9,205				0		9,205	9,205			0	120,477
000000	00 0	SAAS Capital Fund III.....	Cincinnati.....	OH..	Return of Capital.....	08/09/2018	07/10/2020	150,000				0		150,000	150,000			0	32,386
000000	00 0	Sagard Credit Partners, LP.....	Toronto.....	CAN	Return of Capital.....	10/09/2018	09/04/2020	296,350				0		296,350	296,350			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.....								665,735	0	0	0	0	665,735	665,735	0	0	0	0	947,978
<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		39,219	39,219			0	17,118
000000	00 0	GreyLion Capital LP.....	New York.....	NY..	Return of Capital.....	08/20/2014	07/01/2020	1,002				0		1,002	1,002			0	
000000	00 0	Gryphon Partners IV, L.P.....	San Francisco.....	CA..	Return of Capital.....	12/06/2016	08/18/2020	42,263				0		42,263	42,263			0	74,001
000000	00 0	L-A Saturn Acquisition, L.P.....	Philadelphia.....	PA..	Return of Capital.....	01/16/2015	07/02/2020	1,467,166				0		1,467,166	1,467,166			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	372,455				0		372,455	372,455			0	
000000	00 0	NB Secondary Opportunities Fund III L.P.....	New York.....	NY..	Return of Capital.....	05/23/2013	09/28/2020	579,209				0		579,209	579,209			0	85,105
000000	00 0	NB Secondary Opportunities Fund IV L.P.....	New York.....	NY..	Return of Capital.....	04/19/2017	09/30/2020	138,553				0		138,553	138,553			0	114,790
000000	00 0	NB Strategic Capital LP.....	New York.....	NY..	Return of Capital.....	03/05/2020	07/22/2020	133,859				0		133,859	133,859			0	
000000	00 0	NB Strategic Co-Investment Partners III L.P.....	New York.....	NY..	Return of Capital.....	01/28/2016	08/06/2020	361,741				0		361,741	361,741			0	534,347
000000	00 0	Orchard Tosca Investment Partners, L.P.....	Mason.....	OH..	Return of Capital.....	08/19/2011	07/06/2020	382,050				0		382,050	382,050			0	
000000	00 0	Private Equity Solutions SCSp.....	Munzbach.....	LUX	Return of Capital.....	12/16/2019	07/13/2020	258,803				0		258,803	258,803			0	
000000	00 0	Solamere Capital Fund II, LP.....	Boston.....	MA..	Return of Capital.....	08/19/2013	08/28/2020	53,914				0		53,914	53,914			0	214,313
000000	00 0	Solamere Capital Fund II-A, LP.....	Boston.....	MA..	Return of Capital.....	08/19/2013	08/28/2020	16,181				0		16,181	16,181			0	87,543
000000	00 0	Solamere Capital Fund III, LP.....	Boston.....	MA..	Return of Capital.....	11/20/2018	09/29/2020	73,852				0		73,852	73,852			0	360,572
000000	00 0	Stefac, LP.....	Orlando.....	FL..	Dissolution.....	10/22/2019	08/05/2020	7,500,000				0		7,500,000	15,215,078	7,715,078	7,715,078	7,715,078	421,875
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								11,420,266	0	0	0	0	11,420,266	19,135,344	0	7,715,078	7,715,078	2,019,139	

**SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (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>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	.....	.....170,000	.....170,000	.....	.....	.....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	.....	.....73,640	.....73,640	.....	.....	.....0	.....(3,651)
000000 00 0	LPI Noteholder, LLC.....	Philadelphia.....	PA..	Return of Capital.....	08/28/2020	09/05/2020	.....58,331	.....	.....	.....	.....	.....0	.....	.....58,331	.....58,331	.....	.....	.....0	.....
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP.....	Philadelphia.....	PA..	Return of Capital.....	04/07/2017	09/18/2020	.....46,045	.....	.....	.....	.....	.....0	.....	.....46,045	.....46,045	.....	.....	.....0	.....1,683,321
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	.....	.....17,237	.....17,237	.....	.....	.....0	.....72,462
000000 00 0	Righetti Ranch, L.P.....	San Luis Obispo.....	CA..	Return of Capital.....	06/26/2015	09/25/2020	.....1,050,000	.....	.....	.....	.....	.....0	.....	.....1,050,000	.....1,050,000	.....	.....	.....0	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....1,415,252	.....0	.....0	.....0	.....0	.....0	.....0	.....1,415,252	.....1,415,252	.....0	.....0	.....0	.....1,895,782
<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	.....9,610	.....	.....	.....	.....	.....0	.....	.....9,610	.....9,610	.....	.....	.....0	.....(53,061)
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							.....9,610	.....0	.....0	.....0	.....0	.....0	.....0	.....9,610	.....9,610	.....0	.....0	.....0	.....(53,061)
<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	.....	.....4,080,000	.....4,080,000	.....	.....	.....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>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	.....	.....443,917	.....443,917	.....	.....	.....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.....							.....18,025,170	.....0	.....0	.....0	.....0	.....0	.....0	.....18,025,170	.....25,740,249	.....0	.....7,715,078	.....7,715,078	.....4,566,271
4999999. Subtotal - Affiliated.....							.....9,610	.....0	.....0	.....0	.....0	.....0	.....0	.....9,610	.....9,610	.....0	.....0	.....0	.....(53,061)
5099999. Totals.....							.....18,034,780	.....0	.....0	.....0	.....0	.....0	.....0	.....18,034,780	.....25,749,859	.....0	.....7,715,078	.....7,715,078	.....4,513,210

QE03.3

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

**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		6,767,098		38,341	1
0599999	Total - Bonds - U.S. Government					6,767,098	0	38,341	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>									
24023#	AA 7		07/01/2020	Private Placement		17,634	17,634		1PL
2499999	Total - Bonds - U.S. Political Subdivisions of States					17,634	17,634	0	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
3137FW	WC 0		09/15/2020	CANTOR FITZGERALD + CO		2,135,625		40,479	1
45203L	CT 8		08/03/2020	Direct		9,869	9,869		1FE
575832	P4 6		07/13/2020	JEFFRIES & COMPANY		585,000	585,000	6,772	1Z
575832	R2 8		07/13/2020	JEFFRIES & COMPANY		1,770,000	1,770,000	20,490	1FE
64971X	ST 6		09/28/2020	JP MORGAN SECURITIES INC		2,892,678	2,930,000	53,839	1Z
64971X	SU 3		09/28/2020	JP MORGAN SECURITIES INC		5,005,419	5,070,000	93,161	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					12,398,590	10,364,869	214,741	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
01448T	AA 2	C	08/20/2020	Bank of America Merrill Lynch		106,916	110,496	149	1FE
03330P	AJ 8		09/17/2020	GREENSLEDGE CAPITAL MARKETS LLC		8,000,000	8,000,000		1FE
03666L	AA 0	C	09/18/2020	BNP Paribas		8,000,000	8,000,000		1Z
038413	AA 8		08/19/2020	KEYBANK CAPITAL MARKETS INC		7,998,522	8,000,000		1FE
05492A	AJ 0	C	09/10/2020	PIPR		52,250,000	52,250,000	249,264	1FE
05492K	AA 7	C	07/01/2020	MORGAN STANLEY CO				(158)	1FE
05541T	AN 1		07/10/2020	GOLDMAN		4,392,708	4,400,000	972	2FE
05950P	AF 0		09/01/2020	Direct		544	544		1FM
05954D	AL 0		09/01/2020	Direct		57	57		1FM
05969A	AA 3		08/10/2020	PIPR		10,000,000	10,000,000		2FE
088555	ZE 0		07/30/2020	PAYMENT IN KIND		4,036	4,036		4Z
08888#	AA 4		09/01/2020	Various		42,377	42,377		5GI
09261L	AA 6		07/08/2020	CITIGROUP		11,948,520	12,000,000		2FE
093662	AH 7		08/04/2020	JP Morgan		9,968,700	10,000,000		2FE
09748R	AA 6		09/29/2020	BARCLAYS CAPITAL INC FIXED INC		8,000,000	8,000,000		2Z
10240#	AA 3		09/17/2020	AFG Private Placement		250,140	250,140		5
12530M	AA 3		07/14/2020	GOLDMAN		9,998,618	10,000,000		1FE
12530M	AB 1		07/14/2020	GOLDMAN		9,995,330	10,000,000		1FE
12641P	BC 7		09/01/2020	Direct			9,468		4FM
12641Q	AJ 1		09/01/2020	Direct			199		1FM
12641Q	AS 1		08/01/2020	Direct			3,005		1FM
12641Q	AW 2		08/01/2020	Direct			1		1FM
12641Q	CZ 3		09/01/2020	Direct			215		1FM
126673	DR 0		07/01/2020	CREDIT SUISSE SECURITIES (USA)				(2,554)	1FM
156777	ZZ 0		08/24/2020	AFG Private Placement		460,526	460,526		1Z
156777	ZZ 0		09/21/2020	AFG Private Placement		263,158	263,158		1Z
174610	AV 7		09/30/2020	Various		36,000,000	36,000,000	324,686	2FE
23316#	AA 5		08/12/2020	Not Available		9,550,000	9,550,000		1Z
233599	ZC 6		07/31/2020	Various		1,352,438	1,352,438		5Z
26875U	ZA 1		08/10/2020	AFG Private Placement		166,667	166,667		6*
30298N	AG 2		09/10/2020	Bank of America Merrill Lynch		5,662,673	5,929,500	7,922	1Z
31429#	AA 2		07/15/2020	Not Available		4,903,224	4,903,224		2

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
31429# AB 0	FEDEX CHINO CONTROL PASS-THRU TRUST,SERI		07/15/2020	Not Available		1,470,967	1,470,967		1Z
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A		07/20/2020	BARCLAYS CAPITAL INC FIXED INC		14,880,489	15,000,000		1FE
33766N AJ 3	FIRST BANK 4.50 FIXED TO FLOAT 9/1/2030		08/31/2020	Not Available		7,000,000	7,000,000		2Z
34955Y AN 9	FCBSL B2R2 - CDO		08/05/2020	GOLDMAN		24,000,000	24,000,000		1FE
34961J AS 3	FCO A1FR2 - CDO		08/04/2020	Natixis		36,000,000	36,000,000		1FE
34961P AL 4	FORTRESS CREDIT BSL V LIMITED		09/14/2020	NETBANK		16,000,000	16,000,000		1FE
34961W AU 9	FCO BFR - CDO		08/18/2020	Natixis		8,700,000	8,700,000		1FE
35709B AC 9	FREMF 2018-KF50 B - CMBS		09/11/2020	CITIGROUP		1,536,777	1,637,047	1,962	1Z
362341 XE 4	GSR 2005-AR7 5A1 - CMO/RMBS		07/01/2020	Direct				161	1FM
36255# AA 0	GSO STONE STREET LLC		09/14/2020	AFG Private Placement		679,887	679,887		1PL
38173M AA 0	GOLUB CAPITAL BDC INC		09/29/2020	JP Morgan		10,991,200	11,000,000		2FE
381741 AC 1	GCBDC A1 - CDO		08/07/2020	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000		1FE
436106 AC 2	HOLLYFRONTIER CORP		09/14/2020	Bank of America Merrill Lynch		12,977,120	13,000,000		2FE
43722* AA 5	HOME DEPOT SOUTH WINDSOR CTL 3.37 11/15/		08/15/2020	Not Available		3,190,489	3,190,489		1Z
45254N NT 0	IMM 2005-3 M1 - RMBS		09/25/2020	Direct				902	1FM
45660L V9 7	INDX 2005-AR31 1A1 - CMO/RMBS		08/01/2020	Direct				1,172	1FM
472321 AH 1	JMAC 2008-R2 2A3 - CMO/RMBS		09/01/2020	JEFFRIES & CO				4	1FM
472321 AK 4	JMAC 2008-R2 3A2 - CMO/RMBS		09/01/2020	Direct				18,410	1FM
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2020	Direct				10	1FM
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/25/2020	Direct				805	1FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Direct				1,219	1FM
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Direct				472	1FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		07/01/2020	Direct				122	1FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		07/01/2020	Direct				21	4FM
47232D EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Direct				9,753	1FM
47232D ET 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Direct				28,646	1FM
47232D FE 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2020	Direct				8,918	1FM
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Direct				456	1FM
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		07/01/2020	Direct				3,977	1FM
47232V DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Direct				23,950	1FM
47232V DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/01/2020	Direct				2,019	1FM
47232V DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/01/2020	Direct				1,811	1FM
47232V DQ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		07/01/2020	Direct				22	1FM
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Direct				20	1FM
47232V GA 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		07/01/2020	Direct				236	1FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/01/2020	Direct				3,035	1FM
48669R AB 7	KCAP F3C B - CDO		08/18/2020	RAYMOND JAMES & ASSOCIATES INC		1,455,000	1,500,000	6,899	1FE
50196@ AA 5	LCN NORTH AMERICAN FUND III-D LP		08/11/2020	AFG Private Placement		453,825	453,825		1PL
63862X AA 0	NHLT 201 A - RMBS		09/21/2020	CREDIT SUISSE SECURITIES (USA)		6,999,996	7,000,000		1FE
63946T AA 9	NB Direct Access Ins SPB Senior 5.00 07/		08/21/2020	PRIVATE PLACEMENT		750,767	750,767		4Z
667339 AA 3	NORTHWEST BANCSHARES INC		09/02/2020	PIPR		8,000,000	8,000,000		2Z
67114* AA 0	ORCC FINANCING IV LLC		08/24/2020	AFG Private Placement		4,222,222	4,222,222		1PL
674135 EM 6	OAK 1999-A M2 - ABS		08/01/2020	Direct		4,228	4,228		6FE
691205 AA 6	OWL ROCK TECHNOLOGY FINANCE CORP		09/16/2020	GOLDMAN		7,835,000	7,250,000	130,500	2FE
691205 AC 2	OWL ROCK TECHNOLOGY FINANCE CORP		09/16/2020	GOLDMAN		13,907,040	14,000,000		2FE
69121K AD 6	OWL ROCK CAPITAL CORP		07/16/2020	Bank of America Merrill Lynch		7,940,320	8,000,000		2FE

QE04.1

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
693656 AB 6	PVH CORP.....		07/06/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		9,962,500	10,000,000		2FE.....
700658 AA 5	PARK NATIONAL CORP.....		08/17/2020.....	PIPR.....		11,500,000	11,500,000		2FE.....
70163Q AA 6	PARLI A - CDO.....	C.....	07/16/2020.....	SG AMERICAS SECURITIES, LLC.....		7,000,000	7,000,000		1FE.....
71424# AA 3	PERMIAN HOLDCO 2, INC.....		09/30/2020.....	Capitalized Interest.....		3,997	3,997		5GI.....
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021.....		09/30/2020.....	Capitalized Interest.....		2,058	2,058		5GI.....
749389 AA 0	RCKT 201 A1 - CMO/RMBS.....		07/01/2020.....	CANTOR FITZGERALD + CO.....				(42,671)	1FE.....
749574 AC 3	RFMSI 2006-SA2 2A1 - CMO/RMBS.....		09/01/2020.....	Direct.....			254		1FM.....
75970E AD 9	RENASANT CORP.....		08/31/2020.....	PIPR.....		7,250,000	7,250,000		2Z.....
77587A AU 0	RMRK B2R - CDO.....	C.....	09/17/2020.....	MIZUHO SECURITIES USA INC.....		8,000,000	8,000,000		1FE.....
784054 AB 4	SCFET 201 A2 - ABS.....		08/11/2020.....	Bank of America Merrill Lynch.....		16,499,215	16,500,000		1FE.....
843395 AB 0	SOUTHERN NATIONAL BANCORP OF VIRGINIA IN.....		08/20/2020.....	JANNEY MONTGOMERY SCOTT.....		4,000,000	4,000,000		2FE.....
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS.....		07/10/2020.....	Amherst Securities Group LLC.....		52,377,171	55,425,578	12,989	1FE.....
87240P AA 9	TCP 1 A1 - CDO.....	C.....	07/23/2020.....	CREDIT SUISSE SECURITIES (USA).....		4,911,719	5,000,000	19,424	1FE.....
88522R AB 0	TMST 2006-5 A2 - CMO/RMBS.....		08/25/2020.....	Direct.....		19,620	19,620		1FM.....
89822P AA 1	TRUPS FINANCIALS NOTE SECURITIZATION 202.....		07/15/2020.....	Bank of America Merrill Lynch.....		15,000,000	15,000,000		1FE.....
90253@ AA 1	UA PASS THROUGH TRUST, SERIES A1.....		08/15/2020.....	Direct.....		121,897	121,897		2.....
902788 AA 6	UMB FINANCIAL CORP.....		09/14/2020.....	Bank of America Merrill Lynch.....		14,000,000	14,000,000		2FE.....
90378@ AA 1	USFS Jerome, ID CTL.....		07/07/2020.....	Not Available.....		4,165,000	4,165,000		1Z.....
915271 AC 4	UNIVEST FINANCIAL CORP.....		07/29/2020.....	US BANCORP.....		4,000,000	4,000,000		2Z.....
92331D AQ 1	VENTR BFR - CDO.....		08/04/2020.....	Jefferies.....		10,409,000	10,409,000		1FE.....
92580# AA 9	VICOF II LCSS TL 5.50 08/16/2027 - ABS.....		07/13/2020.....	AFG Private Placement.....		2,500,000	2,500,000		1PL.....
92922F 3N 6	WAMU 2005-AR12 1A8 - CMO/RMBS.....		07/01/2020.....	CREDIT SUISSE SECURITIES (USA).....		(31,530)		(0)	1FM.....
92927X AC 8	WAMU 2007-HY6 2A1 - CMO/RMBS.....		07/01/2020.....	CREDIT SUISSE SECURITIES (USA).....				(153)	1FM.....
92977Y BW 0	WMLT 2005-B 2A4 - CMO/RMBS.....		07/20/2020.....	CREDIT SUISSE SECURITIES (USA).....		433,488	470,383	1,086	1FM.....
92981# AA 4	WEC 99J-73 LLC.....		09/25/2020.....	AFG Private Placement.....		2,255,789	2,208,742		4Z.....
92981@ AA 6	WEC 99J-58 LLC.....		09/25/2020.....	AFG Private Placement.....		1,496,749	1,465,533		4Z.....
92982# AA 3	WEC 99J-22 LLC.....		09/25/2020.....	AFG Private Placement.....		1,966,240	1,925,232		4Z.....
92982* AA 7	WEC 99J-27 LLC.....		09/25/2020.....	AFG Private Placement.....		2,121,123	2,076,877		4Z.....
92982@ AA 5	WEC 2000B-CSF-11 LLC.....		09/25/2020.....	AFG Private Placement.....		1,539,270	1,507,167		4Z.....
92983* AA 6	WEC 99J-4 LLC.....		09/25/2020.....	AFG Private Placement.....		1,411,422	1,381,986		4Z.....
92983@ AA 4	WEC 99J-72 LLC.....		09/25/2020.....	AFG Private Placement.....		2,026,843	1,984,572		4Z.....
96034L AA 9	WESTR 201 A - RMBS.....		07/08/2020.....	Amherst Securities Group LLC.....		7,989,488	8,000,000		1FE.....
97988P AN 6	WOODMONT 2017-1 TRUST - CDO.....		09/30/2020.....	WELLS FARGO SECURITIES LLC.....		15,000,000	15,000,000		1Z.....
G8655* AA 2	TPG PARTNER HOLDINGS, L.P.....		09/10/2020.....	AFG Private Placement.....		6,000,000	6,000,000		1Z.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					612,241,538	615,579,519	710,317	XXX.....

QE04.2

**Bonds - Unaffiliated Bank Loans**

00228* AA 4	AMERICAN TECHNOLOGIES LLC - TERM LOAN.....		07/31/2020.....	Unknown.....		2,227,723	2,227,723		3PL.....
03979* AA 9	U.S. Metals Bidco Ltd.....		07/16/2020.....	Ares Capital Management.....		3,106,677	3,106,677		3Z.....
12721# AA 7	CVP Holdco, Inc./Delayed Draw Term Loan.....		09/03/2020.....	Ares Capital Management.....		101,219	101,219		3Z.....
14886M AN 1	Checkout Holding Dip - Catalina Last Out.....		08/27/2020.....	Unknown.....		4,008	4,008		4Z.....
14886M AN 1	Checkout Holding Dip - Catalina Last Out.....		09/30/2020.....	Unknown.....		2,094	2,094		5PL.....
20602* AB 6	Concert Golf Partners Holdco LLC/Delayed.....		08/05/2020.....	DIRECT.....		72,633	72,633		2Z.....
25374L A* 9	Centric Brands Inc./First Lien Term Loan.....		07/31/2020.....	Various.....		89,099	89,099		4PL.....
25403# AN 6	DILIGENT CORPORATION (FKA DIAMOND MERGER).....		08/03/2020.....	DIRECT.....		(2,820,000)	(2,820,000)		3Z.....
25403# AN 6	DILIGENT CORPORATION (FKA DIAMOND MERGER).....		08/03/2020.....	DIRECT.....		2,820,000	2,820,000		3Z.....
25403# AN 6	DILIGENT CORPORATION (FKA DIAMOND MERGER).....		08/03/2020.....	Ares Capital Management.....		2,820,000	2,820,000		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
26887@ AA 9	EP WEALTH ADVISORS, LLC - TERM LOAN		09/03/2020	Ares Capital Management		509,949	509,949		1Z
30282# AA 0	FWR Holding Corporation/Initial Term Loa		09/25/2020	PAYMENT IN KIND		3,409	3,409		3PL
30282# AB 8	FWR Holding Corporation/Initial Delayed		09/25/2020	PAYMENT IN KIND		454	454		3FE
30282# AC 6	FWR Holding Corporation/Delayed Draw Ter		09/25/2020	PAYMENT IN KIND		718	718		3Z
30282# AD 4	FWR Holding Corporation/New Delayed Draw		09/25/2020	PAYMENT IN KIND		430	430		3Z
30282# AG 7	FWR Holding Corporation/Delayed Draw Ter		09/25/2020	PAYMENT IN KIND		427	427		3Z
30282# AH 5	FWR Holding Corporation/Delayed Draw Ter		09/25/2020	PAYMENT IN KIND		571	571		3Z
30282# AJ 1	FWR Holding Corporation/Second Amendment		09/25/2020	PAYMENT IN KIND		1,512	1,512		3PL
35041@ AG 0	Foundation Risk Partners, Corp./Third Am		09/01/2020	DIRECT		375,845	375,845		3Z
36147@ AA 4	GB Auto Service, Inc./First Amendment De		09/30/2020	DIRECT		79,224	79,224		4PL
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18		09/01/2020	CAPITALIZED INTEREST		11,096	11,096		3PL
44961* AB 1	Implus Footcare, LLC/Initial Term Loan 0		09/30/2020	PAYMENT IN KIND		23,335	23,335		3Z
45321* AA 5	Implus Footcare, LLC/Spenco Incremental		09/30/2020	PAYMENT IN KIND		3,631	3,631		3Z
48240@ AB 3	K2 Insurance Services, LLC/Delayed Draw		09/25/2020	DIRECT		300,000	300,000		2PL
48773# AC 4	KELLERMEYER BERGENSONS SERVICES, LLC - 2		08/27/2020	DIRECT		11,159	11,159		4PL
55371* AU 9	MRI Software LLC/Term Loan 2/20		08/04/2020	DIRECT		21,956	21,956		4PL
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18		07/01/2020	PAYMENT IN KIND		1,657	1,657		4Z
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18		09/30/2020	Various		17,969	17,969		5PL
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw Term Loa		07/01/2020	PAYMENT IN KIND		461	461		4Z
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw Term Loa		09/30/2020	Various		4,994	4,994		5PL
65716@ AA 4	NORTH AMERICAN SCIENCE ASSOCIATES, INC		09/14/2020	Ares Capital Management		319,196	319,196		2Z
74309# AA 7	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		08/25/2020	DIRECT		74,574	74,574		4Z
74309# AA 7	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		09/22/2020	Ares Capital Management		42,458	42,458		4Z
75000# AE 8	RSC Acquisition, Inc./Term Loan 10/19		09/03/2020	Ares Capital Management		62,011	62,011		3Z
75000# AG 3	RSC Acquisition, Inc./Initial Delayed Dr		08/28/2020	DIRECT		76,906	76,906		3Z
78642# AA 4	SAFE HOME SECURITY INC. - TERM LOAN		08/03/2020	DIRECT		575,978	575,978		2Z
81389# AA 5	SecurAmerica, LLC/Term Loan 12/18		09/30/2020	Various		8,832	8,832		2PL
81389# AB 3	SecurAmerica, LLC/Delayed Draw Term Loan		08/28/2020	CAPITALIZED INTEREST		2,132	2,132		2FE
81389# AB 3	SecurAmerica, LLC/Delayed Draw Term Loan		09/30/2020	CAPITALIZED INTEREST		1,199	1,199		2PL
81389# AC 1	SecurAmerica, LLC/Delayed Draw Term Loan		08/27/2020	Various		401	401		2FE
81389# AD 9	SecurAmerica, LLC/Delayed Draw Term Loan		08/20/2020	PAYMENT IN KIND		256	256		2Z
81389# AD 9	SecurAmerica, LLC/Delayed Draw Term Loan		09/21/2020	PAYMENT IN KIND		131	131		2PL
87296@ AE 8	TDG Group Holding Company/Delayed Draw T		08/06/2020	DIRECT		13,698	13,698		3Z
87300* AC 8	THG Acquisition, LLC/Delayed Draw Term L		07/01/2020	DIRECT		7,349	7,349		3Z
87300* AC 8	THG Acquisition, LLC/Delayed Draw Term L		09/01/2020	DIRECT		795	795		5
89158* AD 5	Touchstone Acquisition, Inc./First Lien		08/19/2020	Ares Capital Management		311,068	311,068		3Z
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0		08/28/2020	CAPITALIZED INTEREST		8,539	8,539		5PL
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra		08/28/2020	CAPITALIZED INTEREST		9,497	9,497		5PL
92975@ AB 2	TAWEG Holdings, LLC/Initial Delayed Dra		09/01/2020	Ares Capital Management		56,532	56,532		3Z
8299999	Total - Bonds - Unaffiliated Bank Loans					11,363,802	11,363,802	0	.XXX
8399997	Total - Bonds - Part 3					642,788,663	637,325,824	963,399	.XXX
8399999	Total - Bonds					642,788,663	637,325,824	963,399	.XXX
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>									
23281# 12 4	CYPRUM PARALLEL INVESTORS V LP		08/13/2020	AFG Private Placement		2,529,730	252,973		1PL
26875U ZB 9	EOS Energy Storage LLC		08/10/2020	AFG Private Placement		600,001.340	300,000		6Z
29402T 2# 5	ENVEN ENERGY CORPORATION		09/30/2020	Capitalized Interest		27,240.000	348,672		5
374444 ZZ 3	Get Me Mears Group Series E PFD		09/02/2020	AFG Private Placement		664,113.000	664,113		4Z

QE04.3

**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
950810 70 5	WESBANCO INC.....			08/04/2020.....	Stifel, Nicolaus & Co., Inc.....	320,000.000	8,000,000			2FE.....
G16252 26 7	BROOKFIELD INFRASTRUCTURE PARTNERS LP.....		C.....	09/14/2020.....	MORGAN STANLEY CO.....	200,000.000	5,000,000			2FE.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....						14,565,758	XXX	0	XXX.....
8999997	Total - Preferred Stocks - Part 3.....						14,565,758	XXX	0	XXX.....
8999999	Total - Preferred Stocks.....						14,565,758	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		
03676B 10 2	ANTERO MIDSTREAM ORD.....			09/22/2020.....	VE CAPITAL.....	1,000.000	5,410	XXX		
050000 ZZ 4	AUGMEDIX INC PFD.....			09/28/2020.....	AFG Private Placement.....	500,000.000	1,500,000	XXX		
22758A 10 5	CROSSAMERICA PARTNERS UNT.....			09/29/2020.....	VE CAPITAL.....	7,000.000	110,366	XXX		
35180X 10 5	FRANCHISE GROUP ORD.....			08/05/2020.....	AFG Private Placement.....	594,331.000	15,215,078	XXX		
822634 10 1	SHELL MIDSTREAM PARTNERS UNT.....			09/29/2020.....	VE CAPITAL.....	500.000	4,810	XXX		
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						21,835,662	XXX	0	XXX.....
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other</b>										
606366 ZZ 8	MOD Pizza.....			09/01/2020.....	Reclassification.....		3,499,929	XXX		
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....						3,499,929	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....						25,335,591	XXX	0	XXX.....
9799999	Total - Common Stocks.....						25,335,591	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....						39,901,349	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....						682,690,012	XXX	963,399	XXX.....

QE04.4

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	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 (Amortizati on) / 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 Admini- strative Symbol	
<b>Bonds - U.S. Government</b>																						
312931	A6 5		09/01/2020	FH A84529 - RMBS		4,278	4,278	4,335	4,305		(28)		(28)		4,278			0	114	02/01/2039	1	
31371K	LU 3		09/01/2020	FN 254239 - RMBS		261	261	302	287		(26)		(26)		261			0	11	03/01/2032	1	
31388T	QZ 9		09/01/2020	FN 614372 - RMBS		345	345	395	377		(32)		(32)		345			0	16	01/01/2032	1	
31416K	WP 9		09/01/2020	FN AA2453 - RMBS		197	197	200	199		(2)		(2)		197			0	6	02/01/2039	1	
36296J	FT 7		09/01/2020	GN 692378 - RMBS		319	319	323	320		(2)		(2)		319			0	10	02/15/2039	1	
36296T	DP 5		09/01/2020	GN 700410 - RMBS		291	291	299	297		(6)		(6)		291			0	10	03/15/2039	1	
478045	AA 5		07/15/2020	JOHN SEVIER COMBINED CYCLE GENERATION		36,095	36,095	36,095	36,096		(1)		(1)		36,095			0	1,670	01/15/2042	1	
690353	RX 7		08/27/2020	US INTERNATIONAL DEVELOPMENT FINANCE		87,967	87,967	87,967	87,971		(4)		(4)		87,967			0	3,906	02/27/2027	1	
690353	XM 4		09/15/2020	US INTERNATIONAL DEVELOPMENT FINANCE		114,286	114,286	114,286	114,286		(1)		(1)		114,286			0	3,077	12/15/2030	1	
83190A	AB 9		09/01/2020	SBA 523402 - MBS		15,019	15,019	16,702	16,152		(1,133)		(1,133)		15,019			0	602	09/20/2034	1	
841215	AA 4		08/15/2020	SOUTHAVEN COMBINED CYCLE GENERATION		211,182	211,182	211,182	211,189		(7)		(7)		211,182			0	8,122	08/15/2033	1	
0599999	Total - Bonds - U.S. Government						470,239	470,239	472,084	471,481	0	(1,242)	0	(1,242)	0	470,239	0	0	0	17,543	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																						
452152	GR 6		07/01/2020	ILLINOIS ST		2,400,000	2,400,000	2,421,550	2,404,730		(4,730)		(4,730)		2,400,000			0	148,800	07/01/2021	2FE	
70914P	PE 6		07/15/2020	PENNSYLVANIA (COMMONWEALTH OF)		4,000,000	4,000,000	3,984,320	3,998,971		1,029		1,029		4,000,000			0	170,000	07/15/2020	1FE	
70914P	PF 3		07/15/2020	PENNSYLVANIA (COMMONWEALTH OF)		4,290,000	4,290,000	4,311,665	4,291,525		(1,525)		(1,525)		4,290,000			0	195,195	07/15/2021	1FE	
1799999	Total - Bonds - U.S. States, Territories & Possessions						10,690,000	10,690,000	10,717,535	10,695,225	0	(5,225)	0	(5,225)	0	10,690,000	0	0	0	513,995	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																						
108151	T2 7		08/15/2020	BRIDGEPORT CONN		1,990,000	1,990,000	1,990,000	1,990,000				0		1,990,000			0	109,987	08/15/2020	1FE	
283734	NF 4		08/15/2020	EL PASO TEX		2,915,000	2,915,000	2,915,000	2,915,000				0		2,915,000			0	140,590	08/15/2022	1FE	
412486	4W 9		07/01/2020	HARFORD CNTY MD		4,000,000	4,000,000	4,096,480	4,005,871		(5,871)		(5,871)		4,000,000			0	188,000	07/01/2021	1FE	
801495	C7 5		07/01/2020	SANTA CLARA CALIF UNI SCH DIST		2,000,000	2,000,000	1,970,000	1,998,011		1,989		1,989		2,000,000			0	83,000	07/01/2020	1FE	
2499999	Total - Bonds - U.S. Political Subdivisions of States						10,905,000	10,905,000	10,971,480	10,908,882	0	(3,882)	0	(3,882)	0	10,905,000	0	0	0	521,578	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																						
00164T	AA 6		07/15/2020	AMCEST 2007 A A28 - ABS		233,011	233,011	244,397	238,872		(5,861)		(5,861)		233,011			0	13,375	01/15/2028	1FE	
040484	DU 8		08/01/2020	ARIZONA BRD REGENTS UNIV ARIZ SYS REV		1,260,000	1,260,000	1,260,000	1,260,000				0		1,260,000			0	66,881	08/01/2020	1FE	
040484	DV 6		08/01/2020	ARIZONA BRD REGENTS UNIV ARIZ SYS REV		2,740,000	2,740,000	2,740,000	2,740,000				0		2,740,000			0	149,549	08/01/2021	1FE	
041083	VB 9		09/01/2020	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY		404,936	404,936	404,936	404,936		(0)		(0)		404,936			0	5,995	07/01/2043	1FE	
130333	CA 3		08/03/2020	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG		1,393,140	1,393,140	1,393,141	1,393,065		75		75		1,393,140			0	27,451	02/01/2042	1FE	
13034P	UH 8		09/10/2020	CALIFORNIA HSG FIN AGY REV		275,000	275,000	275,000	274,993		(0)		(0)		274,993		7	7	10,121	08/01/2025	1FE	
155751	CR 9		09/01/2020	CENTRAL VALLEY SUPPORT SVCS JT PWRS		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	49,260	09/01/2020	1FE	
196479	F9 5		09/01/2020	COLORADO HSG & FIN AUTH - MBS		599,790	599,790	617,651	616,377		(16,587)		(16,587)		599,790			0	14,757	03/01/2048	1FE	
196479	V4 8		09/01/2020	COLORADO HSG & FIN AUTH - MBS		836,846	836,846	861,407	858,149		(21,303)		(21,303)		836,846			0	14,594	11/01/2048	1FE	
196479	XM 6		09/01/2020	COLORADO HSG & FIN AUTH		15,000	15,000	15,000	15,000		(0)		(0)		15,000		(0)	(0)	245	11/01/2027	1FE	
196480	EX 1		09/01/2020	COLORADO HSG & FIN AUTH		31,392	31,392	31,392	31,392				0		31,392			0	381	01/01/2050	1FE	
196480	GD 3		09/01/2020	COLORADO HSG & FIN AUTH		140,000	140,000	140,000	140,000				0		140,000			0	1,005	11/01/2036	1FE	
25477P	NF 8		09/15/2020	DISTRICT COLUMBIA HSG FIN AGY		46,857	46,857	46,857	46,857				0		46,857			0	1,211	06/15/2045	1FE	
296122	UT 9		09/01/2020	ESCAMBIA CNTY FLA HSG FIN AUTH		205,788	205,788	205,788	205,788				0		205,788		(0)	(0)	4,038	11/01/2038	1FE	
299398	BH 9		08/01/2020	EVANSVILLE IND REDEV AUTH REDEV LEASE		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	117,000	02/01/2021	1FE	
312909	3W 2		09/01/2020	FHR 1250 J - CMO/RMBS		371	371	381	369		3		3		371			0	17	05/15/2022	1	
312915	QG 9		09/01/2020	FHR 1491 I - CMO/RMBS		3,769	3,769	3,996	3,789		(21)		(21)		3,769			0	184	04/15/2023	1	

QE05

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
313398 P7 8	FHR 2334F TD - CMO/RMBS		09/01/2020	Paydown		1,331	1,331	1,393	1,354		(23)		(23)		1,331			0	58	07/15/2031	1
31339D 2V 9	FHR 2418 MB - CMO/RMBS		09/01/2020	Paydown		6,080	6,080	6,473	6,108		(29)		(29)		6,080			0	242	02/15/2022	1
31339D QZ 4	FHR 2416D PG - CMO/RMBS		09/01/2020	Paydown		28,475	28,475	30,555	28,598		(123)		(123)		28,475			0	1,129	02/15/2022	1
3133N3 U9 3	FH RE6008 - RMBS		09/01/2020	Paydown		4,335,431	4,335,431	4,407,624	4,403,199		(67,767)		(67,767)		4,335,431			0	76,213	11/01/2049	1
3133N3 VG 6	FH RE6015 - RMBS		09/01/2020	Paydown		4,279,896	4,279,896	4,342,088	4,338,019		(58,124)		(58,124)		4,279,896			0	74,307	09/01/2049	1
3133T3 BU 1	FHR 1644 K - CMO/RMBS		09/01/2020	Paydown		3,100	3,100	3,390	3,136		(36)		(36)		3,100			0	139	12/15/2023	1
3133TB 4G 2	FHR 1991 PG - CMO/RMBS		09/01/2020	Paydown		4,137	4,137	4,290	4,171		(34)		(34)		4,137			0	160	09/15/2027	1
3133TC HE 1	FHR 2018 PG - CMO/RMBS		09/01/2020	Paydown		1,396	1,396	1,473	1,421		(25)		(25)		1,396			0	59	01/15/2028	1
3133TD 3A 2	FHR 2037 HB - CMO/RMBS		09/01/2020	Paydown		2,991	2,991	3,271	3,094		(103)		(103)		2,991			0	179	03/15/2028	1
3133TH S8 1	FHR 2118 PE - CMO/RMBS		09/01/2020	Paydown		5,535	5,535	5,811	5,636		(101)		(101)		5,535			0	241	01/15/2029	1
3133TS F2 4	FHR 2303 CK - CMO/RMBS		09/01/2020	Paydown		7,945	7,945	8,204	8,049		(105)		(105)		7,945			0	297	04/15/2031	1
3133TU S7 4	FHR 2357B QH - CMO/RMBS		09/01/2020	Paydown		5,484	5,484	5,751	5,607		(123)		(123)		5,484			0	237	09/15/2031	1
31358F M5 5	FNR 1991-12 H - CMO/RMBS		09/01/2020	Paydown		48	48	51	46		2		2		48			0	2	02/25/2021	1
31358G 5J 2	FNR 9165 Z - CMO/RMBS		09/01/2020	Paydown		705	705	769	704		1		1		705			0	30	06/25/2021	1
31358K DY 1	FNR 1991-G36 ZB - CMO/RMBS		09/01/2020	Paydown		148	148	171	148				0		148			0	7	11/25/2021	1
31358N H3 9	FNR G9229 J - CMO/RMBS		09/01/2020	Paydown		3,752	3,752	3,796	3,735		17		17		3,752			0	199	07/25/2022	1
31358N M5 8	FNR 92119 Z - CMO/RMBS		09/01/2020	Paydown		2,850	2,850	2,875	2,943		(93)		(93)		2,850			0	152	07/25/2022	1
31358P EE 3	FNR 92117 M - CMO/RMBS		09/01/2020	Paydown		2,450	2,450	2,630	2,443		8		8		2,450			0	115	07/25/2022	1
31358Q ZE 8	FNR G9259 D - CMO/RMBS		09/01/2020	Paydown		455	455	486	454		1		1		455			0	18	10/25/2022	1
31358R Y7 2	FNR 1992-G66 KB - CMO/RMBS		09/01/2020	Paydown		5,320	5,320	5,772	5,333		(14)		(14)		5,320			0	247	12/25/2022	1
31359D H5 5	FNR 93155 PJ - CMO/RMBS		09/01/2020	Paydown		11,122	11,122	12,314	11,246		(124)		(124)		11,122			0	519	09/25/2023	1
31359H NW 0	FNR 1994-63 PK - CMO/RMBS		09/01/2020	Paydown		3,124	3,124	3,452	3,167		(42)		(42)		3,124			0	147	04/25/2024	1
31359H QP 2	FNR 9476 KA - CMO/RMBS		09/01/2020	Paydown		1,073	1,073	1,082	1,002		70		70		1,073			0	50	04/25/2024	1
31359L ZF 5	FNR 9519 ED - CMO/RMBS		09/01/2020	Paydown		1,076	1,076	1,150	1,076				0		1,076			0	47	01/25/2022	1
31359N 2W 0	FNR 9719A PG - CMO/RMBS		09/01/2020	Paydown		3,464	3,464	3,733	3,496		(32)		(32)		3,464			0	161	04/18/2027	1
31359V GF 4	FNR 1999-1 PJ - CMO/RMBS		09/01/2020	Paydown		11,991	11,991	12,752	12,251		(260)		(260)		11,991			0	520	02/25/2029	1
3137BL AR 9	FMMV M-036 A - CMBS		09/15/2020	Call @ 100.00		120,000	120,000	123,300	121,625		(95)		(95)		121,530		(1,530)	(1,530)	3,657	12/15/2029	1
313921 JK 5	FNR 0157B PD - CMO/RMBS		09/01/2020	Paydown		3,401	3,401	3,587	3,485		(83)		(83)		3,401			0	150	10/25/2031	1
31392B SC 1	FNR 026D L - CMO/RMBS		09/01/2020	Paydown		2,638	2,638	2,743	2,678		(40)		(40)		2,638			0	104	01/25/2032	1
31392C EM 2	FNW 2002-W2 AF5 - CMO/RMBS		09/01/2020	Paydown		2,623	2,623	2,519	2,506		117		117		2,623			0	114	06/25/2032	1
31392E PC 8	FNR 0258F PG - CMO/RMBS		09/01/2020	Paydown		24,351	24,351	25,665	24,914		(562)		(562)		24,351			0	956	09/25/2032	1
31392K 5C 6	FHR 2455 GK - CMO/RMBS		09/01/2020	Paydown		25,008	25,008	26,594	25,738		(730)		(730)		25,008			0	1,020	05/15/2032	1
31392K LR 5	FHR 2450A PH - CMO/RMBS		09/01/2020	Paydown		47,659	47,659	50,863	47,863		(204)		(204)		47,659			0	1,909	05/15/2022	1
31392M 5R 9	FHR 2448R TX - CMO/RMBS		09/01/2020	Paydown		10,460	10,460	10,987	10,688		(228)		(228)		10,460			0	418	05/15/2032	1
31393X VH 7	FNW 2004-W3 A6 - CMO/RMBS		09/01/2020	Paydown		330,974	330,975	317,115	327,928		3,047		3,047		330,974			0	12,403	05/25/2034	1
3140JX EE 4	FN B02832 - RMBS		09/01/2020	Paydown		2,236,162	2,236,162	2,283,680	2,236,162		(46,438)		(46,438)		2,236,162			0	8,809	09/01/2049	1
3140KO EL 8	FN B04638 - RMBS		09/01/2020	Paydown		1,249,406	1,249,406	1,251,554	1,251,418		(2,012)		(2,012)		1,249,406			0	19,635	11/01/2049	1
3140QB N5 3	FN CA4011 - RMBS		09/01/2020	Paydown		3,318,114	3,318,114	3,370,425	3,366,208		(48,094)		(48,094)		3,318,114			0	58,560	08/01/2049	1
3140QC DT 0	FN CA4613 - RMBS		09/01/2020	Paydown		3,836,111	3,836,111	3,896,849	3,892,920		(56,809)		(56,809)		3,836,111			0	68,097	11/01/2049	1
3140QC PN 0	FN CA4928 - RMBS		09/01/2020	Paydown		2,296,679	2,296,679	2,346,919	2,296,679		(49,177)		(49,177)		2,296,679			0	18,420	01/01/2050	1
31418D JW 3	FN MA3876 - RMBS		09/01/2020	Paydown		2,623,185	2,623,185	2,629,743	2,629,343		(6,159)		(6,159)		2,623,185			0	40,377	12/01/2049	1
34074M LW 9	FLORIDA HSG FIN CORP REV		07/01/2020	Direct		75,000	75,000	75,000	75,000				0		75,000			0	2,400	07/01/2030	1FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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	
34074M ND 9	FLORIDA HSG FIN CORP REV - MBS.....	09/01/2020	Paydown.....		485,443	485,443	485,443	485,443		(0)		(0)		485,443			0	10,299	07/01/2037	1FE.....	
34074M PF 2	FLORIDA HSG FIN CORP REV - MBS.....	09/01/2020	Paydown.....		300,881	300,881	300,881	300,897		(16)		(16)		300,881			0	5,274	01/01/2043	1FE.....	
347622 CK 6	FORT LAUDERDALE FLA SPL OBLIG.....	08/04/2020	Call @ 100.00.....		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	114,720	01/01/2024	1FE.....	
41980U AB 7	HAWAII ST DEPT BUSINESS ECONOMIC DEV & T.....	07/01/2020	Paydown.....		101,840	101,840	101,835	101,840				0		101,840			0	3,302	01/01/2031	1FE.....	
438701 RD 8	HONOLULU HAWAII CITY & CNTY WASTEWTR.....	07/01/2020	Call @ 100.00.....		4,500,000	4,500,000	4,500,000	4,500,000				0		4,500,000			0	222,435	07/01/2023	1FE.....	
438701 RE 6	HONOLULU HAWAII CITY & CNTY WASTEWTR.....	07/01/2020	Call @ 100.00.....		1,000,000	1,000,000	1,116,630	1,008,426		(8,426)		(8,426)		1,000,000			0	51,930	07/01/2024	1FE.....	
45201Y F2 8	ILLINOIS HSG DEV AUTH REV.....	08/03/2020	Direct.....		305,000	305,000	305,000	305,001		(1)		(1)		305,000			0	12,749	08/01/2029	1FE.....	
45201Y YL 5	ILLINOIS HSG DEV AUTH REV - MBS.....	09/01/2020	Paydown.....		410,272	410,272	397,551	398,906		11,366		11,366		410,272			0	10,882	06/01/2043	1FE.....	
45203L CT 8	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....	09/01/2020	Paydown.....		30,933	40,802	40,802	40,777		(9,844)		(9,844)		30,933			0	778	09/01/2034	1FE.....	
454624 U4 7	INDIANA BD BK REV.....	07/15/2020	Maturity @ 100.00.....		1,025,000	1,025,000	1,047,437	1,029,242		(4,242)		(4,242)		1,025,000			0	524	07/15/2020	1FE.....	
462467 NW 7	IOWA FIN AUTH SINGLE FAMILY MTG REV.....	09/01/2020	Call @ 100.00.....		375,000	375,000	375,000	375,000				0		375,000			0	7,286	02/01/2042	1FE.....	
49130T PC 4	KENTUCKY HSG CORP HSG REV.....	08/26/2020	Call @ 100.00.....		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	97,065	01/01/2021	1FE.....	
49130T PR 1	KENTUCKY HSG CORP HSG REV.....	08/26/2020	Direct.....		160,000	160,000	167,280	160,332		(332)		(332)		160,000			0	3,668	07/01/2033	1FE.....	
555555 ZZ 7	GUTTER BUYER/ENGLERT L 625 03/06/2025.....	09/30/2020	Direct.....		10,000	10,000	9,900	9,989		11		11		10,000			0	565	03/06/2025	3FE.....	
57419R D6 9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG.....	08/31/2020	Direct.....		610,000	610,000	631,661	612,350		(2,350)		(2,350)		610,000			0	13,314	09/01/2047	1FE.....	
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG.....	08/31/2020	Call @ 100.00.....		815,000	815,000	815,000	814,981		19		19		815,000		0	0	20,256	09/01/2037	1FE.....	
57419R PL 3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG.....	08/31/2020	Direct.....		245,000	245,000	245,000	245,000				0		245,000			0	4,413	09/01/2040	1FE.....	
57419R YL 5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG.....	08/31/2020	Direct.....		125,000	125,000	125,000	124,998		2		2		125,000			0	100	09/01/2032	1FE.....	
57429L AA 0	MARYLAND ST TRANSN AUTH LTD OBLIG REV.....	07/01/2020	Direct.....		905,000	905,000	988,879	908,535		(3,535)		(3,535)		905,000			0	58,644	07/01/2022	1FE.....	
575832 UG 3	MASSACHUSETTS ST COLLEGE BLDG AUTH.....	07/13/2020	Unknown.....		2,355,000	2,355,000	2,355,000	2,355,000				0		2,355,000			0	95,415	05/01/2025	1FE.....	
57586N UR 0	MASSACHUSETTS ST HSG FIN AGY - MBS.....	09/15/2020	Paydown.....		30,812	30,812	30,932	30,900		(88)		(88)		30,812			0	882	01/15/2046	1FE.....	
592195 AR 2	METROPOLITAN NASHVILLE ARPT AUTH TENN.....	07/01/2020	Maturity @ 100.00.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	55,370	07/01/2020	1FE.....	
59334H FU 4	MIAMI-DADE CNTY FLA HSG FIN AUTH MULTI.....	09/01/2020	Paydown.....		83,652	83,652	83,652	83,655		(2)		(2)		83,652			0	1,578	11/01/2038	1FE.....	
59447P CQ 2	MICHIGAN FIN AUTH REV.....	09/01/2020	Maturity @ 100.00.....		500,000	500,000	558,415	505,550		(5,550)		(5,550)		500,000			0	27,480	09/01/2020	1FE.....	
60416Q FW 9	MINNESOTA ST HSG FIN AGY.....	09/01/2020	Paydown.....		257,938	257,938	251,490	252,134		5,805		5,805		257,938			0	4,714	09/01/2041	1FE.....	
60416Q GK 4	MINNESOTA ST HSG FIN AGY.....	09/01/2020	Paydown.....		351,778	351,778	351,778	351,778		(0)		(0)		351,778			0	6,620	08/01/2046	1FE.....	
60416Q GM 0	MINNESOTA ST HSG FIN AGY.....	09/01/2020	Paydown.....		98,711	98,711	86,076	86,104		12,607		12,607		98,711			0	1,560	10/01/2046	1FE.....	
60416Q HA 5	MINNESOTA ST HSG FIN AGY.....	09/01/2020	Paydown.....		969,532	969,532	969,532	969,530		1		1		969,532			0	21,132	03/01/2048	1FE.....	
60416Q HE 7	MINNESOTA ST HSG FIN AGY.....	09/01/2020	Paydown.....		1,362,931	1,362,931	1,358,523	1,358,646		4,284		4,284		1,362,931			0	23,296	09/01/2048	1FE.....	
60416Q HG 2	MINNESOTA ST HSG FIN AGY.....	09/01/2020	Paydown.....		1,168,751	1,168,751	1,168,751	1,168,751				0		1,168,751			0	18,834	11/01/2048	1FE.....	
60416Q HJ 6	MINNESOTA ST HSG FIN AGY.....	09/01/2020	Paydown.....		1,027,509	1,027,509	1,027,509	1,027,509				0		1,027,509			0	15,664	01/01/2049	1FE.....	
60416Q HL 1	MINNESOTA ST HSG FIN AGY.....	09/01/2020	Paydown.....		933,250	933,250	933,250	933,250				0		933,250			0	13,680	03/01/2049	1FE.....	
60416Q HN 7	MINNESOTA ST HSG FIN AGY.....	09/01/2020	Call @ 100.00.....		174,979	174,979	174,979	174,979				0		174,979			0	3,741	06/01/2049	1FE.....	
60416Q HS 6	MINNESOTA ST HSG FIN AGY.....	09/01/2020	Call @ 100.00.....		318,274	318,274	318,274	318,274				0		318,274			0	6,912	12/01/2049	1FE.....	
60416S 5C 0	MINNESOTA ST HSG FIN AGY.....	09/01/2020	Direct.....		20,000	20,000	20,000	20,000				0		20,000			0	218	01/01/2035	1FE.....	
60636Y MJ 7	MISSOURI ST HSG DEV COMMN MULTIFAMILY.....	09/01/2020	Paydown.....		14,534	14,534	14,534	14,534		(0)		(0)		14,534			0	204	01/01/2040	1FE.....	
60636Y ML 2	MISSOURI ST HSG DEV COMMN MULTIFAMILY.....	09/01/2020	Paydown.....		15,418	15,418	15,418	15,418				0		15,418			0	199	10/01/2036	1FE.....	
60637B FA 3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	09/01/2020	Paydown.....		67,002	67,002	67,002	67,002		(0)		(0)		67,002			0	1,365	08/01/2036	1FE.....	
60637B ML 1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	09/01/2020	Paydown.....		820,544	820,544	793,876	795,760		24,784		24,784		820,544			0	12,500	06/01/2044	1FE.....	
647200 2G 8	NEW MEXICO MTG FIN AUTH - MBS.....	09/01/2020	Paydown.....		60,723	60,723	60,723	60,723				0		60,723			0	772	08/01/2035	1FE.....	
647200 4S 0	NEW MEXICO MTG FIN AUTH.....	09/01/2020	Call @ 100.00.....		280,000	280,000	280,000	280,000				0		280,000			0	5,200	09/01/2040	1FE.....	
64966N AA 5	NEW YORK N Y CITY HSG DEV CORP MILITARY.....	07/01/2020	Paydown.....									0					0	240	12/01/2021	1FE.....	

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
64971Q	7Q 0 NEW YORK N Y CITY TRANSITIONAL FIN AUTH...		09/28/2020	Unknown		7,898,096	8,000,000	7,850,880	7,892,328		5,768		5,768		7,898,096			0	327,000	11/01/2030	1FE
64972C	BD 4 NEW YORK N Y CITY HSG DEV CORP		09/15/2020	Paydown		8,658	8,658	8,658	8,658		(0)		(0)		8,658			0	176	06/15/2036	1FE
64972C	M6 7 NEW YORK N Y CITY HSG DEV CORP		09/01/2020	Paydown		59,308	59,308	59,308	59,384		(76)		(76)		59,308			0	1,226	10/01/2046	1FE
658207	MA 0 NORTH CAROLINA HSG FIN AGY		09/01/2020	Direct		195,000	195,000	195,000	195,000				0		195,000			0	7,905	01/01/2030	1FE
658207	NZ 4 NORTH CAROLINA HSG FIN AGY		09/01/2020	Direct		75,000	75,000	75,000	75,000				0		75,000			0	3,028	01/01/2026	1FE
658909	SU 1 NORTH DAKOTA ST HSG FIN AGY		07/01/2020	Direct		760,000	760,000	757,872	759,933		67		67		760,000			0	21,945	07/01/2038	1FE
662903	MF 7 NORTH TEX MUN WTR DIST TEX WTR SYS REV.		09/03/2020	Call @ 100.00		2,355,000	2,355,000	2,355,000	2,355,000				0		2,355,000			0	102,301	09/01/2021	1FE
67178K	AA 8 OAK RIDGE TENN INDL DEV BRD LEASE REV		07/01/2020	Paydown									0					0	1	12/15/2032	1FE
677377	2P 7 OHIO HSG FIN AGY SINGLE FAMILY MTG REV		09/01/2020	Call @ 100.00		1,055,000	1,055,000	1,055,000	1,055,000		(0)		(0)		1,055,000		(0)	(0)	19,686	11/01/2041	1FE
67756Q	XK 8 OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2020	Call @ 100.00		175,000	175,000	175,000	175,001		2		2		175,003		(3)	(3)	6,781	09/01/2038	1FE
686087	MP 9 OREGON ST HSG & CMNTY SVCS DEPT MTG		07/01/2020	Direct		725,000	725,000	725,000	725,000				0		725,000			0	21,011	07/01/2033	1FE
686087	ZL 4 OREGON ST HSG & CMNTY SVCS DEPT MTG		07/01/2020	Direct		265,000	265,000	265,000	264,995		5		5		265,000			0	5,168	07/01/2038	1FE
686430	ER 6 ORLANDO FLA CMNTY REDEV AGY TAX		09/01/2020	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	65,600	09/01/2021	1FE
686430	EZ 8 ORLANDO FLA CMNTY REDEV AGY TAX		09/01/2020	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	63,100	09/01/2020	1FE
708797	AN 5 PENNSYLVANIA HSG FIN AGY SPL LTD OBLIG M.		09/01/2020	Paydown		23,376	30,777	30,777	30,840		(7,464)		(7,464)		23,376			0	590	08/01/2035	1FE
71884A	UZ 0 PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX		07/01/2020	Maturity @ 100.00		1,540,000	1,540,000	1,540,000	1,540,000				0		1,540,000			0	63,248	07/01/2020	1FE
71884A	VP 1 PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX		07/01/2020	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	82,140	07/01/2020	1FE
786106	GN 8 SACRAMENTO CNTY CALIF		08/17/2020	Call @ 100.00		3,565,000	3,565,000	3,920,324	3,611,474		(17,362)		(17,362)		3,594,112		(29,112)	(29,112)	273,792	08/15/2021	1FE
83755N	FY 3 SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		08/12/2020	Direct		475,000	475,000	475,000	475,007		(7)		(7)		475,000			0	12,443	11/01/2035	1FE
870000	HH 2 SWARTHMORE BORO AUTH PA COLLEGE REV		09/15/2020	Maturity @ 100.00		700,000	700,000	700,000	700,000				0		700,000			0	20,650	09/15/2020	1FE
882750	NE 8 TEXAS ST DEPT HSG & CMNTY AFFAIRS		09/01/2020	Call @ 100.00		165,000	165,000	164,900	164,994		6		6		165,000			0	4,809	07/01/2041	1FE
88275F	NU 9 TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGL		09/01/2020	Call @ 100.00		110,000	110,000	110,000	110,193		(21)		(21)		110,171		(171)	(171)	2,170	09/01/2039	1FE
88275F	PA 1 TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGL		09/01/2020	Paydown		79,257	79,257	74,749	74,983		4,274		4,274		79,257			0	937	09/01/2047	1FE
88275F	PY 9 TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGL		09/01/2020	Call @ 100.00		405,000	405,000	405,000	404,210		121		121		404,331		669	669	7,491	09/01/2033	1FE
91528N	AA 9 UNM SANDOVAL REGL MED CTR INC COLO		07/20/2020	Direct		170,000	170,000	170,000	170,000				0		170,000			0	7,650	07/20/2036	1FE
91743P	DD 4 UTAH HSG CORP		09/23/2020	Various		49,146	49,125	51,282			(621)		(621)		50,393		(1,248)	(1,248)	924	02/21/2050	1FE
91743P	DE 2 UTAH HSG CORP		09/21/2020	Paydown		58,274	58,274	60,432			(2,158)		(2,158)		58,274			0	960	03/21/2050	1FE
92812U	Q3 5 VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		09/01/2020	Paydown		404,574	404,574	404,574	404,287		288		288		404,574			0	12,080	12/25/2043	1FE
92812U	Q4 3 VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		09/01/2020	Paydown		545,772	545,772	545,772	545,772				0		545,772			0	13,020	10/25/2037	1FE
92812U	Q6 8 VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		09/01/2020	Paydown		340,101	340,101	340,101	340,079		22		22		340,101			0	7,011	06/25/2041	1FE
92812U	Q7 6 VIRGINIA ST HSG DEV AUTH COMWLTH MTG		09/25/2020	Paydown		821,088	821,088	821,088	821,088				0		821,088			0	12,384	10/25/2049	1FE
92812U	Q8 4 VIRGINIA ST HSG DEV AUTH COMWLTH MTG		09/25/2020	Call @ 100.00		215,324	215,324	215,324					0		215,324			0	3,376	12/25/2049	1FE
92812U	XA 1 VIRGINIA ST HSG DEV AUTH COMWLTH MTG		09/01/2020	Paydown		126,799	126,799	136,626	134,176		(7,377)		(7,377)		126,799			0	2,940	03/25/2038	1FE
92812U	XB 9 VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		09/01/2020	Paydown		79,159	79,159	85,294	83,769		(4,611)		(4,611)		79,159			0	3,186	03/25/2038	1FE
92813T	EE 6 VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP		09/01/2020	Paydown		877,152	877,152	876,796	876,362		790		790		877,152			0	19,223	08/25/2042	1FE
928172	UY 9 VIRGINIA ST PUB BLDG AUTH PUB FACS REV		09/01/2020	Maturity @ 100.00		7,000,000	7,000,000	7,173,530	7,012,023		(12,023)		(12,023)		7,000,000			0	332,500	08/01/2020	1FE
93730P	AH 9 WASHINGTON BIOMEDICAL RESH FACS 3 WASH		07/01/2020	Maturity @ 100.00		4,145,000	4,145,000	4,145,000	4,145,000				0		4,145,000			0	208,535	07/01/2020	1FE
93978X	EQ 9 WASHINGTON ST HSG FIN COMMN		09/01/2020	Call @ 100.00		315,000	315,000	315,000	312,780		47		47		312,827		2,173	2,173	6,412	09/01/2040	1FE
93978X	ER 7 WASHINGTON ST HSG FIN COMMN		09/01/2020	Call @ 100.00		480,000	480,000	479,438	480,000				0		480,000			0	10,036	05/01/2041	1FE
97689Q	EL 6 WISCONSIN HSG & ECONOMIC DEV AUTH HOME		09/01/2020	Direct		315,000	315,000	311,852			13		13		315,000			0	5,513	09/01/2046	1FE
977123	ZD 3 WISCONSIN ST EXTENDIBLE IAM COML PAPER		07/01/2020	Call @ 100.00		6,345,000	6,345,000	6,345,000	6,345,000				0		6,345,000			0	310,905	07/01/2023	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					111,853,843	111,972,997	113,021,434	106,846,885	0	(394,043)	0	(394,043)	0	111,883,057	0	(29,215)	(29,215)	3,894,201	XXX	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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 (Amortizati on) / 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 Admini- strative Symbol
<b>Bonds - Industrial and Miscellaneous</b>																					
000366	AA 2		07/16/2020	AASET 2017-1 A - ABS		155	155	155	155		(0)		(0)		155			0	4	05/16/2042	1FE
00038R	AA 4		09/16/2020	AASET 2019-2 A - ABS		204,193	204,193	204,192	204,192		1		1		204,193			0	4,579	10/16/2039	1FE
00077B	4W 0		09/01/2020	AMAC 2002-9 A30 - CMO/RMBS		270	270	273	261		9		9		270			0	10	12/25/2032	1FM
000780	NL 6		09/01/2020	AMAC 2003-12 2A - CMO/RMBS		353	353	358	346		8		8		353			0	13	12/25/2033	1FM
00100F	AC 9		08/01/2020	ACIS 2014-3 A1F - CDO		1,005,398	1,005,398	1,000,371	1,004,400		998		998		1,005,398			0	27,900	02/02/2026	1FE
00102D	AC 2		08/01/2020	ACIS 145 A2 - CDO		763,710	763,710	763,710	763,710				0		763,710			0	20,317	11/02/2026	1FE
001406	AA 5	D	09/15/2020	DCAL 2015 A1 - ABS		712	712	712	712		0		0		712			0	23	02/15/2040	2FE
00176C	AL 5		08/10/2020	AMMC XII X - CDO		17,500	17,500	17,500	17,464		36		36		17,500			0	266	11/10/2030	1FE
00176D	AE 9		07/24/2020	AMMC 13R X - CDO		7,875	7,875	7,875	7,875		0		0		7,875			0	152	07/24/2029	1FE
00176D	AG 4		07/24/2020	AMMC 13R A1R - CDO		32,208	32,208	32,208	32,207		1		1		32,208			0	698	07/24/2029	1FE
00180A	AA 7		09/01/2020	AMSR 2020-SFR1 A - CMBS		22,047	22,047	22,047	22,047		1		1		22,047			0	190	04/17/2037	1FE
00184@	AA 4		09/30/2020	AMAZON (EUCLID OH) CONTROL PASS-THRU		26,912	26,912	26,912	26,897		15		15		26,912			0	735	06/30/2039	1
00191#	AA 3		09/30/2020	AMAZON (TUCSON AZ) CONTROL PASS-THRU		28,901	28,901	28,901	28,876		26		26		28,901			0	855	08/31/2039	1
00191@	AA 5		09/30/2020	AMAZON (OKLAHOMA CITY OK) CONTROL		53,856	53,856	53,856	53,851		5		5		53,856			0	1,520	09/30/2039	1
00192J	AA 4		09/01/2020	APS 2016-1 1A - CMO/RMBS		272,078	272,078	242,490	258,014		14,064		14,064		272,078			0	2,169	07/27/2057	1FE
00193*	AA 5		09/30/2020	AMAZON (TULSA OK) CONTROL PASS-THRU		56,311	56,311	56,311	56,308		3		3		56,311			0	1,722	09/30/2039	1
00206R	CE 0		08/05/2020	AT&T INC		4,517,040	4,000,000	3,987,840	3,994,475		726		726		3,995,201		4,799	4,799	595,040	03/11/2024	2FE
00206R	DD 1		08/05/2020	AT&T INC		7,961,621	7,000,000	6,951,910	6,969,734		3,266		3,266		6,973,000		27,000	27,000	1,238,121	01/15/2025	2FE
00206R	HL 9		07/08/2020	AT&T INC		1,053,587	1,000,000	982,970	996,040		976		976		997,016		2,984	2,984	92,810	01/15/2022	2FE
00214M	AA 1		09/15/2020	ARLFR 1406 A1 - ABS		428,109	428,109	418,175	421,577		6,532		6,532		428,109			0	8,338	06/15/2044	1FE
00225#	AA 3		09/29/2020	AMAZON ( GRAND RAPIDS, MI ) CONTROL PASS		26,666	26,666	26,666	26,643		23		23		26,666			0	795	09/30/2039	1
00432C	CW 9		07/25/2020	ACSS 2005-B A3 - ABS		129,975	129,975	119,902	123,352		6,624		6,624		129,975			0	1,551	07/25/2035	1FE
00436M	AA 3		09/02/2020	AALLC 181 A - ABS		278,411	278,411	278,341	278,351		60		60		278,411			0	7,165	12/02/2033	1FE
004375	FG 1		09/25/2020	ACCR 2006-1 A4 - RMBS		1,467,567	1,467,567	1,258,000	1,370,411		97,156		97,156		1,467,567			0	12,494	04/25/2036	1FM
004421	HR 7		09/25/2020	ACE 2004-HE3 M2 - RMBS		89,171	89,171	72,016	69,491		19,680		19,680		89,171			0	1,195	11/25/2034	1FM
00452P	AD 9		08/01/2020	ACIS 2015-6 A2 - CDO		1,373,998	1,373,998	1,373,998	1,373,998		(0)		(0)		1,373,998			0	34,697	05/03/2027	1FE
006346	AS 9		09/15/2020	ADMSO 181 A - ABS		104,440	104,440	104,616	104,592		(152)		(152)		104,440			0	3,349	11/16/2048	1FE
007036	GS 9		08/01/2020	ARMT 2005-2 2A1 - CMO/RMBS		52,399	52,399	49,026	48,758		3,641		3,641		52,399			0	1,296	06/25/2035	1FM
007036	SE 7		09/25/2020	ARMT 2005-9 5A1 - RMBS		63,276	63,276	44,141	50,055		13,221		13,221		63,276			0	590	11/25/2035	1FM
00703Q	AD 4		09/25/2020	ARMT 2006-3 A11 - RMBS		214,832	214,832	129,844	219,718		1,226	6,112	(4,886)		214,832			0	2,826	08/25/2036	1FM
00751Y	AB 2		09/17/2020	ADVANCE AUTO PARTS INC		3,157,710	3,000,000	2,999,040	2,999,803		67		67		2,999,870		130	130	315,585	01/15/2022	2FE
009088	AA 3		07/01/2020	AIR CANADA - ABS									0					0	3	06/15/2029	1FE
009088	AB 1	C	07/01/2020	AIR CANADA - ABS									0					0	2	06/15/2029	2FE
009090	AA 9	C	09/15/2020	AIR CANADA 2015-1 PASS THROUGH TRUST - A		325,681	325,681	325,681	325,714		(33)		(33)		325,681			0	11,725	09/15/2028	1FE
009090	AB 7	C	09/15/2020	AIR CANADA 2015-1 PASS THROUGH TRUST - A		103,772	103,772	103,772	103,783		(11)		(11)		103,772			0	4,021	09/15/2024	2FE
009098	A* 5		09/10/2020	CTL - AMAZON FORT WORTH FUNDED		18,771	18,771	18,771	18,771				0		18,771			0	563	11/10/2039	1
00981@	AA 9		09/15/2020	CHILDREN'S HOSPITAL MEDICAL CENTER OF AK		7,755	7,755	7,833	7,832		(77)		(77)		7,755			0	231	08/15/2050	1
01447Y	AB 0		07/15/2020	ALESC 1 A2 - CDO		10,151,875	10,151,875	7,719,848	2,242,173		2,503,863		2,503,863		10,151,875			0	141,252	10/15/2033	1FE
01448Q	AA 8		07/30/2020	ALESC IV A1 - CDO		438,099	438,099	411,965	408,217		29,882		29,882		438,099			0	6,569	07/30/2034	1FE
01448T	AA 2	C	07/01/2020	ALESC V A1 - CDO									0					0	294	12/23/2034	1FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
01448X AA 3	ALESC 6 A1 - CDO.....		09/23/2020	Paydown.....		115,141	115,141	103,894	93,490				21,651		115,141			.0	2,092	03/23/2035	1FE.....
01448Y AB 9	ALESC VII A1B - CDO.....		09/23/2020	Paydown.....		77,793	77,793	69,957	72,004		5,789		5,789		77,793			.0	912	07/23/2035	1FE.....
01449C AA 8	ALESC VIII A1A - CDO.....		09/23/2020	Paydown.....		58,083	58,083	44,361	43,266		14,816		14,816		58,083			.0	658	12/23/2035	1FE.....
01449C AB 6	ALESC VIII A1B - CDO.....		09/23/2020	Paydown.....		99,830	99,830	79,262	67,496		32,334		32,334		99,830			.0	1,139	12/23/2035	1FE.....
01449W AA 4	ALESC X A1 - CDO.....		09/23/2020	Paydown.....		12,415	12,415	11,045	10,913		1,502		1,502		12,415			.0	140	09/23/2036	1FE.....
01450B AA 6	ALESC XV A1 - CDO.....		09/23/2020	Paydown.....		217,758	217,758	199,306	197,140		20,619		20,619		217,758			.0	2,361	12/23/2037	1FE.....
01741R AF 9	ALLEGHENY TECHNOLOGIES INC.....		09/21/2020	Stifel, Nicolaus & Co., Inc.....		884,000	850,000	859,401	854,065		(762)		(762)		853,303		30,697	30,697	74,003	08/15/2023	4FE.....
02146P AF 2	CWALT 2006-HY12 A5 - CMO/RMBS.....		09/01/2020	Paydown.....		208,181	208,181	133,539	136,516		71,665		71,665		208,181			.0	5,001	08/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 - CMO/RMBS.....		09/01/2020	Paydown.....		26,328	26,100	15,749	25,893		435		435		26,328			.0	998	08/25/2036	1FM.....
02150V AA 3	CWALT 2007-HY7C A1 - RMBS.....		09/25/2020	Paydown.....		45,482	41,696	33,690	44,301		1,181		1,181		45,482			.0	289	08/25/2037	1FM.....
02152A AA 8	CWALT 2007-16CB 4A1 - CMO/RMBS.....		09/25/2020	Paydown.....		179,935	180,878	114,857			3,473		3,473		179,935			.0	593	08/25/2037	1FM.....
02315Q AA 6	AMBAC LSNI LLC.....		09/30/2020	Paydown.....		434	434	434	434				.0		434			.0	21	02/12/2023	5GI.....
02377B AB 2	AMERICAN AIRLINES INC - ABS.....		09/22/2020	Paydown.....		307,953	307,953	307,953	307,985		(32)		(32)		307,953			.0	11,086	03/22/2029	2FE.....
02377U AB 0	AMERICAN AIRLINES 2013-2 PASS THROUGH.....		07/15/2020	Paydown.....		148,778	148,778	148,778	148,799		(21)		(21)		148,778			.0	7,365	07/15/2024	2FE.....
02660L AA 8	AHMA 2006-4 A11 - RMBS.....		09/25/2020	Paydown.....		29,572	29,572	19,635	28,874		699		699		29,572			.0	217	10/25/2046	1FM.....
02660T AR 4	AHM 2004-1 4A - RMBS.....		09/01/2020	Paydown.....		64,367	64,367	63,642	63,254		1,112		1,112		64,367			.0	1,416	04/25/2044	1FM.....
02660T CS 0	AHM 2004-4 4A - RMBS.....		09/01/2020	Paydown.....		183,259	183,259	156,801	165,568		17,691		17,691		183,259			.0	3,999	02/25/2045	1FM.....
02660T DH 3	AHM 2005-1 6A - RMBS.....		09/01/2020	Paydown.....		66,717	66,717	58,127	60,404		6,313		6,313		66,717			.0	1,402	06/25/2045	1FM.....
02660T EK 5	AHM 2005-2B 1A1 - RMBS.....		09/25/2020	Paydown.....		142,639	142,639	133,501	137,285		5,354		5,354		142,639			.0	1,427	09/25/2045	1FM.....
02660T EQ 2	AHM 2005-2B 4A1 - RMBS.....		09/01/2020	Paydown.....		57,666	57,666	49,458	52,469		5,197		5,197		57,666			.0	1,032	09/25/2045	1FM.....
02660V AE 8	AHMA 2005-1 311 - RMBS.....		09/25/2020	Paydown.....		4,907	4,907	4,003	4,127		780		780		4,907			.0	49	11/25/2035	1FM.....
02665U AA 3	AH4R 2014-SFR2 A - ABS.....		09/01/2020	Paydown.....		87,073	87,074	87,789	87,383		(309)		(309)		87,073			.0	2,240	10/17/2036	1FE.....
02665X AA 7	AH4R 2014-SFR3 A - ABS.....		09/01/2020	Paydown.....		130,931	130,931	132,287	131,557		(626)		(626)		130,931			.0	3,381	12/18/2036	1FE.....
02666A AA 6	AH4R 2015-SFR1 A - ABS.....		09/01/2020	Paydown.....		205,408	205,408	207,161	206,292		(884)		(884)		205,408			.0	4,779	04/17/2052	1FE.....
02666B AA 4	AH4R 2015-SFR2 A - ABS.....		09/01/2020	Paydown.....		43,468	43,468	43,467	43,441		27		27		43,468			.0	1,080	10/17/2052	1FE.....
02666Q G7 2	AMERICAN HONDA FINANCE CORP.....		09/21/2020	Maturity @ 100.00.....		9,000,000	9,000,000	8,973,080	8,997,878		2,122		2,122		9,000,000			.0	348,750	09/21/2020	1FE.....
026929 AA 7	AHM 2006-3 111 - RMBS.....		09/25/2020	Paydown.....		229,733	229,733	180,053	224,804		4,930		4,930		229,733			.0	1,794	12/25/2046	1FM.....
03063N AD 9	ACRE 2010-ART 2FX - CMBS.....		07/15/2020	Paydown.....		6,000,000	6,000,000	5,999,982	6,000,000				.0		6,000,000			.0	173,401	01/14/2029	1FM.....
03072S RC 1	AMSI 2004-FR1 A6 - RMBS.....		09/01/2020	Paydown.....		75,969	75,969	73,690	74,250		1,720		1,720		75,969			.0	2,194	05/25/2034	1FM.....
03215P BN 8	AMRES 1997-1 A7 - RMBS.....		09/01/2020	Paydown.....		8,716	8,716	8,706	8,687		29		29		8,716			.0	364	03/25/2027	1FM.....
03215P DM 8	AMRES 1998-1 A5 - RMBS.....		09/01/2020	Paydown.....		148,074	148,074	148,167	147,879		196		196		148,074			.0	6,997	10/25/2027	1FM.....
03235T AA 5	ACEF 2014-1 A - CMO.....		07/20/2020	Paydown.....		1,632	1,632	816	1,632		816	816	(0)		1,632			.0	76	12/20/2024	6FE.....
03674X AF 3	ANTERO RESOURCES CORP.....		08/25/2020	Tender Offer.....		1,903,500	2,400,000	996,000	2,281,053		7,738	1,292,790	(1,285,053)		996,000		1,404,000	1,404,000	(429,000)	06/01/2023	4FE.....
037411 AZ 8	APACHE CORP.....		08/18/2020	Tender Offer.....		3,007,731	2,917,000	2,907,111	2,914,521		663		663		2,915,184		1,816	1,816	138,132	04/15/2022	3FE.....
038370 AA 0	AQFIT 19A A - ABS.....		09/15/2020	Paydown.....		695,839	695,839	695,731	695,740		100		100		695,839			.0	14,569	07/16/2040	1FE.....
038779 AA 2	ARBYS 2015-1 A2 - ABS.....		08/28/2020	Various.....		6,821,411	6,685,000	6,685,000	6,685,367		(367)		(367)		6,685,000			.0	385,474	10/30/2045	2FE.....
04002Q AA 0	AREIT 18CRE2 A - CMBS.....		09/16/2020	Paydown.....		636,987	636,987	636,987	636,987		0		0		636,987			.0	8,028	11/16/2035	1FE.....
04249@ AD 3	THE ARMY & AIR FORCE EXCHANGE SERVICE.....		09/15/2020	Paydown.....		38,336	38,336	38,336	38,336		(0)		(0)		38,336			.0	1,266	10/15/2024	1.....
04544P AD 1	ABSHE 2006-HE5 A4 - RMBS.....		09/25/2020	Paydown.....		301,447	301,447	195,883	250,584		50,862		50,862		301,447			.0	2,018	07/25/2036	1FM.....
048269 AA 2	ATLANTIC CAPITAL BANCSHARES INC.....		09/30/2020	Call @ 100.00.....		5,000,000	5,000,000	5,000,000	5,000,004		(4)		(4)		5,000,000			.0	312,500	09/30/2025	2FE.....
048677 AA 6	ATLANTIC MARINE CORPS CMNTYS LLC.....		07/01/2020	Adjustment.....									0					.0	59	06/01/2022	1FE.....
05178R AA 3	AURORA MILITARY HSG II LLC.....		07/01/2020	Call @ 100.00.....									0					.0	1,916	12/15/2020	1FE.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
05178T AA 9	AURMIL 2011A 11 - ABS.....		07/15/2020	Paydown.....		14,908	14,908	14,908	14,909		(0)		(0)		14,908			.868	07/15/2034	1FE.....	
05279@ AA 9	AUTOLIV CONTROL LEASE-BACKED PASS-THRU.....		09/15/2020	Paydown.....		54,241	54,241	54,241	54,241		(0)		(0)		54,241			1,483	05/15/2034	1.....	
05369A AD 3	AVIATION CAPITAL GROUP LLC.....		08/11/2020	TORONTO DOMINION BANK.....		4,240,500	4,400,000	4,340,028	4,350,873		4,862		4,862		4,355,735		(115,235)	(115,235)	187,550	08/01/2025	2FE.....
054303 BA 9	AVON PRODUCTS INC.....	C	09/22/2020	GOLDMAN.....		6,382,500	6,000,000	5,989,680	5,996,728		688		688		5,997,416		385,084	385,084	429,333	03/15/2023	4FE.....
05492A AC 5	BFNS 2017-1 A - CDO.....	C	09/10/2020	Call @ 100.00.....		16,000,000	16,000,000	16,000,000	16,000,000				0		16,000,000				555,610	01/25/2029	1FE.....
05532E CE 3	BCAP 2009-RR10 9A2 - CMO/RMBS.....		09/01/2020	Paydown.....		61,507	65,675	18,893	55,495		6,013		6,013		61,507				2,642	06/26/2037	1FM.....
05532M AG 2	BCAP 2009-RR15 4A2 - CMO/RMBS.....	C	09/01/2020	Paydown.....		233,705	207,776	112,514	233,201		504		504		233,705			9,010	05/27/2036	1FM.....	
05532T AF 9	BCAP 2010-RR1 2A2 - CMO/RMBS.....		09/01/2020	Paydown.....		602,364	602,364	262,028	430,089		172,276		172,276		602,364				12,660	06/27/2045	1FM.....
05533G CN 7	BCAP 2010-RR9 6A1 - CMO/RMBS.....	C	07/28/2020	Paydown.....		17,198	17,198	16,295	23,649		(6,451)		(6,451)		17,198				(14,427)	10/26/2035	1FM.....
05533N AJ 3	BCAP 2010-RR12 1A9 - CMO/RMBS.....	C	09/01/2020	Paydown.....		176,480	181,406	158,931	173,212		3,268		3,268		176,480				4,297	06/26/2037	1FM.....
05539B AD 6	BCAP 2012-RR3 1A4 - CMO/RMBS.....		09/01/2020	Paydown.....		596,854	596,854	545,376	594,388		2,466		2,466		596,854				17,794	12/29/2037	1FM.....
05540X BK 8	BCAP 2012-RR4 5A5 - CMO/RMBS.....		09/28/2020	Paydown.....		162,960	162,960	151,553	162,960		0		0		162,960			(663)	05/27/2036	1FM.....	
05541C AZ 1	BCAP 2012-RR7 5A1 - CMO/RMBS.....		09/01/2020	Paydown.....		2,219,461	2,219,461	1,930,931	2,196,415		23,046		23,046		2,219,461				50,458	03/26/2047	1FM.....
05541D AU 0	BCAP 2012-RR8 4A3 - CMO/RMBS.....		09/21/2020	Paydown.....		634,684	634,684	524,408	581,592		53,093		53,093		634,684				5,130	11/26/2036	1FM.....
055451 AX 6	BHP BILLITON FINANCE (USA) LTD.....	C	09/21/2020	Tender Offer.....		6,294,400	5,000,000	5,000,000	5,000,000				0		5,000,000			1,463,150	10/19/2075	2FE.....	
05545J AJ 8	BCAP 15RR3 4A1 - CMO/RMBS.....		09/26/2020	Paydown.....		193,199	193,199	172,430	183,979		9,219		9,219		193,199				1,356	02/25/2037	1FM.....
05549V AA 6	BDS 2018-FL2 A - CDO.....		08/17/2020	Paydown.....		628,137	628,137	628,530			(393)		(393)		628,137				7,807	08/17/2035	1FE.....
05570W AJ 7	BNPP 2009-1 A6 - CMO/RMBS.....		09/01/2020	Paydown.....		1,325,117	1,325,117	1,167,759	1,314,161		10,956		10,956		1,325,117				52,492	08/27/2037	1FM.....
05581J AA 2	BNSF RAILWAY COMPANY 2015 1 PASS-THRU.....		07/01/2020	Paydown.....									0						1	06/16/2028	1FE.....
05584@ AA 9	BGS HUNTSVILLE 2016 CONTROL PASS-THRU.....		09/15/2020	Paydown.....		126,633	126,633	126,633	126,633		(0)		(0)		126,633				2,932	08/15/2035	1PL.....
05584A AA 8	HGVI 17A A - ABS.....		09/25/2020	Paydown.....		141,293	141,293	141,257	141,264		29		29		141,293				2,806	05/25/2029	1FE.....
05586* AA 9	BGS SPARTANBURG 2017 CONTROL.....		09/15/2020	Paydown.....		90,664	90,664	90,664	90,664		(0)		(0)		90,664				2,405	07/15/2032	1Z.....
05587* AA 8	PVTP FEDEX SPARKS - ABS.....		09/15/2020	Paydown.....		81,932	81,932	81,932	81,933		(1)		(1)		81,932				2,328	03/15/2037	1PL.....
05588* AA 7	BGS HUNTSVILLE 2017 CONTROL.....		09/15/2020	Paydown.....		70,196	70,196	70,196	70,197		(0)		(0)		70,196				2,074	05/15/2038	1Z.....
05590# AA 9	BPHQ 2017 CONTROL PASS-THROUGH TRUST.....		09/15/2020	Paydown.....		41,194	41,194	41,194	41,194		0		0		41,194				972	11/15/2032	1.....
05607Y AC 5	B2R 2015 - 1 A2 - ABS.....		09/01/2020	Paydown.....		1,275,512	1,275,512	1,278,965	1,276,150		(638)		(638)		1,275,512				38,122	05/15/2048	1FE.....
058927 AG 9	BAFC 2006-A 3A2 - CMO/RMBS.....		09/01/2020	Paydown.....		19,963	21,384	18,669	19,554		409		409		19,963				534	02/20/2036	1FM.....
058931 AD 8	BAFC 2006-3 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		14,647	19,883	16,216	14,091		556		556		14,647				793	03/25/2036	1FM.....
058931 BL 9	BAFC 2006-3 5A8 - CMO/RMBS.....		09/01/2020	Paydown.....		15,942	16,227	16,470	15,828		113		113		15,942				630	03/25/2036	1FM.....
058933 AN 2	BAFC 2006-D 5A1 - CMO/RMBS.....		09/01/2020	Paydown.....		249,351	249,719	239,418	248,837		515		515		249,351				6,346	05/20/2036	1FM.....
05946X H7 1	BAFC 2005-H 3A1 - CMO/RMBS.....		09/01/2020	Paydown.....		75,775	76,163	69,315	75,371		404		404		75,775				2,272	11/20/2035	3FM.....
05946X XP 3	BAFC 2005-E 3A1 - CMO/RMBS.....		09/01/2020	Paydown.....		21,627	22,203	21,427	21,817		28	218	(189)		21,627				576	05/20/2035	1FM.....
05946X Y7 2	BAFC 2005-8 2A8 - CMO/RMBS.....		09/01/2020	Paydown.....		135,965	142,803	143,439	135,949		16		16		135,965				5,648	01/25/2036	3FM.....
05946X YV 9	BAFC 2005-F 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		53,783	54,575	50,856	53,597		186		186		53,783				1,345	09/20/2035	2FM.....
05948X T2 7	BOAMS 2004-A 2A2 - CMO/RMBS.....		09/01/2020	Paydown.....		11,019	11,019	10,854	11,028		(9)		(9)		11,019				290	02/25/2034	1FM.....
05949A H8 6	BOAMS 2005-A 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		54,735	54,735	52,922	52,804		1,931		1,931		54,735				1,416	02/25/2035	1FM.....
05949A H9 4	BOAMS 2005-A 2A2 - CMO/RMBS.....		09/01/2020	Paydown.....		68,354	68,354	66,560	66,798		1,555		1,555		68,354				1,769	02/25/2035	1FM.....
05949C GW 0	BOAMS 2005-8 A9 - CMO/RMBS.....		09/01/2020	Paydown.....		136,939	140,422	114,240	136,424		515		515		136,939				5,066	09/25/2035	1FM.....
05949C HM 1	BOAMS 2005-1 1A1 - CMO/RMBS.....		09/01/2020	Paydown.....		114,403	117,565	107,098	115,712		1,936	3,245	(1,309)		114,403				2,790	10/25/2035	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 - CMO/RMBS.....		09/01/2020	Paydown.....		2,331	2,333	2,280	2,337		(6)		(6)		2,331				67	11/25/2035	1FM.....
05949C KX 3	BOAMS 2005-J 4A1 - CMO/RMBS.....		07/01/2020	Paydown.....		6,105	6,160	5,544			561		561		6,105				15	11/25/2035	1Z.....
05949C KX 3	BOAMS 2005-J 4A1 - CMO/RMBS.....		09/01/2020	Paydown.....		12,208	12,311	11,080			1,128		1,128		12,208				82	11/25/2035	6FE.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
05949C	PP 5 BOAMS 2005-L 4A1 - CMO/RMBS.....		07/01/2020	Paydown.....		14,567	14,691	13,901			665		665		14,567			.0	.45	01/25/2036	1Z.....
05949C	PP 5 BOAMS 2005-L 4A1 - CMO/RMBS.....		09/01/2020	Paydown.....		28,000	28,206	26,690		1,310		1,310		28,000			.0	.216	01/25/2036	6FE.....	
05950M	AJ 9 BAFC 2006-G 3A3 - CMO/RMBS.....		09/01/2020	Paydown.....		328,228	328,228	314,688	298,538	29,689		29,689		328,228			.0	6,215	07/20/2036	1FM.....	
05950P	AF 0 BAFC 2006-H 2A3 - CMO/RMBS.....		08/01/2020	Paydown.....		62,439	63,255	55,407	61,116	1,323		1,323		62,439			.0	1,521	09/20/2046	1FM.....	
05950T	AC 9 BOAMS 2006-B 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		58,987	62,174	37,353	57,930	1,057		1,057		58,987			.0	1,557	11/20/2036	1FM.....	
05951F	AB 0 BAFC 2007-1 T1B - RMBS.....		09/01/2020	Paydown.....		3,409	3,452	3,014	3,375	35		35		3,409			.0	.162	01/25/2037	1FM.....	
05951K	AN 3 BAFC 2006-7 A12 - CMO/RMBS.....		09/01/2020	Paydown.....		66,470	70,312	68,219	66,241	229		229		66,470			.0	3,039	09/25/2036	2FM.....	
05951U	AC 5 BAFC 2006-8T2 A2 - CMO/RMBS.....		09/01/2020	Paydown.....		635	688	527	620	15		15		635			.0	.25	10/25/2036	1FM.....	
05951V	AV 1 BAFC 2006-I 6A1 - CMO/RMBS.....		09/21/2020	Paydown.....		69,718	69,718	57,479	67,690	2,028		2,028		69,718			.0	.595	12/20/2046	1FM.....	
059522	AA 0 BAFC 2007-C 6A1 - RMBS.....		09/21/2020	Paydown.....		374,867	374,867	322,385	334,549	40,318		40,318		374,867			.0	3,185	05/20/2047	1FM.....	
059522	AU 6 BAFC 2007-C 1A2 - CMO/RMBS.....		09/01/2020	Paydown.....		218,900	222,139	203,135	219,368	1,464	1,933	(469)		218,900			.0	6,052	05/20/2036	1FM.....	
059523	AX 8 BAFC 2007-5 7A1 - CMO/RMBS.....		09/01/2020	Paydown.....		53,436	53,436	31,276	706	949	1,655	(706)					.0	.293	07/25/2047	1FM.....	
05952G	AT 8 BAFC 2007-D 3A1 - CMO/RMBS.....		09/01/2020	Paydown.....		143,618	143,996	141,116	143,993	(375)		(375)		143,618			.0	3,932	06/20/2037	1FM.....	
05952G	AV 3 BAFC 2007-D 3A3 - CMO/RMBS.....		09/01/2020	Paydown.....		206,658	207,203	203,059	207,198	(539)		(539)		206,658			.0	5,658	06/20/2037	1FM.....	
05953Y	AH 4 BAFC 2007-4 A1B - RMBS.....		09/01/2020	Paydown.....		15,540	18,477	6,091	15,216	324		324		15,540			.0	.669	05/26/2037	1FM.....	
05954D	AL 0 BAFC 2007-E 6A1 - CMO/RMBS.....		08/01/2020	Paydown.....		199	257	29	192	7		7		199			.0	.7	07/22/2047	1FM.....	
05956E	AB 8 BAFC 2010-R6 1A2 - CMO/RMBS.....		09/01/2020	Paydown.....		146,401	146,401	144,205	145,585	816		816		146,401			.0	5,065	02/27/2035	1FM.....	
05973B	AA 5 BANC 2019-CRE6 A - CMBS.....		09/15/2020	Paydown.....		1,941,287	1,941,287	1,806,280	941,230	135,008		135,008		1,941,287			.0	18,719	09/17/2036	1FE.....	
05990E	AD 2 BAFC 2012-R6 2A2 - CMO/RMBS.....		09/26/2020	Paydown.....		194,120	194,117	168,932	189,980	4,140		4,140		194,120			.0	1,441	07/28/2036	1FM.....	
05990H	AH 6 BAFC 2010-R2 1A3 - CMO/RMBS.....		09/01/2020	Paydown.....		230,751	240,285	152,034	225,996	4,754		4,754		230,751			.0	9,411	08/26/2037	1FM.....	
05990H	AQ 6 BAFC 2010-R2 3A4 - CMO/RMBS.....		09/01/2020	Paydown.....		207,948	207,948	202,164	200,960	6,988		6,988		207,948			.0	5,561	07/26/2035	1FM.....	
05990H	AT 0 BAFC 2010-R2 4A3 - CMO/RMBS.....		09/01/2020	Paydown.....		122,750	135,961	113,864	127,840	914	6,003	(5,089)		122,750			.0	5,894	08/26/2037	1FM.....	
06424@	AA 1 BANK OF TEXAS (HOUSTON, TX).....		09/15/2020	Paydown.....		82,159	82,159	82,664	82,653	(494)		(494)		82,159			.0	1,896	12/31/2029	1Z.....	
06760P	AN 1 BABS 2018-III B2 - CDO.....		09/10/2020	Call @ 100.00.....		7,000,000	7,000,000	7,000,000	6,998,401	(105)		(105)		6,998,296		1,704	1,704	.0	278,569	07/20/2029	1FE.....
07325D	AF 1 BAYV 2006-C 1A5 - RMBS.....		09/01/2020	Paydown.....		135,093	135,093	136,355	135,158	449	513	(64)		135,093			.0	3,548	11/28/2036	2FM.....	
07384M	4K 5 BSARM 2004-10 231 - CMO/RMBS.....		09/01/2020	Paydown.....		19,544	19,544	18,225	151,778	1,319		1,319		19,544			.0	.196	01/25/2035	1FM.....	
07384M	Q8 8 BSARM 2004-3 2A - CMO/RMBS.....		09/01/2020	Paydown.....		31,853	31,853	31,953	31,932	(79)		(79)		31,853			.0	.790	07/25/2034	1FM.....	
07384M	S7 8 BSARM 2004-5 2A - CMO/RMBS.....		09/01/2020	Paydown.....		56,059	56,059	56,303	56,175	(117)		(117)		56,059			.0	1,415	07/25/2034	1FM.....	
07384M	S8 6 BSARM 2004-5 3A - CMO/RMBS.....		09/01/2020	Paydown.....		149,769	149,769	151,778	151,208	(1,439)		(1,439)		149,769			.0	4,513	07/25/2034	1FM.....	
07384Y	KF 2 BSABS 2003-AC4 A - RMBS.....		09/01/2020	Paydown.....		231,813	231,814	234,277	232,243	(430)		(430)		231,813			.0	8,436	09/25/2033	1FM.....	
07384Y	TL 0 BSABS 2004-SD2 4A - CMO/RMBS.....		09/01/2020	Paydown.....		5,259	5,259	5,318	5,264	(4)		(4)		5,259			.0	.151	03/25/2044	1FM.....	
07386H	PD 7 BALTA 2004-12 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		5,290	5,290	4,853	4,816	474		474		5,290			.0	.138	01/25/2035	1FM.....	
07386H	QZ 7 BALTA 2005-2 2A3 - CMO/RMBS.....		09/01/2020	Paydown.....		159,816	158,953	136,257	157,937	1,879		1,879		159,816			.0	4,001	04/25/2035	1FM.....	
07386H	UG 4 BALTA 2005-5 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		1,653	1,653	1,505	1,513	140		140		1,653			.0	.43	07/25/2035	1FM.....	
07386Y	AE 4 BSARM 2007-5 3A1 - CMO/RMBS.....		09/01/2020	Paydown.....		270,590	276,426	266,751	270,514	76		76		270,590			.0	7,207	08/25/2047	1FM.....	
073870	AG 2 BALTA 2007-2 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		2,696	4,965	1,643	2,494	202		202		2,696			.0	.108	04/25/2037	1FM.....	
073879	GN 2 BSABS 2004-AC5 A2 - RMBS.....		09/25/2020	Paydown.....		14,224	14,224	10,633	13,883	341		341		14,224			.0	.77	10/25/2034	1FM.....	
073879	M5 4 BSABS 2005-AC6 2A1 - CMO/RMBS.....		09/25/2020	Various.....		1,911,975	1,911,975	1,934,680	1,913,090	(1,115)		(1,115)		1,911,975			.0	73,377	09/25/2020	1FM.....	
073880	AG 1 BSARM 2007-1 3A1 - CMO/RMBS.....		09/01/2020	Paydown.....		102,562	100,286	84,527	98,319	4,243		4,243		102,562			.0	2,547	02/25/2047	1FM.....	
07389N	AC 9 BSABS 2006-SD4 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		22,793	22,793	18,223	23,854	409	1,470	(1,061)		22,793			.0	.656	10/25/2036	1FM.....	
07401C	AS 2 BSARM 2007-4 211 - CMO/RMBS.....		09/01/2020	Paydown.....		27,702	27,702	26,317	27,670	32		32		27,702			.0	.737	06/25/2047	3FM.....	
09774X	AU 6 BCM 1999-A A3 - ABS.....		09/01/2020	Paydown.....		5,169	5,169	4,954	5,155	14		14		5,169			.0	.200	03/15/2029	5GI.....	

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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	
109641 AG 5	BRINKER INTERNATIONAL INC.....	08/13/2020.	INT'L FC STONE.....		5,085,938	5,250,000	5,038,898	5,144,957		18,355		18,355		5,163,312		(77,374)	(77,374)	153,708	05/15/2023.	4FE.....	
11042A AA 2	BRITISH AIRWAYS PASS THROUGH TRUST 2013 C	09/20/2020.	Paydown.....		386,435	386,435	386,881	386,648		(213)		(213)		386,435			0	13,403	12/20/2025.	1FE.....	
12189P AJ 1	BNSF RAILWAY CO PASS THROUGH TRUST.....	07/15/2020.	Paydown.....		53,624	53,624	63,165	56,352		(2,728)		(2,728)		53,624			0	3,607	07/15/2022.	1FE.....	
12325J AA 9	BUSINESS DEV CORP OF AMER.....	08/14/2020.	Call @ 100.00.....		11,000,000	11,000,000	10,990,000	10,998,720		1,185		1,185		10,999,905		95	95	628,833	09/01/2020.	2PL.....	
123262 AN 7	BJETS 2018-1 A - ABS.....	09/15/2020.	Paydown.....		187,153	187,153	187,149	187,187		(35)		(35)		187,153			0	5,607	02/15/2033.	1FE.....	
12326Q AA 2	BJETS 191 A - ABS.....	09/15/2020.	Paydown.....		1,216,185	1,216,185	1,216,143	1,216,154		31		31		1,216,185			0	34,201	07/15/2034.	1FE.....	
12326R AA 0	BJETS 182 A - ABS.....	09/15/2020.	Paydown.....		526,407	526,407	526,398	526,405		2		2		526,407			0	15,557	06/15/2033.	1FE.....	
12479R AB 3	CAUTO 2014-1 A - ABS.....	09/15/2020.	Paydown.....		25,444	25,444	25,428	25,440		4		4		25,444			0	620	10/17/2044.	1FE.....	
12479R AD 9	CAUTO 2017-1 A1 - ABS.....	09/15/2020.	Paydown.....		19,436	19,436	19,431	19,434		3		3		19,436			0	479	04/15/2047.	1FE.....	
12479R AE 7	CAUTO 2017-1 A2 - ABS.....	09/15/2020.	Paydown.....		14,237	14,237	14,272	12,147		(36)		(36)		14,237			0	396	04/15/2047.	1FE.....	
12489W EL 4	CBASS 2002-CB1 B1 - RMBS.....	09/25/2020.	Paydown.....		27,687	27,687	24,364	27,950		(264)		(264)		27,687			0	750	08/25/2030.	1FM.....	
12489W JQ 8	CBASS 2004-CB4 A6 - RMBS.....	09/01/2020.	Paydown.....		2,479	2,479	2,473	2,456		23		23		2,479			0	72	05/25/2034.	1FM.....	
12510H AA 8	CAUTO 2020-1 A1 - ABS.....	09/15/2020.	Paydown.....		78,865	78,865	78,845	78,845		21		21		78,865			0	1,132	02/15/2050.	1FE.....	
12510H AB 6	CAUTO 2020-1 A2 - ABS.....	09/15/2020.	Paydown.....		63,092	63,092	63,082			10		10		63,092			0	1,020	02/15/2050.	1FE.....	
12510H AC 4	CAUTO 2020-1 A3 - ABS.....	09/15/2020.	Paydown.....		65,721	65,721	65,675			46		46		65,721			0	1,139	02/15/2050.	1FE.....	
12527E AD 0	CFCRE 2011-C1 A4 - CMBS.....	09/01/2020.	Paydown.....		1,583,275	1,583,275	1,622,089	1,587,326		(4,051)		(4,051)		1,583,275			0	58,152	04/15/2044.	1FM.....	
12529E AA 4	CFMT 20HB2 A - CMO/RMBS.....	08/25/2020.	Paydown.....		466,849	466,849	466,849			0		0		466,849			0	4,913	04/25/2030.	1Z.....	
12529E AA 4	CFMT 20HB2 A - CMO/RMBS.....	09/25/2020.	Paydown.....		106,999	106,999	106,999			0		0		106,999			0	1,548	04/25/2030.	1FE.....	
12529F AA 1	CFMT 20HB3 A - CMO/RMBS.....	09/25/2020.	Paydown.....		518,640	518,640	518,640			1		1		518,640			0	4,287	05/25/2030.	1FE.....	
12530M AB 1	SORT 201 A2 - RMBS.....	08/17/2020.	Paydown.....		8,333	8,333	8,329			4		4		8,333			0	11	07/15/2060.	1FE.....	
12530M AB 1	SORT 2020-1 A2 - ABS.....	09/15/2020.	Paydown.....		8,326	8,326	8,322			4		4		8,326			0	24	07/15/2060.	1FE.....	
125431 AH 9	CWHL 2006-HYB4 2A1 - CMO/RMBS.....	09/01/2020.	Paydown.....		45,839	46,683	19,427	44,412		1,427		1,427		45,839			0	1,224	06/20/2036.	1FM.....	
12543X AD 8	CWHL 2006-19 1A4 - CMO/RMBS.....	09/01/2020.	Paydown.....		179,013	192,020	176,657	177,657		1,356		1,356		179,013			0	7,779	01/25/2037.	1FM.....	
12544B AE 3	CWHL 2007-HY5 3A1 - CMO/RMBS.....	09/01/2020.	Paydown.....		38,034	38,034	29,601	36,946		1,088		1,088		38,034			0	1,024	09/25/2037.	1FM.....	
125523 CH 1	CIGNA CORP.....	09/15/2020.	Maturity @ 100.00.....		4,000,000	4,000,000	3,991,200	3,999,377		623		623		4,000,000			0	165,000	09/15/2020.	2FE.....	
125585 AF 6	CIT 951 A5 - ABS.....	08/15/2020.	Various.....		47,256	47,256		126,347		(76,429)		(76,429)		49,918		(2,662)	(2,662)	(3,030)	08/15/2020.	5GI.....	
12558M AG 7	CITHE 2002-1 AF6 - RMBS.....	09/01/2020.	Paydown.....		19,796	19,796	20,266	19,710		86		86		19,796			0	845	02/25/2030.	1FM.....	
125634 AG 0	CLIF 2013-1 NTS - RMBS.....	09/18/2020.	Paydown.....		113,333	113,333	113,317	113,136		198		198		113,333			0	2,111	03/20/2028.	1FE.....	
125634 AL 9	CLIF 133 NTS - RMBS.....	09/18/2020.	Paydown.....		15,911	15,911	15,910	15,881		30		30		15,911			0	414	11/18/2028.	1FE.....	
125634 AN 5	CLIF 2014-1 NTS - RMBS.....	09/18/2020.	Paydown.....		412,645	412,645	412,475	411,809		836		836		412,645			0	8,314	06/18/2029.	1FE.....	
125634 AQ 8	CLIF 2014-2 NTS - RMBS.....	09/18/2020.	Paydown.....		1,208,693	1,208,693	1,185,417	1,189,378		19,316		19,316		1,208,693			0	25,772	10/18/2029.	1FE.....	
12566U AN 4	CMALT 2007-A2 113 - CMO/RMBS.....	09/01/2020.	Paydown.....		6,886	7,239	5,442	6,754		132		132		6,886			0	272	02/25/2037.	1FM.....	
12566V AE 2	CMALT 2007-A4 1A5 - CMO/RMBS.....	09/01/2020.	Paydown.....		14,514	21,553	18,828	14,178		336		336		14,514			0	812	04/25/2037.	1FM.....	
12585@ AA 4	CHP (FRESNO CA) CONTROL PASS-THRU TRUST.....	09/15/2020.	Paydown.....		352,473	352,473	352,473	352,473		(0)		(0)		352,473			0	7,498	02/15/2028.	1.....	
126117 AR 1	CNA FINANCIAL CORP.....	09/16/2020.	Call @ 100.00.....		3,143,820	3,000,000	2,988,780	2,997,948		874		874		2,998,822		1,178	1,178	331,174	08/15/2021.	2FE.....	
12632Q AW 3	COMM 2014-CCRE18 A4 - CMBS.....	09/01/2020.	Paydown.....		362,275	362,275	365,881	363,693		(1,419)		(1,419)		362,275			0	9,646	07/17/2047.	1FM.....	
12635R AW 8	CSAIL 2015-C4 A3 - CMBS.....	09/01/2020.	Paydown.....		168	168	175	172		(4)		(4)		168			0	4	11/18/2048.	1FM.....	
12640W AC 4	CSMC 2008-3R 1A2 - CMO/RMBS.....	09/01/2020.	Paydown.....		130,494	129,911	114,121	128,943		1,551		1,551		130,494			0	3,364	07/28/2037.	1FM.....	
12641P AE 4	CSMC 2009-R A3 - CMO/RMBS.....	09/01/2020.	Paydown.....		75,726	75,726	75,726	75,590		136		136		75,726			0	2,893	10/26/2038.	1FM.....	
12641P AN 4	CSMC 2009-R 2A3 - CMO/RMBS.....	09/01/2020.	Paydown.....		182,098	182,098	182,098	181,944		154		154		182,098			0	6,340	05/29/2035.	1FM.....	
12641P AR 5	CSMC 2009-R 2A6 - CMO/RMBS.....	09/01/2020.	Paydown.....			1,089						0					0	43	05/29/2035.	1FM.....	
12641P BA 1	CSMC 2009-R 4A4 - CMO/RMBS.....	09/01/2020.	Paydown.....		82,971	82,971	62,580	81,794		1,177		1,177		82,971			0	2,951	11/26/2035.	1FM.....	

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
12641P BC 7	CSMC 2009-R 4A6 - CMO/RMBS		08/01/2020	Paydown			.7		(4)	1	3		.4					.0		11/26/2035	3FM
12641P BN 3	CSMC 2009-R 6A3 - CMO/RMBS		09/01/2020	Paydown		486,453	486,453	477,509	485,749		704		704		486,453			.0	19,242	09/27/2038	1FM
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS		09/01/2020	Paydown			.557		.4		(4)		(4)					.0	.23	09/27/2038	1FM
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS		08/01/2020	Paydown			.3		(1)	1		.1						.0	.0	09/27/2038	3FM
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS		09/01/2020	Paydown			.38		(16)	16		.0	.16					.0	.2	09/27/2038	4FM
12641P CJ 1	CSMC 2009-R 9A4 - CMO/RMBS		09/01/2020	Paydown		11,419	11,419	5,643	10,695		724		724		11,419			.0	.285	09/27/2038	1FM
12641Q AA 0	CSMC 2009-7R 3A3 - CMO/RMBS		09/01/2020	Paydown		3,265	3,267	1,777	3,200		65		65					.0	.131	09/26/2037	1FM
12641Q AF 9	CSMC 2009-7R 4A2 - CMO/RMBS		08/01/2020	Paydown		114,002	114,002	82,953	109,350		4,652		4,652		114,002			.0	4,232	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS		07/01/2020	Paydown					(1)		.1		.1					.0		07/26/2037	1FM
12641Q AP 7	CSMC 2009-7R 5A2 - CMO/RMBS		09/01/2020	Paydown		404,864	404,864	404,864	404,298		566		566		404,864			.0	14,750	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 - CMO/RMBS		09/30/2020	Paydown			.660		(7,161)		(24)		(24)		(7,185)		7,185	7,185	.27	11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 - CMO/RMBS		07/01/2020	Paydown			.1		.1				.0					.0	.0	09/26/2035	1FM
12641Q AY 8	CSMC 2009-7R 6A3 - CMO/RMBS		08/01/2020	Paydown			32,381	5,012	(99)		99		99					.0	.895	09/26/2035	1FM
12641Q BF 8	CSMC 2009-7R 7A4 - CMO/RMBS		09/25/2020	Paydown			.276	.49	(13)		.13		.13					.0	.12	12/26/2036	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 - CMO/RMBS		09/01/2020	Paydown		10,270	10,270	(15,090)	(15,090)		2,112		2,112		(12,978)		23,248	23,248	.184	05/26/2036	1FM
12641Q BX 9	CSMC 2009-7R 9A4 - CMO/RMBS		09/01/2020	Paydown		91,862	91,876	61,014	91,876		(13)		(13)		91,862			.0	3,246	08/26/2035	3FM
12641Q CH 3	CSMC 2009-7R 111 - CMO/RMBS		09/01/2020	Paydown		401,787	401,786	401,786	401,465		321		321		401,787			.0	14,995	02/26/2035	1FM
12641Q CR 1	CSMC 2009-7R 124 - CMO/RMBS		09/01/2020	Paydown		29,516	29,516	29,516	29,451		66		66		29,516			.0	1,242	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 125 - CMO/RMBS		09/01/2020	Paydown			22,659	11,139	(87)		.87		.87					.0	.972	01/26/2036	1FM
12641Q CX 8	CSMC 2009-7R 132 - CMO/RMBS		08/01/2020	Paydown		25,944	25,944	24,806	26,228		(283)		(283)		25,944			.0	.993	06/26/2037	2FM
12641Q CX 8	CSMC 2009-7R 132 - CMO/RMBS		09/01/2020	Paydown		15,883	15,883	15,186	16,090		(208)		(208)		15,883			.0	.715	06/26/2037	1FM
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS		08/01/2020	Paydown			.238	.48	.1		(1)		(1)					.0	.8	06/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 151 - CMO/RMBS		09/25/2020	Paydown		27,925	27,925	24,855	26,758		1,167		1,167		27,925			.0	1,160	04/26/2037	1FM
12641Q DP 4	CSMC 2009-7R 153 - CMBS/CMO/RMBS		09/01/2020	Paydown			3,788	1,044	(32)		32		32					.0	.148	04/26/2037	1FM
12641Q EB 4	CSMC 2009-7R 172 - CMO/RMBS		09/25/2020	Paydown		58,638	58,638	2,166	52,529		6,109		6,109		58,638			.0	.145	03/25/2037	1FM
12641Q EE 8	CSMC 2009-7R 175 - CMO/RMBS		09/24/2020	Paydown					(125)				.0		(125)		125	125	.125	03/25/2037	1FM
12641Q EL 2	CSMC 2009-7R 182 - CMO/RMBS		09/01/2020	Paydown		62,802	62,802	62,802	62,590		212		212		62,802			.0	.779	03/26/2037	1FM
12641Q EV 0	CSMC 2009-7R 1A1 - CMO/RMBS		09/01/2020	Paydown		299,816	299,816	299,816	299,559		257		257		299,816			.0	11,829	03/01/2036	1FM
12641Q EY 4	CSMC 2009-7R 1A4 - CMO/RMBS		09/30/2020	Paydown					(10,380)				.0		(10,380)		10,380	10,380	.10,380	03/26/2036	1FM
12641Q FE 7	CSMC 2009-7R 2A3 - CMO/RMBS		09/01/2020	Paydown		247,562	247,562	163,068	240,842		6,720		6,720		247,562			.0	9,072	08/27/2035	1FM
12641T AB 2	CSMC 2009-5R 1A2 - CMO/RMBS		09/01/2020	Paydown		510,006	545,871	416,146	426,014		83,991		83,991		510,006			.0	13,152	06/26/2036	1FM
12642N BQ 0	CSMC 2009-15R 3A1 - CMO/RMBS		09/28/2020	Paydown		112,126	112,126	108,201	111,236		890		890		112,126			.0	2,681	03/26/2036	1FM
12646U AK 4	CSMC 2013-1VR1 A2 - CMO/RMBS		09/01/2020	Paydown		689,584	689,584	644,761	651,231		38,353		38,353		689,584			.0	13,611	03/25/2043	1FM
12646W AH 7	CSMC 2013-1VR2 A2 - CMO/RMBS		09/01/2020	Paydown		774,130	774,130	723,327	730,366		43,763		43,763		774,130			.0	15,806	04/27/2043	1FM
12646X AJ 1	CSMC 2013-1VR3 A2 - CMO/RMBS		09/01/2020	Paydown		1,265,844	1,265,844	1,198,596	1,205,068		60,776		60,776		1,265,844			.0	25,593	05/25/2043	1FM
12647G BZ 0	CSMC 2013-1VR4 A20 - CMO/RMBS		09/01/2020	Paydown		138,304	138,304	135,084	135,531		2,772		2,772		138,304			.0	3,111	07/27/2043	1FM
12647H BC 9	CSMC 2013-8R 4A2 - CMO/RMBS		09/25/2020	Paydown		680,432	747,304	542,401	657,428		23,004		23,004		680,432			.0	5,178	12/30/2036	1FM
12647P AK 4	CSMC 2013-7 A6 - CMO/RMBS		09/01/2020	Paydown		1,070,866	1,070,866	1,032,047	1,033,851		37,015		37,015		1,070,866			.0	24,656	08/25/2043	1FM
12648H BB 0	CSMC 141VR2 B1 - CMO/RMBS		09/01/2020	Paydown		313,630	313,630	307,357			6,273		6,273		313,630			.0	3,635	04/25/2044	1FE
12648T AQ 2	CSMC 2014-1VR3 B1 - CMO/RMBS		09/01/2020	Paydown		253,067	253,067	251,643			1,424		1,424		253,067			.0	3,272	07/25/2044	1FE
126650 AN 0	CVS HEALTH CORP - ABS		09/10/2020	Paydown		78,867	78,867	80,663	79,229		(362)		(362)		78,867			.0	3,263	10/10/2025	2FE
126650 AW 0	CVSPAS NOTES CTF - CMBS		09/10/2020	Paydown		57,204	57,204	57,204	57,205		(1)		(1)		57,204			.0	2,021	01/11/2027	2FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
126650 BQ 2	CVSPAS 2007 CTF - CMBS		09/10/2020	Paydown		80,607	80,607	94,649	89,917		(9,311)		(9,311)		80,607			.0	3,733	01/10/2030	2FE
126650 BV 1	CVSPAS 2010 CTF - ABS		09/10/2020	Paydown		48,828	48,828	50,016	49,594		(766)		(766)		48,828			.0	1,880	01/10/2033	2FE
126650 BY 5	CVSPAS 2011 CTF - CMBS		09/10/2020	Paydown		119,279	119,279	120,947	120,445		(1,166)		(1,166)		119,279			.0	4,714	01/10/2034	2FE
12665V AA 0	CVSPAS 14 A2 - CMBS		09/10/2020	Paydown		71,219	71,219	71,219	71,219		(1)		(1)		71,219			.0	1,977	08/11/2036	2FE
126670 CJ 5	CWL 2005-11 AF4 - RMBS		09/01/2020	Paydown		215,970	215,970	118,584	202,299		13,671		13,671		215,970			.0	6,085	03/27/2034	1FM
126670 JP 4	CWHL 2005-HYB9 1A1 - CMO/RMBS		09/01/2020	Paydown		84,809	85,714	74,753	83,729		1,079		1,079		84,809			.0	2,259	02/20/2036	1FM
126670 NY 0	CWL 2005-16 2A3 - RMBS		09/01/2020	Paydown		32,319	32,319	1,547	28,899		3,420		3,420		32,319			.0	.945	07/25/2034	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 - CMO/RMBS		09/01/2020	Paydown		177,979	190,406	168,306	176,865		1,114		1,114		177,979			.0	6,966	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 - CMO/RMBS		09/01/2020	Paydown		104,449	108,375	99,407	103,558		891		891		104,449			.0	3,727	04/25/2035	1FM
12667F EG 6	CWALT 2004-J2 3A3 - CMO/RMBS		09/01/2020	Paydown		57,486	57,486	57,082	57,258		227		227		57,486			.0	2,104	04/25/2034	1FM
12667F RE 7	CWALT 2004-J6 1A1 - CMO/RMBS		09/01/2020	Paydown		89,704	89,704	91,049	89,987		(283)		(283)		89,704			.0	3,286	08/25/2024	1FM
12667F RG 2	CWALT 2004-J6 2A1 - CMO/RMBS		09/01/2020	Paydown		.764	.764	.768	.765		(1)		(1)		.764			.0	.37	11/25/2031	1FM
12667F VN 2	CWALT 2004-24CB 1A1 - CMO/RMBS		09/01/2020	Paydown		724,861	724,862	724,406			455		455		724,861			.0	14,231	11/25/2034	1FM
12667G AA 1	CWALT 2005-13CB A1 - CMO/RMBS		09/25/2020	Paydown		507,906	506,369	405,399	539,245		12,147	43,486	(31,339)		507,906			.0	4,737	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 - CMO/RMBS		09/01/2020	Paydown		63,271	63,080	52,908	61,494		1,777		1,777		63,271			.0	2,393	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 - CMO/RMBS		09/01/2020	Paydown		6,327	6,308	6,077	6,335		(8)		(8)		6,327			.0	239	05/25/2035	3FM
12668A 4C 6	CWALT 2005-IM1 A2 - RMBS		09/25/2020	Paydown		15,451	41,684		12,261		3,190		3,190		15,451			.0	443	01/25/2036	1FM
12668A XL 4	CWALT 2005-63 5A1 - CMO/RMBS		09/01/2020	Paydown		123,537	123,927	112,851	117,860		5,676		5,676		123,537			.0	3,322	12/25/2035	1FM
12668B YA 5	CWALT 2006-7CB 1A9 - CMO/RMBS		09/01/2020	Paydown		9,557	10,852	1,929	9,340		217		217		9,557			.0	399	05/25/2036	1FM
12669A BE 7	CWHL 2005-HYB6 1A1 - CMO/RMBS		09/01/2020	Paydown		11,823	14,718	13,010	11,669		154		154		11,823			.0	318	10/22/2035	1FM
12669A D5 4	CWHL 2006-HYB2 3A1 - CMO/RMBS		09/01/2020	Paydown		246,756	246,766	216,110	240,621		6,135		6,135		246,756			.0	5,281	04/22/2036	1FM
12669A D7 0	CWHL 2006-HYB2 4A1 - CMO/RMBS		09/01/2020	Paydown		108,945	108,945	99,427	105,302		3,642		3,642		108,945			.0	2,620	04/22/2036	1FM
12669A HP 6	CWHL 2005-25 A10 - CMO/RMBS		09/01/2020	Paydown		8,737	7,740	6,446	8,691		46		46		8,737			.0	270	11/25/2035	1FM
12669A MH 8	CWHL 2005-HYB7 6A1 - CMO/RMBS		09/01/2020	Paydown		150,292	194,169	155,335			(5,043)		(5,043)		150,292			.0	2,037	11/20/2035	1FM
12669A QJ 0	CWHL 2005-HYB8 4A1 - CMO/RMBS		09/01/2020	Paydown		272,682	278,446	252,779	269,745		2,937		2,937		272,682			.0	7,409	12/20/2035	1FM
12669A UJ 5	CWHL 2005-31 1A1 - CMO/RMBS		09/01/2020	Paydown		183,633	188,041	162,727	180,203		3,430		3,430		183,633			.0	3,938	01/25/2036	1FM
12669A UM 8	CWHL 2005-31 2A2 - CMO/RMBS		09/01/2020	Paydown		269,193	269,034	258,861	257,482		11,711		11,711		269,193			.0	5,992	01/25/2036	1FM
12669A UN 6	CWHL 2005-31 2A3 - CMO/RMBS		09/01/2020	Paydown		415,786	415,539	399,827	397,697		18,089		18,089		415,786			.0	9,255	01/25/2036	1FM
12669D US 5	CWHL 2002-39 A18 - CMO/RMBS		09/01/2020	Paydown		109,458	109,458	109,303	109,526		(68)		(68)		109,458			.0	4,190	02/25/2033	1FM
12669F A8 6	CWHL 2004-11 2A1 - CMO/RMBS		09/01/2020	Paydown		366,054	366,054	296,504			65,519		65,519		366,054			.0	4,363	07/25/2034	1FM
12669F V8 3	CWHL 2004-HYB4 3A - CMO/RMBS		09/01/2020	Paydown		10,914	10,914	10,931	10,878		36		36		10,914			.0	291	09/20/2034	1FM
12669F VH 3	CWHL 2004-6 2A1 - CMO/RMBS		09/01/2020	Paydown		135,275	135,275	135,526	133,853		1,422		1,422		135,275			.0	3,355	05/25/2034	1FM
12669G A5 0	CWHL 2005-HYB3 1A1 - CMO/RMBS		09/01/2020	Paydown		6,784	6,784	6,174	6,079		705		705		6,784			.0	155	06/20/2035	1FM
12669G BY 6	CWHL 2004-HYB7 1A1 - CMO/RMBS		09/01/2020	Paydown		53,193	53,193	53,425	52,436		757		757		53,193			.0	1,234	11/20/2034	1FM
12669G BZ 3	CWHL 2004-HYB7 1A2 - CMO/RMBS		09/01/2020	Paydown		154,931	154,931	155,607	152,309		2,623		2,623		154,931			.0	3,594	11/20/2034	1FM
12669G GH 8	CWHL 2004-HYB8 8A1 - CMO/RMBS		09/01/2020	Paydown		33,832	33,832	27,658			4,797		4,797		33,832			.0	442	01/20/2035	1FE
12669G R4 5	CWHL 2005-15 A8 - CMO/RMBS		09/01/2020	Paydown		53,852	45,705	37,313	55,575		(78)	1,646	(1,723)		53,852			.0	1,857	08/25/2035	1FM
12694* AA 4	CVS CONTROL PASS-THROUGH TRUST		09/15/2020	Paydown		38,985	38,985	38,985	38,985		(0)		(0)		38,985			.0	1,336	01/15/2041	2
12697# AA 7	PVTPL THORNTONS - CMO		09/15/2020	Paydown		26,481	26,481	26,481	26,481		0		0		26,481			.0	805	03/15/2042	1
12707* AA 9	CVS (NC SC PENNSYLVANIA & VIRGINIA )		09/15/2020	Paydown		102,649	102,649	102,649	102,650		(0)		(0)		102,649			.0	3,341	01/15/2044	2
12724@ AA 6	CVS (CLAWSON & RICHMOND MI) CONTROL		09/15/2020	Paydown		217,192	217,194	219,285			(2,093)		(2,093)		217,192			.0	2,206	01/15/2035	2Z

QE05.10

**SCHEDULE D - PART 4**

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

QE05.11

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
12803P AB 4	CAJUN 2017-1 A2 - ABS/MBS		08/20/2020	Paydown		82,500	82,500	81,860	82,134		366		366		82,500			0	4,022	08/20/2047	2FE
13177* AA 8	CAMARGO INVESTMENTS I LLC		09/21/2020	Direct		406,101	406,101	406,101	406,101				0		406,101			0	16,914	05/31/2023	1PL
140501 20 6	CAPITAL SOUTHWEST CORP		09/29/2020	Call @ 25.00		1,296,400	1,296,400	1,296,400	1,296,400				0		1,296,400			0	58,630	12/15/2022	1PL
14575H AA 6	CAUTO 2016-1 A - RMBS		09/15/2020	Paydown		117,159	117,159	117,116	117,134		26		26		117,159			0	3,551	02/15/2046	1FE
14855J AB 1	CLAST 161 A - ABS		09/15/2020	Paydown		183,339	183,339	183,135	183,170		169		169		183,339			0	5,887	08/15/2041	1FE
14855L AB 6	CLAST 171 A - ABS		09/15/2020	Paydown		513,491	513,491	513,486	513,455		36		36		513,491			0	14,677	07/15/2042	1FE
14855M AA 6	CLAST 2019-1 A - ABS		09/15/2020	Paydown		141,033	141,033	141,033	141,034		(1)		(1)		141,033			0	4,129	04/15/2039	1FE
152314 KJ 8	CXHE 2004-C AF5 - RMBS		09/01/2020	Paydown		117,078	117,078	116,785	116,764		314		314		117,078			0	4,157	06/25/2034	1FM
15672A AA 0	CERB XVIII A - CDO		07/15/2020	Paydown		795,689	795,689	795,689	795,696		(6)		(6)		795,689			0	20,802	04/15/2027	1FE
15673L AA 5	CERB XXI A - CDO	C	07/15/2020	Paydown		413,313	413,313	413,313	413,292		21		21		413,313			0	9,861	10/15/2027	1FE
15673Q AA 4	CERB XXIII A - CDO	C	07/15/2020	Paydown		406,540	406,540	400,442	401,586		4,953		4,953		406,540			0	8,307	04/15/2028	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		1,443		1,443		1,006,579			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		602		602		368,421			0	7,639	11/20/2026	4Z
161546 CW 4	CFAB 2002-3 IA5 - RMBS		09/01/2020	Paydown		109,028	109,028	107,942	108,238		789		789		109,028			0	4,527	06/25/2032	1FM
16159W AC 8	CHASE 2019-1 A3 - CMO/RMBS		09/01/2020	Paydown		1,482,375	1,482,375	1,517,581			(34,604)		(34,604)		1,482,375			0	17,320	03/25/2050	1FM
16162W PV 5	CHASE 2005-A2 1A1 - CMO/RMBS		09/01/2020	Paydown		11,600	11,220	8,388	11,221		379		379		11,600			0	284	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 - CMO/RMBS		09/25/2020	Paydown		6,407	6,407	4,628	6,503		(97)		(97)		6,407			0	288	11/25/2036	1FM
161630 BA 5	CHASE 2007-A1 101 - CMO/RMBS		09/01/2020	Paydown		41,124	41,124	39,813			1,271		1,271		41,124			0	146	02/25/2037	1Z
161630 BA 5	CHASE 2007-A1 101 - CMO/RMBS		09/01/2020	Paydown									0					0	4	02/25/2037	3FE
16877# AA 0	CHILDRESS KLIEN-CAMBRIDGE HEALTHCARE		09/05/2020	Paydown		173,189	173,189	173,406	173,365		(175)		(175)		173,189			0	4,218	01/05/2036	1
17025R AA 3	CWHL 2007-HY4 1A1 - CMO/RMBS		09/01/2020	Paydown		132,826	128,065	106,134			26,692		26,692		132,826			0	1,630	09/25/2047	1FM
17181C AA 6	CIMLT 181 A - RMBS		09/20/2020	Paydown		327,882	327,882	327,882	327,871		11		11		327,882			0	4,747	03/20/2043	1FE
17307G E8 7	CMLTI 2005-8 14A - CMO/RMBS		09/01/2020	Paydown		543,814	571,559	484,463	534,016		9,798		9,798		543,814			0	13,098	10/25/2035	1FM
17307G ED 6	CMLTI 2004-HYB2 3A - CMO/RMBS		09/01/2020	Paydown		236,394	236,394	224,845	117,345		1,409		1,409		236,394			0	5,993	03/27/2034	1FM
17307G RE 0	CMLTI 2005-2 1A4 - CMO/RMBS		09/01/2020	Paydown		62,606	62,606	58,282	58,186		4,420		4,420		62,606			0	1,475	05/25/2035	1FM
17307G TY 4	CMLTI 2005-3 4A1 - CMO/RMBS		09/01/2020	Paydown		164,397	176,632	156,001	173,214		167	8,983	(8,817)		164,397			0	4,190	08/25/2035	1FM
17307G U2 2	CMLTI 2005-10 15A - CMO/RMBS		09/01/2020	Paydown		11,840	11,981	10,315	11,352		488		488		11,840			0	348	12/25/2035	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 - RMBS		09/01/2020	Paydown		759	759	632	717		42		42		759			0	27	08/25/2035	1FM
17307G W9 5	CMLTI 2005-11 A3 - CMO/RMBS		09/01/2020	Paydown		3,019	3,019	2,922	2,915		104		104		3,019			0	85	11/26/2035	1FM
17309A AD 1	CMLT 2006-A1 1A4 - CMO/RMBS		09/01/2020	Paydown		59,900	71,952	68,410	59,389		511		511		59,900			0	2,810	04/25/2036	2FM
17309A AF 6	CMALT 2006-A1 1A6 - CMO/RMBS		09/01/2020	Paydown		82,639	99,265	94,097	81,224		1,414		1,414		82,639			0	4,046	04/25/2036	1FM
17312H AF 6	CRMSI 2007-2 A6 - RMBS		09/01/2020	Paydown		42,462	42,462	40,874	40,957		1,505		1,505		42,462			0	1,413	06/25/2037	1FM
17312V AA 6	CMLTI 2007-6 11A - CMO/RMBS		09/01/2020	Paydown		3,882	4,555	1,589	3,611		271		271		3,882			0	94	03/25/2037	1FM
17314Q AD 9	CMLTI 2009-11 2A2 - CMO/RMBS		07/01/2020	Paydown		3,799	3,799	1,292	3,673		126		126		3,799			0	133	01/25/2036	1FM
17315C AP 2	CMLTI 2009-3 5A2 - CMO/RMBS		09/25/2020	Paydown		596,856	596,856	592,379	594,263		2,593		2,593		596,856			0	23,332	02/25/2037	1FM
17315N AD 5	CMLTI 2009-8 2A1 - CMO/RMBS		09/01/2020	Paydown		184,307	184,307	183,458	183,458		849		849		184,307			0	7,360	04/25/2037	1FM
17315X AF 8	CMLTI 2009-9 2A3 - CMO/RMBS		09/01/2020	Paydown		204,154	204,397	154,838	196,377		7,777		7,777		204,154			0	6,134	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 - CMO/RMBS		09/01/2020	Paydown		165,036	165,036	162,560	163,978		1,058		1,058		165,036			0	6,769	05/26/2037	1FM
17322N AA 2	CMLTI 2014-J1 A1 - CMO/RMBS		09/01/2020	Paydown		567,675	567,675	569,981	569,431		(1,757)		(1,757)		567,675			0	13,076	05/25/2044	1FM
17322N AD 6	CMLTI 2014-J1 A2 - CMO/RMBS		09/01/2020	Paydown		185,788	185,788	184,685	183,588		2,200		2,200		185,788			0	4,279	05/25/2044	1FM
17323M AE 5	CMLTI 2015-A B3 - CMO/RMBS		09/01/2020	Paydown		347,324	347,324	315,631			28,731		28,731		347,324			0	6,205	06/25/2058	1FE
174610 AJ 4	CITIZENS FINANCIAL GROUP INC		09/30/2020	Unknown		11,523,700	10,000,000	10,000,000	9,999,560		1,524,140		1,524,140		11,523,700			0	577,583	08/01/2025	2FE

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
174610 AK 1	CITIZENS FINANCIAL GROUP INC.....		09/30/2020.	Unknown.....		20,885,220	18,000,000	17,981,100	17,988,327		2,896,893		2,896,893		20,885,220				890,100	12/03/2025.	2FE.....
178566 AC 9	RBC USA HOLDCO CORP.....		09/15/2020.	Maturity @ 100.00.....		8,000,000	8,000,000	7,979,040	7,998,432		1,568		1,568		8,000,000				420,000	09/15/2020.	1FE.....
19421U AA 2	CASL 2019-A A1 - ABS.....		09/25/2020.	Paydown.....		674,915	674,915	673,178	673,118		1,797		1,797		674,915				10,219	12/28/2048.	1FE.....
19421U AB 0	CASL 2019-A A2 - ABS.....		09/25/2020.	Paydown.....		265,145	265,145	265,048	265,052		94		94		265,145				5,640	12/28/2048.	1FE.....
19423D AB 6	CASL 2018-A A2 - ABS.....		09/25/2020.	Paydown.....		502,791	502,791	502,566	502,605		185		185		502,791				13,207	12/26/2047.	1FE.....
19624R AB 2	COLONY CAPITAL INC.....		09/25/2020.	Tender Offer.....		10,075,347	10,000,000	9,657,500	9,869,059		91,878		91,878		9,960,938		39,062	39,062	462,847	01/15/2021.	3.....
19624V AB 3	CAFL 2015-1 B - CMBS.....		09/01/2020.	Paydown.....		5,821,513	5,821,513	5,821,511	5,821,513		(0)		(0)		5,821,513				151,053	10/18/2047.	1FE.....
19625G AB 5	CAFL 2016-1 B - CMBS.....		09/01/2020.	Paydown.....		3,757,619	3,757,619	3,757,601	3,754,997		2,622		2,622		3,757,619				91,442	06/17/2048.	1FE.....
20267U AA 7	CBSLT 2016-B A1 - ABS.....		09/25/2020.	Paydown.....		295,791	295,791	295,711	295,725		66		66		295,791				5,281	10/25/2040.	1FE.....
205887 BL 5	CONAGRA BRANDS INC.....		08/15/2020.	Maturity @ 100.00.....		1,207,000	1,207,000	1,279,806	1,213,865		(6,865)		(6,865)		1,207,000				59,747	08/15/2020.	2FE.....
21075W CJ 2	CONHE 1996-1 A7 - RMBS.....		09/01/2020.	Paydown.....		1,174	1,174	218	1,136		38		38		1,174				52	03/15/2027.	1FM.....
212015 AH 4	CONTINENTAL RESOURCES INC.....		07/13/2020.	GOLDMAN.....		3,494,780	3,548,000	3,169,796	3,380,463		30,754		30,754		3,411,217		83,563	83,563	147,833	09/15/2022.	3FE.....
212168 AA 6	CONTINENTAL WIND LLC.....		08/31/2020.	Paydown.....		248,064	248,064	248,064	248,064				0		248,064				14,884	02/28/2033.	2FE.....
21872F AA 5	CAFL 2019-1 A - CMBS.....		09/01/2020.	Paydown.....		20,338	20,338	20,337	20,335		2		2		20,338				449	03/15/2052.	1FE.....
21872M AA 0	CAFL 182 A - CMBS.....		09/01/2020.	Paydown.....		260,319	260,319	260,317	260,308		11		11		260,319				7,778	11/15/2052.	1FE.....
21872N AA 8	CAFL 2019-3 A - CMBS.....		09/01/2020.	Paydown.....		28,567	28,567	28,566	28,566		1		1		28,567				513	10/17/2052.	1FE.....
219023 AF 5	INGREDION INC.....		07/09/2020.	Call @ 100.00.....		4,052,225	4,000,000	3,984,000	3,998,529		913		913		3,999,443		557	557	179,669	11/01/2020.	2FE.....
22160@ AA 6	COSTCO ( MONTEREY PARK CA ) CONTROL.....		09/15/2020.	Paydown.....		27,805	27,805	27,805	27,803		1		1		27,805				635	06/20/2043.	1Z.....
22163# AA 1	COSTCO (OCEANSIDE NY) LEASE-BACKED.....		09/15/2020.	Paydown.....		69,994	69,994	69,994	69,994				0		69,994				1,466	11/30/2041.	1Z.....
22541Q CZ 3	CSFB 2003-AR15 4M2 - RMBS.....		09/25/2020.	Paydown.....		98,014	98,014	98,014	97,864		150		150		98,014				2,204	06/25/2033.	1FM.....
22541Q FV 9	CSFB 2003-17 1A4 - CMO/RMBS.....		09/01/2020.	Paydown.....		43,311	43,311	43,714	43,441		(130)		(130)		43,311				1,445	06/25/2033.	1FM.....
22541Q XS 6	CSFB 2003-23 DB1 - CMO/RMBS.....		09/01/2020.	Paydown.....		21,667	21,667	21,681	21,681		(13)		(13)		21,667				840	09/25/2033.	1FM.....
22541S PJ 1	CSFB 2004-AR6 CB1 - CMO/RMBS.....		09/25/2020.	Paydown.....		56,819	56,819	45,171	46,875		9,944		9,944		56,819				800	10/25/2034.	1FM.....
225458 LD 8	CSFB 2005-3 6A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		185,541	185,541	163,740	166,582		18,959		18,959		185,541				7,851	07/25/2035.	1FM.....
22546Q AF 4	CREDIT SUISSE AG (NEW YORK BRANCH).....		08/05/2020.	Maturity @ 100.00.....		12,000,000	12,000,000	12,216,392	12,016,985		(16,985)		(16,985)		12,000,000				525,000	08/05/2020.	1FE.....
22549N AA 9	CREDIT SUISSE ABS REPACKAGING TRUST.....	D	07/27/2020.	Paydown.....		68,887	68,887	66,821	67,056		1,831		1,831		68,887				1,521	01/01/2037.	1FE.....
2254W0 FJ 9	CSFB 2003-1 1A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		6,581	6,581	6,820	6,717		(136)		(136)		6,581				312	02/25/2033.	1FM.....
227170 AE 7	CRNN 2013-1 NTS - RMBS.....	C	09/18/2020.	Paydown.....		183,250	183,250	180,983	181,841		1,409		1,409		183,250				3,763	04/18/2028.	1FE.....
227170 BF 4	CRNN 2014-1 NTS - RMBS.....	C	09/18/2020.	Paydown.....		280,374	280,374	271,349	274,868		5,506		5,506		280,374				5,682	08/20/2029.	1FE.....
22942M AF 2	CSMC 2006-8 5A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		39,157	39,073	38,096	38,734		422		422		39,157				1,473	10/25/2026.	1FM.....
22944P AA 5	CSMC 2013-TH1 A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		524,712	524,712	471,175	468,255		56,457		56,457		524,712				7,227	02/25/2043.	1FM.....
22960* AA 0	PVTPPL OCHSNER CLINIC FOUNDATION - CMO.....		09/15/2020.	Paydown.....		201,694	201,694	201,694	201,694		(0)		(0)		201,694				7,075	12/15/2028.	1.....
22965@ AA 3	WAG (EDINA, MINNESOTA) CONTROL.....		09/15/2020.	Paydown.....		41,220	41,220	41,632	41,559		(338)		(338)		41,220				1,262	07/15/2037.	2.....
22969* AA 1	WAL-MART (GREENVILLE PENNSYLVANIA).....		09/15/2020.	Paydown.....		118,227	118,227	119,409	119,065		(839)		(839)		118,227				2,775	12/15/2029.	1.....
22970* AA 8	BNSF (DAYTON, TEXAS) CONTROL PASS-THR.....		09/15/2020.	Paydown.....		130,965	130,965	130,965	130,966		(1)		(1)		130,965				3,555	05/15/2034.	1FE.....
22973@ AA 3	PVTPPL GREAT WEST CASUALTY.....		09/15/2020.	Paydown.....		56,618	56,618	56,618	56,618		(0)		(0)		56,618				1,743	12/15/2037.	1Z.....
22977@ AA 9	CTL PASS-THRU TRUST SERIES 2016 (CRIC BL.....		09/15/2020.	Paydown.....		58,432	58,432	58,432	58,432		(0)		(0)		58,432				1,508	12/15/2038.	1.....
23242L AB 9	CWHEL 2006-F 2A1 - RMBS.....		09/15/2020.	Paydown.....		18,856	18,856	13,175	18,734		121		121		18,856				132	07/15/2036.	1FM.....
23248A AJ 0	CWL 2007-SEA1 2A1 - RMBS.....		09/25/2020.	Paydown.....		33,455	33,455	20,742	24,613		8,843		8,843		33,455				351	05/25/2037.	1FM.....
233046 AE 1	DNKN 2017-1 A2I - ABS.....		08/20/2020.	Paydown.....		45,000	45,000	45,000	45,000				0		45,000				1,225	11/20/2047.	2FE.....
233046 AF 8	DNKN 2017-1 AII - ABS.....		08/20/2020.	Paydown.....		52,500	52,500	52,500	52,500				0		52,500				1,587	11/20/2047.	2FE.....
233046 AH 4	DNKN 2017-1 AIII - ABS.....		08/20/2020.	Paydown.....		30,000	30,000	29,986	29,989		11		11		30,000				754	11/20/2047.	1FE.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
233046 AM 3	DNKN 2019-1 A23 - RMBS		08/20/2020	Paydown		45,000	45,000	45,480	45,471				(471)		45,000			.0	1,351	05/20/2049	1FE
23305U AA 5	DBRR 2011-LC2 A4A - CMBS		07/01/2020	Paydown		5,081,190	5,081,190	5,352,121	5,116,147				(34,957)		5,081,190			.0	134,478	07/14/2044	1FM
23332U AD 6	DSLA 2004-AR1 A2B - CMO/RMBS		09/21/2020	Paydown		71,791	71,791	62,975	63,388				8,403		71,791			.0	799	09/19/2044	1FM
23341B AC 9	DRB 2016-B A2 - ABS		09/25/2020	Paydown		361,647	361,647	361,537	361,569				77		361,647			.0	6,864	06/25/2040	1FE
233851 EA 8	DAIMLER FINANCE NORTH AMERICA LLC		09/16/2020	RBC CAPITAL MARKETS		2,073,740	2,000,000	1,991,620					385		1,992,005		81,735	81,735	27,417	03/10/2030	1Z
24023# AA 7	WASHINGTON STATE DEPARTMENT OF CORR		09/15/2020	Paydown		64,680	64,843	64,843	64,956				(277)		64,680			.0	1,980	03/15/2033	1PL
247367 BH 7	DELTA AIR LINES INC - ABS		08/10/2020	Paydown		149,705	149,705	149,706	149,744				(39)		149,705			.0	10,211	02/10/2024	2FE
24736X AA 6	DELTA AIR LINES INC - ABS		07/30/2020	Paydown		153,409	153,409	153,409	153,420				(11)		153,409			.0	5,561	01/30/2029	1FE
24736Y AA 4	DELTA AIR LINES INC - ABS		07/30/2020	Paydown		76,705	76,705	76,705	76,684				22		76,705			.0	2,972	01/30/2029	2FE
24763L FN 5	DELHE 1999-2 A7F - RMBS		09/01/2020	Paydown		4,730	4,730	4,574	3,635				1,096		4,730			.0	112	08/15/2030	1FM
25150M AC 0	DBALT 2007-RAMP1 A2 - RMBS		09/25/2020	Paydown		91,865	91,865	72,344	79,241				12,625		91,865			.0	1,291	12/25/2036	1FM
25150N AB 0	DBALT 2006-AR5 1A2 - RMBS		09/25/2020	Paydown		90,843	90,843	36,837	91,161				1,065	1,383	90,843			.0	839	10/25/2036	1FM
25150R AD 7	DBALT 2006-AR6 A4 - RMBS		09/25/2020	Paydown		201,671	199,985	184,288	182,422				19,249		201,671			.0	1,528	02/25/2037	1Z
251510 CV 3	DBALT 2005-1 1A1 - CMO/RMBS		09/25/2020	Paydown		98,573	98,573	71,589	72,960				25,613		98,573			.0	896	02/25/2035	1FM
251510 EP 4	DBALT 2005-3 5A1 - CMO/RMBS		09/25/2020	Paydown		129,971	129,971	79,099	124,935				5,035		129,971			.0	1,021	06/25/2035	1FM
251510 LM 3	DBALT 2006-AR1 5A1 - CMO/RMBS		09/01/2020	Paydown		8,962	8,799	7,900	8,480				483		8,962			.0	210	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A - RMBS		09/01/2020	Paydown		36,602	37,639	440	35,465				1,138		36,602			.0	1,169	02/25/2036	1FM
25272K AD 5	DELL INTERNATIONAL LLC		09/17/2020	Call @ 100.00		4,236,617	4,126,000	4,124,803	4,125,702				133		4,125,835		165	165	193,291	06/15/2021	2FE
25470D AQ 2	DISCOVERY COMMUNICATIONS LLC		07/01/2020	Adjustment		(12,071)							.0					.0		03/20/2023	2FE
25755T AE 0	DPABS 2015-1 A2 - ABS		07/25/2020	Paydown		40,000	40,000	40,000	40,000				.0		40,000			.0	1,342	10/25/2045	2FE
25755T AH 3	DPABS 2017-1 A23 - ABS		07/25/2020	Paydown		52,500	52,500	52,500	52,500				.0		52,500			.0	1,621	07/25/2047	2FE
25755T AJ 9	DPABS 2018-1 A21 - ABS		07/25/2020	Paydown		17,500	17,500	17,500	17,501				(1)		17,500			.0	540	07/27/2048	2FE
25755T AK 6	DPABS 2018-1 A22 - ABS		07/25/2020	Paydown		8,750	8,750	8,747	8,748				2		8,750			.0	284	07/27/2048	2FE
25755T AL 4	DPABS 2019-1 A2 - ABS		07/25/2020	Paydown		18,750	18,750	18,750	18,750				.0		18,750			.0	470	10/25/2049	2FE
25755T AM 2	DPABS 2019-1 A2 - ABS		07/25/2020	Paydown		53,750	53,750	53,777	53,777				(27)		53,750			.0	1,190	10/25/2049	1FE
26067* AA 3	DOW (MIDLAND MI) CONTROL		09/15/2020	Paydown		116,019	116,019	116,542	116,413				(393)		116,019			.0	4,008	03/15/2034	2
26208L AA 6	HONK 2015-1 A2 - RMBS		07/20/2020	Paydown		35,000	35,000	35,000	35,000				.0		35,000			.0	1,369	07/20/2045	2FE
26208L AC 2	HONK 2018-1 A2 - ABS		07/20/2020	Paydown		17,500	17,500	17,500	17,501				(1)		17,500			.0	622	04/20/2048	2FE
26224H AA 5	DRUGC 161 A - ABS		07/15/2020	Paydown		235,147	235,147	235,144	235,127				20		235,147			.0	(3,510)	04/15/2027	2FE
26224H AE 7	DRUGC 2017-1 A2 - ABS		07/15/2020	Paydown		678,168	678,168	678,055	678,125				43		678,168			.0	18,311	04/15/2027	2FE
26441Y AW 7	DUKE REALTY PARTNERSHIP LTD		07/01/2020	Adjustment		(191,861)							.0					.0		10/15/2022	2FE
26443@ AA 6	DULLES DISCOVERY 1 CONTROL		09/05/2020	Paydown		135,900	133,505	133,505	133,505				2,395		135,900			.0	2,528	06/05/2037	1Z
26847@ AA 8	EDX GE CTL 3.25 04/15/2028		07/15/2020	Paydown		357,249	357,249	357,249	357,253				(4)		357,249			.0	8,708	04/15/2028	1Z
26848# AA 5	EDX/GE INVENTORY SUPPLY AGREEMENT		07/15/2020	Paydown		296,386	296,386	296,386	296,392				(6)		296,386			.0	9,781	01/15/2029	2
26848* AA 9	EDX/GE VII CTL 3.29 01/15/2030		07/15/2020	Paydown		177,709	177,709	177,709					.0		177,709			.0	3,118	01/15/2030	2Z
26857E AA 6	ELFI 19A A - ABS		09/25/2020	Paydown		1,240,827	1,240,827	1,240,572	1,240,575				252		1,240,827			.0	21,013	03/25/2044	1FE
28108P AA 4	ESLFT 2012-A AP - ABS		07/01/2020	Paydown		106,091	106,092	106,622	106,112				(21)		106,091			.0	(1,011)	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT - ABS		07/01/2020	Paydown		61,893	61,893	61,997	61,944				(52)		61,893			.0	(3,022)	10/01/2025	1FE
28618W AA 2	ERL 2014-1 A1 - ABS		09/19/2020	Paydown		160,013	160,013	154,712	158,156				1,857		160,013			.0	2,414	04/19/2044	1FE
28851Q AE 3	ECLO 1R AR - CDO		07/15/2020	Paydown		432,515	432,515	432,515	432,463				52		432,515			.0	10,879	10/15/2029	1FE
28852E AA 7	ECLO II A - CDO		08/17/2020	Paydown		281,622	281,622	281,622	281,567				56		281,622			.0	6,530	02/15/2029	1FE
28852L AA 1	ECLO III A1 - CDO		07/20/2020	Paydown		227,902	227,902	227,902	227,896				6		227,902			.0	5,687	07/22/2030	1FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
28852L	AE 3		07/20/2020	Paydown		303,870	303,870	303,870	303,797		73		73		303,870			0	10,320	07/22/2030	1FE
28932M	AA 3		08/11/2020	Paydown		174,945	174,945	174,945	174,955		(10)		(10)		174,945			0	9,113	02/11/2030	1FE
29278N	AQ 6		09/10/2020	CITIGROUP		9,871,800	10,000,000	9,984,300		433		433		9,984,733		(112,933)	(112,933)	241,667	05/15/2030	2FE	
29365P	AQ 5		08/20/2020	Call @ 100.00		5,000,000	5,000,000	4,993,050	4,999,487	434		434		4,999,921		79	79	175,007	10/01/2020	1FE	
29379V	AP 8		09/01/2020	Maturity @ 100.00		4,000,000	4,000,000	3,988,040	3,999,118	882		882		4,000,000			0	208,000	09/01/2020	2FE	
29717P	AD 9		09/14/2020	Call @ 100.00		8,477,582	8,000,000	7,919,200	7,976,028	6,207		6,207		7,982,235		17,765	17,765	790,943	08/15/2022	2FE	
299670	AC 3		09/17/2020	Call @ 100.00		7,200,000	7,200,000	7,200,000	7,195,994	4,090		4,090		7,200,084		(84)	(84)	107,655	06/15/2035	1FE	
30069L	AA 6	C	09/15/2020	Paydown		1,396,361	1,396,361	1,396,361	1,396,361				0	1,396,361			0	16,932	04/17/2036	1FE	
30212P	AH 8		08/15/2020	Maturity @ 100.00		10,000,000	10,000,000	9,989,300	9,995,224	4,776		4,776		10,000,000			0	595,000	08/15/2020	2FE	
30292*	AA 2		09/15/2020	Paydown		119,084	119,084	119,084	119,084				0	119,084			0	3,105	07/15/2033	1PL	
30296W	AG 4		07/25/2020	Paydown		470,342	470,342	442,710		27,633		27,633		470,342			0	855	05/25/2025	4Z	
30296W	AG 4		09/25/2020	Paydown		3,895	3,895	3,666		229		229		3,895			0	18	05/25/2025	1Z	
30306M	AG 4		07/25/2020	Paydown		84,270	84,270	79,925		4,345		4,345		84,270			0	167	12/25/2024	4Z	
30306M	AG 4		09/25/2020	Paydown		78,117	78,117	74,089		4,028		4,028		78,117			0	436	12/25/2024	1Z	
30308X	AA 1		09/18/2020	Paydown		1,231,334	1,231,334	1,231,253	1,231,272	61		61		1,231,334			0	28,258	06/18/2026	1FE	
31307#	AA 9		09/15/2020	Paydown		29,605	29,605	29,610	29,609	(4)		(4)		29,605			0	896	02/15/2035	1	
31307#	AC 5		09/15/2020	Paydown		16,921	16,921	16,922	16,922	(1)		(1)		16,921			0	512	06/15/2037	1	
31737V	AA 4		09/01/2020	Paydown		2,545,936	2,545,936	2,525,652		20,285		20,285		2,545,936			0	5,232	07/25/2030	1FE	
317579	AA 8		07/20/2020	Paydown		2,591,772	2,591,772	2,591,772	2,591,908	(136)		(136)		2,591,772			0	97,191	07/30/2026	1FE	
32027L	AE 5		09/25/2020	Paydown		91,451	91,451	80,063	84,926	6,525		6,525		91,451			0	645	10/25/2036	1FM	
32027N	ZL 8		09/25/2020	Paydown		202,497	202,497	156,429	204,524	(2,026)		(2,026)		202,497			0	(899)	01/25/2036	1FM	
32051G	SQ 9		09/01/2020	Paydown		160,480	170,857	154,205	158,139	2,341		2,341		160,480			0	4,000	09/25/2035	1FM	
32051G	XQ 3		09/01/2020	Paydown		131,873	131,395	121,416	128,951	2,922		2,922		131,873			0	3,331	11/25/2035	1FM	
32051G	XQ 3		09/01/2020	Paydown		302,855	301,756	288,366	288,923	13,933		13,933		302,855			0	7,650	11/25/2035	2FM	
32051G	XV 2		09/01/2020	Paydown		188,782	188,929	186,229	187,234	1,549		1,549		188,782			0	4,491	11/25/2035	1FM	
32052E	AA 7		09/01/2020	Paydown		1,789	2,355	1,978	1,765	24		24		1,789			0	54	11/25/2036	1FM	
32056J	AA 2		09/01/2020	Paydown		354,008	376,775	253,512	342,148	11,860		11,860		354,008			0	9,778	11/25/2037	1FM	
337932	AH 0		07/22/2020	JP Morgan		5,425,450	5,000,000	4,983,350	4,987,112	836		836		4,987,948		437,502	437,502	199,875	07/15/2027	2FE	
33803W	AA 7		09/05/2020	Paydown		223,424	223,424	223,424	223,424	(0)		(0)		223,424			0	5,462	08/05/2030	1FE	
33972P	AA 7		09/30/2020	Paydown		82,000	82,000	82,000	81,992	8		8		82,000			0	3,383	03/31/2038	2FE	
340711	AT 7		07/15/2020	Maturity @ 100.00		4,000,000	4,000,000	3,993,040	3,999,558	442		442		4,000,000			0	218,000	07/15/2020	2FE	
34417M	AA 5		07/30/2020	Paydown		30,000	30,000	30,000	30,000				0	30,000			0	868	04/30/2047	2FE	
34417M	AB 3		07/30/2020	Paydown		15,000	15,000	15,000	15,000				0	15,000			0	573	04/30/2047	2FE	
34417Q	AA 6		07/30/2020	Paydown		30,000	30,000	30,000	30,002	(2)		(2)		30,000			0	1,166	10/30/2048	2FE	
34417Q	AB 4		07/30/2020	Paydown		16,250	16,250	17,134	17,129	(879)		(879)		16,250			0	540	10/30/2048	1FE	
345397	YG 2		09/11/2020	GOLDMAN		4,007,500	4,000,000	4,000,000	4,000,000				0	4,000,000		7,500	7,500	180,075	01/09/2024	3FE	
345397	ZU 0		09/10/2020	Various		8,945,338	9,000,000	8,995,320	8,995,621	1,012		1,012		8,996,632		(51,295)	(51,295)	255,260	11/01/2022	3FE	
347466	AE 4		07/01/2020	Paydown									0				0	2	12/15/2035	1FE	
34955Y	AL 3		08/25/2020	Call @ 100.00		16,000,000	16,000,000	16,000,000	16,003,233	765		765		16,003,998		(3,998)	(3,998)	660,540	07/23/2031	1FE	
34960N	AQ 9	C	09/03/2020	Call @ 100.00		12,000,000	12,000,000	12,000,000	12,000,000				0	12,000,000			0	469,350	04/18/2031	1FE	
34961J	AE 4		08/17/2020	Paydown		36,000,000	36,000,000	36,000,000	36,003,039	(3,039)		(3,039)		36,000,000			0	985,500	11/15/2029	1FE	
34961P	AE 0		09/22/2020	Call @ 100.00		16,000,000	16,000,000	15,895,000	15,913,437	10,282		10,282		15,923,720		76,280	76,280	598,644	07/11/2030	1FE	

QE05.14

**SCHEDULE D - PART 4**

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

QE05.15

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
34961W AQ 8	FCO 11 BF - CDO.....		08/31/2020.	Call @ 100.00.....		8,700,000	8,700,000	8,700,000	8,701,245		337		337		8,701,582		(1,582)	(1,582)	339,832	04/15/2031.	1FE.....
35040U AA 9	FFIN 2017-1 A - ABS.....		09/15/2020.	Paydown.....		710,339	710,339	710,236	710,280		58		58		710,339			0	15,639	07/15/2033.	1FE.....
35041J AA 3	FFIN 2019-1 A - ABS.....		09/15/2020.	Paydown.....		420,085	420,085	420,020	419,507		577		577		420,085			0	10,792	11/15/2034.	1FE.....
35709B AC 9	FREMF 2018-KF50 B - CMBS.....		07/25/2020.	Paydown.....		138,779	138,779	127,460			11,319		11,319		138,779			0	241	07/25/2028.	4Z.....
35709B AC 9	FREMF 2018-KF50 B - CMBS.....		08/25/2020.	Paydown.....		352,415	352,415	323,671			28,744		28,744		352,415			0	1,237	07/25/2028.	1Z.....
35824# AA 4	FRESNO COUNTY CONTROL.....		09/15/2020.	Paydown.....		4,513	4,513	4,555			(41)		(41)		4,513			0	24	05/15/2040.	1Z.....
35826@ AA 4	FRESNO COUNTY CALIFORNIA - ABS.....		09/15/2020.	Paydown.....		78,115	78,115	78,895	78,853		(737)		(737)		78,115			0	2,438	06/15/2038.	1.....
36157N FL 3	GECMS 1997 HE4 A6 - RMBS.....		09/01/2020.	Paydown.....		2,093	2,093	2,080	1,971	115	7		121		2,093			0	80	11/25/2027.	6FM.....
36185M AJ 1	GMACM 2005-AF1 A2 - CMO/RMBS.....		09/25/2020.	Paydown.....		37,499	42,194	31,270	41,139		934	4,574	(3,640)		37,499			0	410	07/25/2035.	1FM.....
36185N 6N 5	GMACM 2005-AR2 2A - CMO/RMBS.....		09/01/2020.	Paydown.....		518,929	518,929	470,041	35,275		49,229		49,229		518,929			0	7,638	05/25/2035.	1FM.....
36191Y BA 5	GSMS 2011-GC5 A3 - CMBS.....		09/01/2020.	Paydown.....		380,881	380,881	384,675	380,487		394		394		380,881			0	9,349	08/12/2044.	1FM.....
36228F UJ 3	GSR 2003-7F 4A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		6,845	6,845	6,676	6,673		171		171		6,845			0	148	10/25/2032.	1FM.....
3622EA AA 8	GSA 2007-3 1A - RMBS.....		09/25/2020.	Paydown.....		264,100	264,100	175,191	258,235		5,865		5,865		264,100			0	3,073	03/25/2037.	1FM.....
362341 4A 4	GSR 2006-AR1 2A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		30,076	31,983	30,601	29,894		181		181		30,076			0	861	01/25/2036.	1FM.....
362341 4F 3	GSR 2006-AR1 3A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		124,779	125,002	122,971	123,216		1,563		1,563		124,779			0	3,080	01/25/2036.	1FM.....
362341 DP 1	GSR 2005-6F 1A5 - CMO/RMBS.....		09/01/2020.	Paydown.....		143,508	143,508	144,046			(538)		(538)		143,508			0	2,451	07/25/2035.	1FM.....
362341 FN 4	GSR 2005-AR4 3A5 - CMO/RMBS.....		09/01/2020.	Paydown.....		183,695	175,503	149,162	193,790		1,858	11,952	(10,094)		183,695			0	4,558	07/25/2035.	1FM.....
362341 XC 8	GSR 2005-AR7 4A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		63,220	62,097	49,775	63,227		(7)	(0)	(7)		63,220			0	1,733	11/25/2035.	1FM.....
362341 XE 4	GSR 2005-AR7 5A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		106,662	104,482	89,251	109,453		1,919	4,710	(2,791)		106,662			0	3,295	11/25/2035.	1FM.....
362341 XG 9	GSR 2005-AR7 6A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		33,958	33,958	32,294	32,298		1,660		1,660		33,958			0	923	11/25/2035.	1FM.....
36242D 4W 0	GSR 2005-AR3 6A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		78,074	78,074	73,360	71,730		6,344		6,344		78,074			0	1,919	05/25/2035.	1FM.....
36242D BZ 5	GSR 2004-9 B1 - CMO/RMBS.....		09/01/2020.	Paydown.....		218,475	218,475	212,194	212,683		5,792		5,792		218,475			0	5,619	08/25/2034.	1FM.....
36242D FS 7	GSR 2004-11 2A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		134,275	134,275	134,985	134,165		109		109		134,275			0	3,719	09/25/2034.	1FM.....
36242D FX 6	GSR 2004-11 3A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		4,171	4,171	4,178	4,167		3		3		4,171			0	118	09/25/2034.	1FM.....
36242D H4 8	GSR 2005-AR2 1A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		14,980	14,981	13,745	13,692		1,289		1,289		14,980			0	398	04/25/2035.	1FM.....
36242D H9 7	GSR 2005-AR2 4A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		30,652	30,652	29,790	29,639		1,012		1,012		30,652			0	786	04/25/2035.	1FM.....
36242D QY 2	GSR 2004-15F 2A2 - CMO/RMBS.....		09/01/2020.	Paydown.....		18,406	18,406	18,154	18,690		(64)	221	(285)		18,406			0	580	12/25/2034.	3FM.....
36244S AD 0	GSA 2006-13 AF4 - RMBS.....		09/01/2020.	Paydown.....		229,028	229,028	158,029	227,611		1,417		1,417		229,028			0	3,667	07/25/2036.	1FM.....
36248# AA 0	ANCHORAGE AK - HD CTL PASS-THROUGH.....		09/15/2020.	Paydown.....		315,391	315,391	318,230	317,542		(2,151)		(2,151)		315,391			0	7,361	11/15/2030.	1.....
362480 AD 7	GSCC 2006-2 A1 - RMBS.....		09/25/2020.	Paydown.....		58,696	50,507	38,969	56,582		2,114		2,114		58,696			0	433	05/25/2036.	1FM.....
36248E AB 1	GSMS 2010-C2 A2 - CMBS.....		09/14/2020.	Paydown.....		19,017,000	19,017,000	19,871,279	19,103,425		(86,425)		(86,425)		19,017,000			0	630,970	12/10/2043.	1FM.....
36248F AG 7	GSMS 2011-GC3 A4 - CMBS.....		09/01/2020.	Paydown.....		3,576,415	3,576,415	3,647,029	3,581,371		(4,955)		(4,955)		3,576,415			0	126,523	03/10/2044.	1FM.....
36248G AC 4	GSMS 2013-GCJ16 A3 - CMBS.....		08/01/2020.	Paydown.....		598,741	598,741	616,666	605,754		(7,013)		(7,013)		598,741			0	15,890	11/13/2046.	1FM.....
36249@ AA 1	GSA GTH I U S GOVERNMENT.....		09/15/2020.	Paydown.....		73,518	73,518	73,518	73,518		0		0		73,518			0	2,236	05/15/2038.	1.....
36255# AA 0	GSO STONE STREET LLC.....		07/09/2020.	Redemption @ 100.00.....		824,079	824,079	824,079	824,079				0		824,079			0	14,986	11/11/2023.	1PL.....
362669 AV 5	GSR 2007-4F 6A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		11,288	13,920	9,464	11,468	5,269	4,550		9,820		11,288			0	560	06/25/2027.	6FM.....
36298G AA 7	GSPALO 2006-1 CTF - CMBS.....		08/09/2020.	Paydown.....		107,259	107,259	108,760	108,088		(829)		(829)		107,259			0	4,306	10/09/2029.	2FE.....
36298G AA 7	GSPALO 2006-1 CTF - CMBS.....		09/09/2020.	Paydown.....		54,060	54,060	54,817	54,478		(418)		(418)		54,060			0	2,604	10/09/2029.	1.....
36655L AB 1	GRMML 182 ATR - CDO.....		08/20/2020.	Paydown.....		1,694,057	1,694,057	1,694,057	1,694,155		(98)		(98)		1,694,057			0	37,399	11/20/2029.	1FE.....
36655Y AB 3	GARR 2018-1 A1T - CDO.....		09/21/2020.	Paydown.....		4,862,850	4,862,850	4,842,080	4,357,357		16,727		16,727		4,862,850			0	91,175	03/22/2027.	1FE.....
36850# AA 9	JENKS TOWNSHIP PENNSYLVANIA.....		09/15/2020.	Paydown.....		107,000	107,000	107,000	107,000		0		0		107,000			0	2,422	12/15/2033.	1Z.....

**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			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	
369622 SM 8	GENERAL ELECTRIC CO.....		07/01/2020	Adjustment.....		(16,534)							.0					.0		02/11/2021	2FE.....	
36962G 4R 2	GENERAL ELECTRIC CO.....		09/16/2020	Maturity @ 100.00.....		2,864,000	2,864,000	2,841,575	2,862,147		1,853		1,853		2,864,000			.0	125,300	09/16/2020	2FE.....	
36962G 4Y 7	GENERAL ELECTRIC CO.....		07/01/2020	Adjustment.....		(43,702)							.0					.0		01/07/2021	2FE.....	
38141G WQ 3	GOLDMAN SACHS GROUP INC.....		09/16/2020	Bank of America Merrill Lynch.....		2,013,799	1,850,000	1,850,000	1,850,000				.0	1,850,000		163,799	163,799	58,682	09/29/2025	2FE.....		
390556 AL 2	GRTLK 141R AR - CDO.....		07/15/2020	Paydown.....		31,962	31,962	31,962	31,969		(7)		(7)		31,962			.0	804	10/15/2029	1FE.....	
39678W AA 6	GREENWICH CAPITAL.....		09/01/2020	Paydown.....		29,591	29,591	29,443	36,671		(7,081)		(7,081)		29,591			.0	903	09/01/2034	1FM.....	
40414L AJ 8	HEALTHPEAK PROPERTIES INC.....		07/01/2020	Call @ 100.00.....		(77,236)							.0					.0		11/15/2023	2FE.....	
40423X AB 8	NZES 2018-PLS1 A - CMO/RMBS.....		09/25/2020	Paydown.....		1,372,637	1,372,637	1,372,620	1,372,630		7		7		1,372,637			.0	29,190	01/27/2048	1FE.....	
40423X AC 6	NZES 2018-PLS1 B - CMO/RMBS.....		09/25/2020	Paydown.....		274,527	274,527	274,527	274,528		(1)		(1)		274,527			.0	6,560	01/27/2048	1FE.....	
404280 AK 5	HSBC HOLDINGS PLC.....		07/01/2020	Adjustment.....		(27,200)							.0					.0		04/05/2021	1FE.....	
40428H PB 2	HSBC USA INC.....		09/27/2020	Maturity @ 100.00.....		7,000,000	7,000,000	6,942,460	6,994,959		5,041		5,041		7,000,000			.0	350,000	09/27/2020	1FE.....	
4042Q1 AE 7	HSBC BANK USA NA.....		08/24/2020	Maturity @ 100.00.....		8,000,000	8,000,000	7,995,600	7,999,844		156		156		8,000,000			.0	390,000	08/24/2020	1FE.....	
40538C AU 4	HLA 2014-1 B2R - CDO.....		07/18/2020	Paydown.....		1,291,450	1,291,450	1,291,450	1,291,478		(28)		(28)		1,291,450			.0	33,038	04/18/2026	1FE.....	
41138P AB 9	HAPPY BANCSHARES INC.....		08/01/2020	Call @ 100.00.....		5,000,000	5,000,000	5,000,000	4,999,760		22		22		4,999,782		218	218	293,750	08/01/2025	2FE.....	
41161G AC 7	HVMLT 2006-8 A1A - RMBS.....		07/21/2020	Paydown.....		4,446	4,446	1,246	4,032		413		413		4,446			.0	36	07/21/2036	2FM.....	
41161G AC 7	HVMLT 2006-8 A1A - RMBS.....		09/21/2020	Paydown.....		7,280	7,280	2,041	6,417		863		863		7,280			.0	65	07/21/2036	3FM.....	
41161P CX 9	HVMLT 2004-1 1A - CMO/RMBS.....		09/19/2020	Paydown.....		44,650	44,650	42,585	42,240		2,409		2,409		44,650			.0	454	04/19/2034	1FM.....	
41161P EX 7	HVMLT 2004-5 2A6 - CMO/RMBS.....		09/01/2020	Paydown.....		4,554	4,554	3,655	4,225		329		329		4,554			.0	108	06/19/2034	1FM.....	
41161P EZ 2	HVMLT 2004-5 3A - CMO/RMBS.....		09/01/2020	Paydown.....		158,084	158,084	157,389	156,964		1,120		1,120		158,084			.0	3,959	06/19/2034	1FM.....	
41161P FV 0	HVMLT 2004-6 5A - CMO/RMBS.....		09/01/2020	Paydown.....		108,434	108,434	109,923	110,434		(2,000)		(2,000)		108,434			.0	2,792	08/19/2034	1FM.....	
41161P MV 2	HVMLT 2005-4 1A - CMO/RMBS.....		09/01/2020	Paydown.....		6,995	6,861	6,224	6,695		300		300		6,995			.0	185	07/19/2035	2FM.....	
41161P MV 2	HVMLT 2005-4 1A - CMO/RMBS.....		09/01/2020	Paydown.....									.0					.0	7	07/19/2035	2FM.....	
41161P TN 3	HVMLT 2005-10 2AA - CMO/RMBS.....		09/21/2020	Paydown.....		49,706	49,706	31,308	47,774		1,933		1,933		49,706			.0	528	11/19/2035	1FM.....	
41161P UK 7	HVMLT 2005-11 2A - CMO/RMBS.....		09/21/2020	Paydown.....		72,722	72,722	51,289	57,847		14,875		14,875		72,722			.0	777	08/19/2045	1FM.....	
41161V AC 4	HVMLT 2006-7 2AA - RMBS.....		09/21/2020	Paydown.....		22,745	24,557	15,290	21,260		1,485		1,485		22,745			.0	201	09/19/2036	1FM.....	
41162G AA 0	HVMLT 2006-11 A1A - RMBS.....		09/21/2020	Paydown.....		227,700	247,027	222,710	224,750		2,950		2,950		227,700			.0	2,148	12/19/2036	1FM.....	
411707 AB 8	HNGRY 2018-1 A1 - ABS.....		09/20/2020	Paydown.....		31,500	31,500	31,467	31,479		21		21		31,500			.0	1,005	06/22/2048	2FE.....	
411707 AD 4	HNGRY 2018-1 A2 - ABS.....		09/20/2020	Paydown.....		35,000	35,000	35,000	35,000				.0		35,000			.0	1,303	06/22/2048	2FE.....	
419838 AA 5	HAWAIIAN AIRLINES INC - ABS.....		07/15/2020	Paydown.....		111,879	111,879	111,879	111,889		(10)		(10)		111,879			.0	4,363	07/15/2027	3FE.....	
42225U AB 0	HEALTHCARE TRUST OF AMERICA HOLDINGS.....		09/28/2020	Call @ 100.00.....		6,494,266	6,000,000	5,951,160	5,982,200		3,818		3,818		5,986,017		13,983	13,983	705,783	04/15/2023	2FE.....	
42770Q AA 0	HERO 2014-2 A - ABS.....		09/20/2020	Paydown.....		325,160	325,160	324,938	324,962		198		198		325,160			.0	6,487	09/21/2040	1FE.....	
42770R AA 8	HERO FDG TR 2014-1 - ABS.....		09/21/2020	Paydown.....		230,433	230,433	230,431	230,433				.0		230,433			.0	10,946	09/20/2038	1FE.....	
42806D CH 0	HERTZ 192 A - ABS.....		09/25/2020	Paydown.....		4,569,100	4,569,100	4,567,753	4,567,891		1,210		1,210		4,569,100			.0	104,411	05/25/2025	1FE.....	
431282 AN 2	HIGHWOODS REALTY LP.....		08/14/2020	Tender Offer.....		3,454,022	3,372,000	3,337,707	3,364,291		3,233		3,233		3,367,524		4,476	4,476	109,268	06/15/2021	2FE.....	
43132A AA 6	HILDENE COLL MGMT CO LLC.....		07/01/2020	Redemption @ 100.00.....		338,722	338,722	338,722	338,785		(0)		(0)		338,785		(63)	(63)	449	12/28/2042	1PL.....	
43133A AA 5	HITR 2018-1 A1 - CDO.....		07/10/2020	Paydown.....		102,477	102,477	100,427	100,584		1,893		1,893		102,477			.0	2,402	10/11/2038	1FE.....	
431571 AA 6	HILLENBRAND INC.....		07/15/2020	Maturity @ 100.00.....		8,000,000	8,000,000	7,912,080	7,994,024		5,976		5,976		8,000,000			.0	440,000	07/15/2020	3FE.....	
43285H AA 6	HGVT 2020-A A - RMBS.....		09/25/2020	Paydown.....		156,475	156,475	156,465			10		10		156,475			.0	845	02/25/2039	1FE.....	
43722# AA 1	HOME DEPOT (MONTEREY PARK, CA ) CONTROL.....		09/15/2020	Paydown.....		48,501	48,501	48,501	48,501		(0)		(0)		48,501			.0	1,200	06/15/2038	1.....	
43739E AP 2	HMBT 2005-1 A1 - RMBS.....		09/25/2020	Paydown.....		112,719	112,719	99,046	114,571		1,287	3,139	(1,852)		112,719			.0	1,052	03/25/2035	1FM.....	
43739E CL 9	HMBT 2006-1 1A1 - RMBS.....		09/01/2020	Paydown.....		5,732	6,313	5,509	5,596		136		136		5,732			.0	138	04/25/2037	1FM.....	
43739H AA 8	HMBT 2006-2 A1 - RMBS.....		09/25/2020	Paydown.....		608,465	608,465	532,161	556,773		51,692		51,692		608,465			.0	5,113	12/25/2036	1FM.....	

QE05.16

**SCHEDULE D - PART 4**

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

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
440405	AE 8		09/15/2020	Paydown		5,872	5,872	5,872	5,872				0		5,872			0	175	12/15/2038	1FE
44040H	AA 0		09/15/2020	Paydown		15,243	15,243	15,243	15,243		(0)		(0)		15,243			0	426	07/15/2039	1FE
44329H	AG 9		09/15/2020	Paydown		308,954	308,954	302,675	307,444		1,510		1,510		308,954			0	15,509	03/15/2023	1FE
44329H	AS 3		09/15/2020	Paydown		52,553	52,553	51,696	52,345		208		208		52,553			0	2,796	03/15/2023	1FE
45112A	AA 5		07/25/2020	Paydown		45,192	45,192	45,192	45,192		(0)		(0)		45,192			0	1,432	01/26/2043	4FE
45138L	AX 1		08/03/2020	Call @ 100.00		3,000,000	3,000,000	2,985,030	2,998,607		981		981		2,999,588		412	412	76,500	11/01/2020	1FE
45138L	AZ 6		07/29/2020	Call @ 100.00		7,308,505	7,000,000	6,988,030	6,997,108		720		720		6,997,828		2,172	2,172	479,441	04/01/2022	1FE
45254N	JB 4		09/01/2020	Paydown		20,939	20,939	20,147	19,345		1,594		1,594		20,939			0	683	09/25/2034	1FM
45254N	KX 4		09/25/2020	Paydown		5,120	5,120	4,685	5,032		88		88		5,120			0	58	01/25/2035	1FM
45254N	MZ 7		09/25/2020	Paydown		104,668	104,668	85,042	90,216		14,453		14,453		104,668			0	1,074	04/25/2035	1FM
45254N	NT 0		08/25/2020	Paydown		7,401	7,401		6,386		1,015		1,015		7,401			0	298	08/25/2035	1FM
45254T	TN 4		09/25/2020	Paydown		456	456	319	360		96		96		456			0	4	05/25/2036	1FM
45632@	AA 7		09/18/2020	Distribution of Funds		21,192							0				21,192	21,192			5GI
45660K	AA 9		09/25/2020	Paydown		140,026	140,020	112,803	136,031		3,995		3,995		140,026			0	1,010	02/25/2037	1FM
45660L	CK 3		09/25/2020	Paydown		214,321	211,107	155,688	215,607		5,543	6,830	(1,286)		214,321			0	2,196	02/25/2035	1FM
45660L	DB 2		09/01/2020	Paydown		1,821	1,821	1,807	1,808		13		13		1,821			0	42	03/25/2035	1FM
45660L	V9 7		07/01/2020	Paydown		1,372	1,372	1,230	1,341		31		31		1,372			0	29	01/25/2036	1FM
45660L	ZM 4		09/01/2020	Paydown		296,127	296,127	277,619	275,505		20,622		20,622		296,127			0	7,838	11/25/2035	3FM
45660N	X9 1		09/01/2020	Paydown		12,975	12,975	10,639	10,762		2,213		2,213		12,975			0	362	10/25/2034	1FM
456618	AF 4		09/25/2020	Paydown		51,347	51,347	45,494	48,386		2,961		2,961		51,347			0	380	07/25/2046	2FM
45661X	AB 8		09/25/2020	Paydown		76,401	76,401	45,793	73,486		2,915		2,915		76,401			0	614	07/25/2036	1FM
45669A	AD 6		07/01/2020	Paydown		15,825	15,825	13,631	15,992		163	330	(167)		15,825			0	336	03/25/2037	1FM
45686@	AB 0		09/30/2020	Direct		7,500	7,500	7,375	7,483		17		17		7,500			0	419	09/30/2024	2PL
460146	CL 5		09/23/2020	Tender Offer		5,096,291	4,392,000	4,373,070	4,380,541		1,248		1,248		4,381,789		10,211	10,211	608,789	01/15/2026	2FE
46187V	AA 7		09/17/2020	Paydown		43,134	43,134	36,988			6,147		6,147		43,134			0	257	07/17/2037	1FE
46187X	AA 3		09/17/2020	Paydown		114,587	114,587	103,702			10,886		10,886		114,587			0	651	01/19/2038	1FE
46591K	AC 7		09/01/2020	Paydown		1,724,545	1,724,545	1,746,910	1,738,909		(14,365)		(14,365)		1,724,545			0	30,186	03/25/2050	1FE
46616M	AA 8		09/15/2020	Paydown		51,543	51,543	51,533	51,245		298		298		51,543			0	1,313	12/15/2048	1FE
46616M	AB 6		09/15/2020	Paydown		19,896	19,896	19,896	19,897		(1)		(1)		19,896			0	909	12/15/2050	1FE
46616P	AA 1		09/15/2020	Paydown		81,484	81,484	81,463	81,459		25		25		81,484			0	2,509	10/15/2056	1FE
46616Q	AA 9		09/15/2020	Paydown		128,358	128,358	128,284	128,277		80		80		128,358			0	4,237	09/15/2056	1FE
46616V	AA 8		09/15/2020	Paydown		76,429	76,429	76,411	77,054		(626)		(626)		76,429			0	2,065	02/16/2065	1FE
46617A	AA 3		09/15/2020	Paydown		132,634	132,634	131,305	131,414		1,220		1,220		132,634			0	2,856	09/15/2065	1FE
46617F	AA 2		09/15/2020	Paydown		126,596	126,596	126,231	126,257		339		339		126,596			0	2,588	04/15/2067	1FE
46617J	AA 4		09/15/2020	Paydown		107,652	107,652	107,626	107,653		(2)		(2)		107,652			0	2,985	03/15/2062	1FE
46617L	AA 9		09/15/2020	Paydown		191,993	191,993	191,837	191,844		149		149		191,993			0	4,938	01/17/2073	1FE
46617N	AS 6		07/20/2020	Paydown	C	802,610	802,610	802,610	802,629		(19)		(19)		802,610			0	16,765	07/20/2026	1FE
46617T	AA 2		09/15/2020	Paydown		123,251	123,251	123,181	123,180		71		71		123,251			0	3,291	03/15/2063	1FE
46617Y	AP 8		09/15/2020	Paydown	C	295,202	295,202	295,202	295,106		96		96		295,202			0	6,237	03/16/2026	1FE
46618A	AA 2		09/15/2020	Paydown		205,081	205,081	204,794	204,804		278		278		205,081			0	4,984	01/17/2073	1FE
46618H	AA 7		09/15/2020	Paydown		389,712	389,712	390,010	390,029		(317)		(317)		389,712			0	8,961	06/15/2077	1FE
46618L	AA 8		09/15/2020	Paydown		364,093	364,093	360,712	360,925		3,168		3,168		364,093			0	7,907	09/15/2072	1FE

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**SCHEDULE D - PART 4**

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

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	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
46619R	AA 4 HENDR 2015-2 A - ABS		09/15/2020	Paydown		187,952	187,952	188,241	188,192		(240)		(240)		187,952			0	4,751	03/15/2058	1FE
46619U	AB 5 APEXC 2017 AF - CDO		08/17/2020	Various		9,926,096	9,926,096	9,926,096	9,926,754		(115)		(115)		9,926,639		(543)	(543)	289,594	04/24/2029	1FE
46619X	AA 1 HENDR 2015-3 A - ABS		09/15/2020	Paydown		97,199	97,199	97,114	97,119		80		80		97,199			0	2,593	03/17/2070	1FE
46620J	AA 9 HENDR 171 A - RMBS		09/15/2020	Paydown		114,914	114,914	114,825	114,835		79		79		114,914			0	3,064	08/16/2060	1FE
46620V	AA 2 HENDR 172 A - RMBS		09/15/2020	Paydown		162,781	162,781	162,707	162,714		67		67		162,781			0	3,758	09/15/2072	1FE
466247	L6 8 JPMMT 2006-A2 2B1 - CMO/RMBS		09/01/2020	Paydown		71,924	71,924	68,553	69,381		2,543		2,543		71,924			0	1,957	08/25/2034	1FM
466247	PW 7 JPMMT 2005-A3 2A1 - CMO/RMBS		09/01/2020	Paydown		247,275	247,275	208,329			20,273		20,273		247,275			0	3,958	06/25/2035	2FE
466247	QP 1 JPMMT 2005-A3 7A1 - CMO/RMBS		09/01/2020	Paydown		35,395	38,773	31,200	37,730		553	2,889	(2,336)		35,395			0	1,453	06/25/2035	1FM
466247	RP 0 JPMMT 2005-HYB4 2A1 - CMO/RMBS		09/01/2020	Paydown		42,956	42,956	38,123	38,309		4,647		4,647		42,956			0	1,089	07/25/2035	1FM
466247	UG 6 JPMMT 2005-A6 7A1 - CMO/RMBS		09/01/2020	Paydown		114,973	114,998	112,413	114,529		444		444		114,973			0	3,084	08/25/2035	1FM
46627M	AD 9 JPALT 2005-S1 1A4 - CMO/RMBS		09/01/2020	Paydown		12,939	14,770	9,973	13,078		(139)		(139)		12,939			0	573	12/25/2035	1FM
46627M	CY 9 JPALT 2006-A1 2A1 - CMO/RMBS		09/01/2020	Paydown		18,376	18,294	1,371	17,831		545		545		18,376			0	489	03/25/2036	1FM
46627M	CU 1 JPALT 2006-A1 3A1 - CMO/RMBS		09/01/2020	Paydown		542,210	542,210	446,213	545,767		8,760	12,318	(3,557)		542,210			0	14,650	03/25/2036	1FM
46627M	EC 7 JPALT 2006-S1 1A6 - CMO/RMBS		09/01/2020	Paydown		14,240	14,253	7,980	14,194		46		46		14,240			0	549	03/25/2036	1FM
46628K	AC 4 JPMMT 2006-A3 2A1 - CMO/RMBS		09/01/2020	Paydown		25,320	25,320	22,360	24,917		403		403		25,320			0	636	05/25/2036	1FM
46628L	AB 4 JPMMT 2006-A4 1A2 - CMO/RMBS		09/01/2020	Paydown		7,637	7,707	6,143	7,616		21		21		7,637			0	212	06/25/2036	1FM
46628V	AH 9 JPALT 2006-S3 A5 - RMBS		09/01/2020	Paydown			100,358	67,065	(524)		524		524					0	3,082	08/25/2036	1FM
466308	AE 3 JPALT 2008-R3 3A1 - CMO/RMBS		09/01/2020	Paydown		71,815	71,815	62,726	72,358		477	1,020	(543)		71,815			0	1,269	05/26/2037	1FM
46630G	AN 5 JPMMT 2007-A1 4A2 - CMO/RMBS		09/01/2020	Paydown		9,435	9,435	8,822	8,953		482		482		9,435			0	281	07/25/2035	1FM
46630P	AP 0 JPMMT 2007-A2 3A1 - CMO/RMBS		09/01/2020	Paydown		1,438	1,524		1,390		48		48		1,438			0	35	04/25/2037	1FM
46631N	DT 3 JPMMT 2007-S3 A90 - CMO/RMBS		09/01/2020	Paydown		5,425	5,657	4,730	5,421		4		4		5,425			0	279	08/25/2037	1FM
46632T	AA 3 JPMMT 2008-R2 1A1 - CMO/RMBS		09/01/2020	Paydown		327,348	327,348	263,511	281,289		46,060		46,060		327,348			0	7,804	07/29/2037	1FM
46632Y	AB 0 JPMMT 2008-R3 1A2 - CMO/RMBS		09/01/2020	Paydown		264,284	266,706	31,162	245,942		18,341		18,341		264,284			0	7,320	11/26/2038	1FM
46632Y	AD 6 JPMMT 2008-R3 2A2 - CMO/RMBS		09/01/2020	Paydown			92,442						0					0	5,287	11/26/2038	1FM
46633A	AC 9 JPMMT 2008-R4 2A1 - CMO/RMBS		09/01/2020	Paydown		133,479	133,479	103,530	133,461		19		19		133,479			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			150,666		150,666		150,666			0	4,030	04/26/2035	1FM
46633P	AU 6 JPMRR 2009-7 111 - CMO/RMBS		09/01/2020	Paydown		69,838	69,838	67,382	68,886		951		951		69,838			0	1,699	09/27/2036	1FM
46634D	AX 6 JPMRR 2010-1 3A2 - CMO/RMBS		09/01/2020	Paydown		174,404	217,443	102,683	168,431		5,973		5,973		174,404			0	8,421	04/26/2037	1FM
46635B	AD 3 J.P. MORGAN RESECURITIZATION TRUST		09/01/2020	Paydown		234,736	234,737	162,445	190,687		44,049		44,049		234,736			0	8,430	03/01/2039	1FM
46635T	CG 5 JPMCC 2011-C3 A4 - CMBS		09/01/2020	Paydown		4,379,392	4,379,392	4,282,909	4,359,624		19,768		19,768		4,379,392			0	135,871	02/16/2046	1FM
466365	AA 1 JACK 2019-1 A21 - RMBS		08/25/2020	Paydown		45,000	45,000	45,000	45,000				0		45,000			0	1,344	08/25/2049	2FE
466365	AB 9 JACK 2019-1 A21 - RMBS		08/25/2020	Paydown		50,000	50,000	50,000	50,000				0		50,000			0	1,679	08/25/2049	2FE
46636V	AC 0 JPMCC 2011-C5 A3 - CMBS		07/01/2020	Paydown									0					0	1	08/17/2046	1FM
46645A	AB 7 J.P. MORGAN RESECURITIZATION TRUST		09/25/2020	Paydown		288,018	288,018	263,896	279,093		8,925		8,925		288,018			0	2,073	06/26/2047	1FE
46651G	AC 3 JPMMT 2019-7 A3 - CMO/RMBS		09/01/2020	Paydown		447,821	447,821	453,419	453,369		(5,548)		(5,548)		447,821			0	7,584	02/25/2050	1FE
46651N	AA 2 JOLAR 2019-1 A - ABS	C	09/15/2020	Paydown		132,474	132,474	132,773	132,740		(266)		(266)		132,474			0	3,794	04/15/2044	1FE
472320	AA 8 JMAC 08R1 A - CMO/RMBS		09/01/2020	Paydown		146,395	148,174	114,609	141,625		4,770		4,770		146,395			0	5,566	06/25/2047	1FM
472321	AA 6 JMAC 2008-R2 1A1 - CMO/RMBS		09/01/2020	Paydown		27,635	27,635	21,180	24,610		3,025		3,025		27,635			0	1,106	09/30/2035	1FM
472321	AC 2 JMAC 2010-R8 2A1 - CMO/RMBS		09/01/2020	Paydown		95,492	95,492	82,529	94,447		1,045		1,045		95,492			0	2,607	07/27/2037	1FM
472321	AG 3 JMAC 2008-R2 1A3 - CMO/RMBS		09/30/2020	Paydown			31,142	163	(17,791)		(1,088)		(1,088)		(18,878)		18,878	18,878	1,244	09/30/2035	1FM
472321	AJ 7 JMAC 2008-R2 3A1 - CMO/RMBS		09/01/2020	Paydown		351,342	351,342	296,786	344,342		7,000		7,000		351,342			0	8,519	01/25/2039	1FM
472321	AK 4 JMAC 2008-R2 3A2 - CMO/RMBS		07/01/2020	Paydown			38,065	4,619	(1,016)		1,016		1,016					0	773	02/25/2037	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 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 (Amortizati on) / 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 Admini- strative Symbol
47232A	AA 6	JMAC 2008-R3 1A1 - CMO/RMBS.....	07/21/2020	Paydown.....		116,997	116,997	107,729	118,200		(1,203)		(1,203)		116,997			.0	.729	03/21/2036	1FM.....
47232A	AB 4	JMAC 2008-R3 1A2 - CMO/RMBS.....	09/01/2020	Paydown.....		74,631	74,631	35,015	65,651		8,980		8,980		74,631			.0	2.063	03/21/2036	1FM.....
47232A	AC 2	JMAC 2008-R3 1A3 - CMO/RMBS.....	09/01/2020	Paydown.....		396	2,515	196	1,555		(1,159)		(1,159)		396			.0	.71	03/21/2036	1FM.....
47232A	AD 0	JMAC 2008-R3 2A1 - CMO/RMBS.....	09/01/2020	Paydown.....		292,241	292,241	280,278	292,148		93		93		292,241			.0	6.431	06/26/2036	1FM.....
47232A	AH 1	JMAC 2008-R3 3A2 - CMO/RMBS.....	09/01/2020	Paydown.....		120,584	115,447	2,772	116,095		4,489		4,489		120,584			.0	2.456	05/01/2037	1FM.....
47232C	AH 7	JMAC 2009-R1 4A2 - CMO/RMBS.....	09/01/2020	Paydown.....		841,226	843,442	820,764	864,749		(2,744)	20,778	(23,522)		841,226			.0	23.032	06/21/2037	1FM.....
47232D	AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		45,151	45,151	44,693	44,582		569		569		45,151			.0	1.973	09/01/2036	1FM.....
47232D	AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....				9,500		(1)		1		1				.0	.411	09/01/2036	1FM.....
47232D	AQ 5	JEFFERIES RESECURITIZATION TRUST 2009-R5	07/28/2020	Paydown.....		12,106	12,106	5,725	17,441		(5,336)		(5,336)		12,106			.0	(2.309)	01/01/2047	1FM.....
47232D	AR 3	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		104,738	104,738	17,200	102,144		2,594		2,594		104,738			.0	2.749	01/01/2047	1FM.....
47232D	AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		108,046	108,046	101,621	107,180		867		867		108,046			.0	3.551	09/01/2036	1FM.....
47232D	AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	07/01/2020	Paydown.....			602	230	(6)		6		6					.0	.18	09/01/2036	1FM.....
47232D	AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		27,858	27,858	27,858	27,762		96		96		27,858			.0	.618	01/01/2036	1FM.....
47232D	BD 3	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		45,553	45,553	22,139	45,185		368		368		45,553			.0	1.796	02/01/2037	1FM.....
47232D	BF 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....			35,003	9,342	498		(498)		(498)					.0	1.413	02/01/2037	1FM.....
47232D	BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R5	07/28/2020	Paydown.....		4,847	4,847		5,000		(153)		(153)		4,847			.0	(.77)	09/25/2036	1FM.....
47232D	BK 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/25/2020	Paydown.....		22,100	22,100		19,899		2,201		2,201		22,100			.0	.175	09/25/2036	1FM.....
47232D	BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/25/2020	Paydown.....			7,536		3		(3)		(3)					.0	.62	09/25/2036	1FM.....
47232D	BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		107,156	107,156	105,084	106,593		563		563		107,156			.0	4.775	07/01/2037	1FM.....
47232D	BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....			23,239	3,198	126		(126)		(126)					.0	.974	07/01/2037	1FM.....
47232D	BZ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		180,126	179,104	43,079	171,772		8,355		8,355		180,126			.0	6.141	06/01/2037	1FM.....
47232D	CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		76,556	76,556	17,151	58,216		18,340		18,340		76,556			.0	2.341	02/01/2047	1FM.....
47232D	CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		54,948	54,948	24,270	50,038		4,909		4,909		54,948			.0	1.290	05/01/2036	1FM.....
47232D	CQ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/25/2020	Paydown.....		11,894	11,894	4,357	10,850		1,044		1,044		11,894			.0	.492	12/25/2036	1FM.....
47232D	CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/25/2020	Paydown.....			767	182	(200)	233	(33)		200					.0	.34	12/25/2036	1FM.....
47232D	CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		84,506	84,506	6,471	79,128		5,377		5,377		84,506			.0	2.191	04/01/2047	1FM.....
47232D	CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....			70						.0					.0	.2	04/01/2047	1FM.....
47232D	CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		78,789	78,789	66,626	78,049		741		741		78,789			.0	3.005	06/01/2037	1FM.....
47232D	DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		206,781	213,086	55,281	196,804		9,977		9,977		206,781			.0	8.077	08/01/2037	1FM.....
47232D	DG 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	08/01/2020	Paydown.....		162,866	162,869	161,844	162,248		618		618		162,866			.0	7.951	08/01/2037	1FM.....
47232D	DK 5	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		45,546	45,546	34,948	45,111		435		435		45,546			.0	2.385	08/25/2037	1FM.....
47232D	DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5	08/01/2020	Paydown.....			15,741	504	271	1,450	(1,721)		(271)					.0	.736	08/01/2037	1FM.....
47232D	DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		76,374	76,374	46,895	70,439		5,934		5,934		76,374			.0	2.028	09/01/2035	1FM.....
47232D	DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....			6,682	1,992	(202)		202		202					.0	.173	09/01/2035	1FM.....
47232D	DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		148,099	148,099	39,481	138,243		9,856		9,856		148,099			.0	3.545	04/01/2037	1FM.....
47232D	EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....			36	7	.0		(0)		(0)					.0	.1	04/01/2037	1FM.....
47232D	EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....			6	3	.0		(0)		(0)					.0	.0	04/01/2037	4FM.....
47232D	EJ 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		127,716	127,716	51,662	114,204		13,512		13,512		127,716			.0	3.310	02/01/2037	1FM.....
47232D	EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R5	07/01/2020	Paydown.....			186	8	.1		(1)		(1)					.0	.4	02/01/2037	1FM.....
47232D	ER 9	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....		230,404	230,404	73,897	213,477		16,927		16,927		230,404			.0	5.499	05/01/2037	1FM.....
47232D	EX 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	07/01/2020	Paydown.....		22,857	22,857	6,362	18,508		4,349		4,349		22,857			.0	.606	08/01/2037	1FM.....
47232D	EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown.....			28,357						.0					.0	.752	08/01/2037	1FM.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	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	
47232D EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	08/01/2020	Paydown	.....	.....	6,388	.....	15	.....	(15)	.....	(15)	.....	.....	.....	.....	.....	.....	169	08/01/2037	5FM
47232D EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	09/01/2020	Paydown	.....	.....	701	.....	2	.....	(2)	.....	(2)	.....	.....	.....	.....	.....	.....	19	08/01/2037	4FM
47232D FD 9	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	09/01/2020	Paydown	.....	508,382	508,382	215,020	474,090	.....	34,292	.....	34,292	.....	508,382	.....	.....	.....	.....	12,709	11/01/2036	1FM
47232D FE 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	09/01/2020	Paydown	.....	.....	1,348	259	(41)	.....	41	.....	41	.....	.....	.....	.....	.....	.....	34	11/01/2036	1FM
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	09/01/2020	Paydown	.....	37,573	37,573	26,310	37,133	.....	440	.....	440	.....	37,573	.....	.....	.....	.....	416	12/01/2036	1FM
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS	.....	09/01/2020	Paydown	.....	502,484	502,484	489,083	463,290	.....	39,194	.....	39,194	.....	502,484	.....	.....	.....	.....	15,208	11/26/2037	1FM
47232T AB 3	JMAC 09R3 1A2 - CMO/RMBS	.....	09/01/2020	Paydown	.....	151,270	151,270	132,361	150,259	.....	1,011	.....	1,011	.....	151,270	.....	.....	.....	.....	4,139	12/25/2035	1FM
47232V AB 8	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	43,925	43,925	43,925	43,915	.....	10	.....	10	.....	43,925	.....	.....	.....	.....	1,723	02/01/2037	1FM
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	.....	2,255	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	87	02/01/2037	1FM
47232V AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	61,970	61,970	58,042	61,553	.....	417	.....	417	.....	61,970	.....	.....	.....	.....	2,329	02/01/2037	1FM
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	.....	3,181	169	15	.....	(15)	.....	(15)	.....	.....	.....	.....	.....	.....	117	02/01/2037	1FM
47232V AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	46,075	46,075	46,075	45,667	.....	408	.....	408	.....	46,075	.....	.....	.....	.....	1,962	07/01/2037	1FM
47232V AP 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	.....	14,339	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	590	07/01/2037	1FM
47232V AS 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	42,903	42,903	19,601	38,571	.....	4,332	.....	4,332	.....	42,903	.....	.....	.....	.....	1,769	09/01/2036	1FM
47232V AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	.....	4,406	996	(5)	.....	5	.....	5	.....	.....	.....	.....	.....	.....	176	09/01/2036	1FM
47232V AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	48,441	48,441	19,673	40,756	.....	7,685	.....	7,685	.....	48,441	.....	.....	.....	.....	1,137	09/01/2035	1FM
47232V AZ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	.....	3,132	292	(18)	.....	18	.....	18	.....	.....	.....	.....	.....	.....	70	09/01/2035	1FM
47232V BC 5	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	157,302	157,302	22,587	146,300	.....	11,002	.....	11,002	.....	157,302	.....	.....	.....	.....	1,313	09/01/2035	1FM
47232V BE 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	.....	11,511	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	97	09/01/2035	1FM
47232V BN 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	52,852	52,852	52,852	52,783	.....	69	.....	69	.....	52,852	.....	.....	.....	.....	1,878	11/01/2036	1FM
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	08/01/2020	Paydown	.....	.....	7	.....	0	.....	(0)	.....	(0)	.....	.....	.....	.....	.....	.....	0	11/01/2036	1FM
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	12,417	10,365	.....	9,277	.....	3,140	.....	3,140	.....	12,417	.....	.....	.....	.....	258	11/01/2037	4FM
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	15,366	15,366	15,366	15,340	.....	26	.....	26	.....	15,366	.....	.....	.....	.....	655	07/01/2036	1FM
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	.....	5,627	89	14	.....	(14)	.....	(14)	.....	.....	.....	.....	.....	.....	234	07/01/2036	1FM
47232V CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	37,467	37,467	31,565	36,684	.....	784	.....	784	.....	37,467	.....	.....	.....	.....	522	04/01/2037	1FM
47232V CM 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	132,326	132,326	132,114	132,009	.....	317	.....	317	.....	132,326	.....	.....	.....	.....	4,650	11/01/2035	1FM
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	.....	134	.....	1	.....	(1)	.....	(1)	.....	.....	.....	.....	.....	.....	5	11/01/2035	1FM
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	44,556	44,556	39,107	43,904	.....	652	.....	652	.....	44,556	.....	.....	.....	.....	1,834	05/01/2036	1FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	.....	249	.....	3	.....	(3)	.....	(3)	.....	.....	.....	.....	.....	.....	10	05/01/2036	1FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	08/01/2020	Paydown	.....	.....	11	.....	0	.....	(0)	.....	(0)	.....	.....	.....	.....	.....	.....	0	05/01/2036	1FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	.....	23	.....	0	.....	(0)	.....	(0)	.....	.....	.....	.....	.....	.....	1	05/01/2036	1FM
47232V CV 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	374,209	374,209	363,953	371,200	.....	3,009	.....	3,009	.....	374,209	.....	.....	.....	.....	18,741	11/01/2036	1FM
47232V DC 3	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	84,232	84,232	83,758	84,101	.....	131	.....	131	.....	84,232	.....	.....	.....	.....	3,096	09/01/2035	1FM
47232V DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	.....	6,857	.....	41	.....	(41)	.....	(41)	.....	.....	.....	.....	.....	.....	252	09/01/2035	1FM
47232V DJ 8	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	130,939	130,939	53,102	130,787	.....	152	.....	152	.....	130,939	.....	.....	.....	.....	6,133	04/01/2036	1FM
47232V DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	.....	3	.....	1	.....	(0)	.....	(0)	.....	.....	.....	.....	.....	.....	0	04/01/2036	1FM
47232V DP 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	12,401	12,401	10,610	12,098	.....	303	.....	303	.....	12,401	.....	.....	.....	.....	565	02/01/2036	1FM
47232V DQ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	.....	3,680	.....	23	.....	(23)	.....	(23)	.....	.....	.....	.....	.....	.....	167	02/01/2036	1FM
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	43,642	43,642	43,642	43,434	.....	209	.....	209	.....	43,642	.....	.....	.....	.....	1,810	04/01/2036	1FM
47232V DU 3	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	.....	2,508	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	102	04/01/2036	1FM
47232V DX 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	09/01/2020	Paydown	.....	29,011	29,011	21,478	28,921	.....	90	.....	90	.....	29,011	.....	.....	.....	.....	1,171	07/01/2036	1FM

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**SCHEDULE D - PART 4**

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

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	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
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			2,162		49		(49)		(49)						.83	07/01/2036	1FM
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		07/01/2020	Paydown			.244		.2		(2)		(2)						.9	07/01/2036	1FM
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			.238		.3		(3)		(3)						.10	07/01/2036	1FM
47232V EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		63,869	63,869	45,797	63,413		456		456		63,869				2,596	03/01/2036	1FM
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/30/2020	Paydown			.332		(5,995)		(9)		(9)		(6,005)		6,005	6,005	.12	03/01/2036	1FM
47232V ED 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		26,686	26,686	26,299	26,551		134		134		26,686				1,139	03/01/2037	1FM
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			8,607												.354	03/01/2037	1FM
47232V EK 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/26/2020	Paydown		16,155	16,155	15,429	16,043		112		112		16,155				.344	04/01/2037	1FM
47232V EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		10,722	10,722	8,799	10,549		172		172		10,722				.459	04/01/2037	1FM
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			3,859												.143	04/01/2037	1FM
47232V EU 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		127,956	127,956	125,776	127,524		433		433		127,956				4,976	01/01/2036	1FM
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			14,245		(257)		257		257						.537	01/01/2036	1FM
47232V EZ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		29,870	29,870	29,870	29,860		10		10		29,870				1,163	02/01/2036	1FM
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			9,773	3,702	(179)		179		179						.361	02/01/2036	1FM
47232V FP 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		641,308	641,309	415,485	617,521		23,787		23,787		641,308				29,583	11/01/2036	1FM
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		46,659	46,659	2,349	42,499		4,160		4,160		46,659				.830	01/01/2047	1FM
47232V FY 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		103,944	103,944	40,415	98,074		5,871		5,871		103,944				2,116	07/01/2037	1FM
47232V GA 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			8,183	1,736	50		(50)		(50)						.172	07/01/2037	1FM
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		31,297	31,297	18,820	30,439		858		858		31,297				1,154	02/01/2036	1FM
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			1,972		(72)		72		72						.74	02/01/2036	1FM
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			18,571	3,148	107		(107)		(107)						.902	03/01/2036	1FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/30/2020	Paydown			1,889		(7,291)		(27)		(27)		(7,318)		7,318	7,318	.35	01/01/2047	1FM
47233D AB 7	JEFFERIES RESECURITIZATION TRUST 2009-R1		09/01/2020	Paydown		96,587	96,587	19,559	94,001		2,586		2,586		96,587				3,469	09/01/2036	1FM
47760Q AA 1	JIMMY 2017-1 2I - ABS		07/30/2020	Paydown		22,500	22,500	22,500	22,500						22,500				.609	07/30/2047	2FE
47760Q AB 9	JIMMY 2017-1 2II - ABS		07/30/2020	Paydown		18,000	18,000	18,000	18,000						18,000				.654	07/30/2047	2FE
48244X AA 0	KDAC 2017-1 A - ABS	C	09/15/2020	Paydown		84,272	84,272	84,270	84,271		.2		.2		84,272				2,390	12/15/2042	1FE
48274W AE 7	KVK 2016-1 D - CDO	C	07/20/2020	RW Baird		5,535,000	6,000,000	6,000,938	6,001,377		527		527		6,001,904	(466,904)	(466,904)	283,328	01/16/2029	2FE	
49255P AA 1	KSTRL 2018-1 A - ABS	C	09/15/2020	Paydown		106,934	106,934	103,917	104,239		2,695		2,695		106,934				3,070	12/15/2038	1FE
493268 AY 2	KSLT 2000-B A2 - ABS		07/27/2020	Paydown		11,075	11,075	8,971	11,074		.1		.1		11,075				.160	07/25/2029	1FE
494368 BE 5	KIMBERLY-CLARK CORP		08/01/2020	Maturity @ 100.00		3,000,000	3,000,000	2,999,000	2,999,407		593		593		3,000,000				108,750	08/01/2020	1FE
494550 BE 5	KINDER MORGAN ENERGY PARTNERS LP		09/15/2020	Maturity @ 100.00		4,000,000	4,000,000	3,998,440	3,999,980		.20		.20		4,000,000				212,000	09/15/2020	2FE
500255 AU 8	KOHL'S CORP		09/01/2020	GOLDMAN		4,200,000	4,250,000	4,248,980	4,249,449		.60		.60		4,249,509	(49,509)	(49,509)	202,406	07/17/2025	2FE	
50196@ AA 5	LCN NORTH AMERICAN FUND III-D LP		07/29/2020	Direct		541,459	581,630	581,630	272,082		(7,739)		(7,739)		541,459				15,027	07/24/2034	1PL
50543L AA 0	LAF 2016 A1 - ABS	C	09/15/2020	Paydown		233,542	233,542	229,011	230,535		3,007		3,007		233,542				6,501	01/15/2042	1FE
50543L AA 0	LAF 2016 A1 - ABS	C	09/15/2020	Paydown															.52	01/15/2042	2FE
52518R BE 5	LSSC 02GE1 A - RMBS		09/01/2020	Paydown		1,844	1,844	1,760	1,152	693			693		1,844					01/30/2032	6*
52520M CE 1	LMT 2005-2 3A7 - CMO/RMBS		09/01/2020	Paydown		11,307	11,307	5,061	11,192		.115		.115		11,307				.409	12/25/2035	1FM
525221 EM 5	LXS 2005-7N A1A - RMBS		09/25/2020	Paydown		74,340	74,340	54,522	58,726		15,613		15,613		74,340				.713	12/25/2035	1FM
525221 GM 3	LXS 2005-9N 1A1 - RMBS		09/25/2020	Paydown		587,402	587,402	500,944	504,120		83,282		83,282		587,402				5,388	02/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 - RMBS		09/25/2020	Paydown		113,332	112,367	62,114	106,954		6,378		6,378		113,332				.921	10/25/2036	1FM
525241 AL 9	LXS 2007-1 WF1 - RMBS		09/01/2020	Paydown		56,918	56,851	22,066	55,883		1,035		1,035		56,918				1,616	01/25/2037	1FM
525248 AC 4	LXS 2007-5H APO - RMBS		09/01/2020	Paydown		28,788	31,301	8,615			28,788		28,788		28,788					05/25/2037	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	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
526602 AA 5	LEONARD WOOD FAMILY CMNTYS LLC.....		07/05/2020	Paydown.....		190,160	190,160	190,160	190,160				0		190,160			0	8,839	07/15/2020	2FE.....
53946M AA 5	LNCR 2018-CRE1 A - CDO.....	C	07/15/2020	Paydown.....		1,213,574	1,213,574	1,078,564				135,010			1,213,574			0	6,586	05/15/2028	1FE.....
542514 EV 2	LBMLT 2004-1 M2 - RMBS.....		09/25/2020	Paydown.....		14,520	14,520	14,208	14,300			220			14,520			0	170	02/25/2034	1FM.....
543190 AA 0	LTRAN III A1 - ABS.....		08/15/2020	Paydown.....		214,202	214,202	207,262	209,455			4,747			214,202			0	4,094	01/17/2045	1FE.....
55265K 7C 7	MASTR 2004-1 B1 - CMO/RMBS.....		09/01/2020	Paydown.....		28,988	28,988	28,526	28,496			492			28,988			0	1,006	02/25/2034	4FM.....
55274Q AK 1	MASTR 2006-2 110 - CMO/RMBS.....		09/01/2020	Paydown.....		166,640	185,201	150,065	172,167			644	6,171	(5,527)	166,640			0	7,275	06/25/2036	1FM.....
55281T AA 8	MCA II A - CDO.....		08/17/2020	Paydown.....		291,754	291,754	291,754	291,801			(47)		(47)	291,754			0	6,653	08/15/2028	1FE.....
55281T AB 6	MCA II B - CDO.....		08/17/2020	Paydown.....		129,684	129,684	129,684	129,702			(19)		(19)	129,684			0	3,951	08/15/2028	2FE.....
55312H AA 7	MMAF 17 A1 - CDO.....		09/01/2020	Paydown.....		2,650	2,650	2,525	2,528			122		122	2,650			0	34	12/01/2035	1FE.....
55446M AA 5	MAACH 1 A - ABS.....	C	09/15/2020	Paydown.....		146,485	146,485	146,480	146,480			4		4	146,485			0	3,393	10/15/2039	1FE.....
56501R AB 2	MANULIFE FINANCIAL CORP.....	C	09/17/2020	Maturity @ 100.00.....		8,000,000	8,000,000	7,987,520	7,999,151			849		849	8,000,000			0	392,000	09/17/2020	1FE.....
576431 AJ 9	MARM 2007-1 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		20,165	23,882	7,034	19,635			530		530	20,165			0	677	11/25/2036	1FM.....
576433 C5 3	MARM 2005-6 5A2 - CMO/RMBS.....		09/01/2020	Paydown.....		11,284	11,126	9,340	11,007			277		277	11,284			0	226	07/25/2035	1FM.....
576433 D5 2	MARM 2005-7 3A1 - CMO/RMBS.....		09/01/2020	Paydown.....		73,658	73,551	59,394	73,408			251		251	73,658			0	1,561	09/25/2035	1FM.....
576433 GM 2	MARM 2003-6 6A1 - CMO/RMBS.....		09/01/2020	Paydown.....		53,804	53,804	51,787	53,646			158		158	53,804			0	1,250	12/25/2033	1FM.....
576433 HM 1	MARM 2003-7 4A1 - CMO/RMBS.....		09/01/2020	Paydown.....		9,540	9,540	9,278	9,163			377		377	9,540			0	224	01/25/2034	1FM.....
576433 QD 1	MARM 2004-7 5A1 - CMO/RMBS.....		09/01/2020	Paydown.....		2,871	2,871	2,727	2,696			174		174	2,871			0	81	07/25/2034	1FM.....
576433 XA 9	MARM 2005-1 3A1 - CMO/RMBS.....		09/01/2020	Paydown.....		3,106	3,106	2,951	2,929			177		177	3,106			0	75	02/25/2035	1FM.....
576433 XW 1	MARM 2005-2 3A1 - CMO/RMBS.....		09/01/2020	Paydown.....		92,507	92,507	88,807	87,963			4,544		4,544	92,507			0	2,387	03/25/2035	1FM.....
576434 J7 0	MALT 2005-2 4A3 - CMO/RMBS.....		09/25/2020	Paydown.....		262,479	262,479	218,185	245,494			16,985		16,985	262,479			0	2,227	03/25/2035	1FM.....
576434 W5 9	MALT 2005-6 3A1 - CMO/RMBS.....		07/01/2020	Paydown.....		8,498	7,293	7,025	8,380			118		118	8,498			0	234	11/25/2020	2FM.....
576434 W5 9	MALT 2005-6 3A1 - CMO/RMBS.....		09/01/2020	Paydown.....		42,291	4,356	4,196	42,207			84		84	42,291			0	167	11/25/2020	1FM.....
57643L LC 8	MABS 2005-AB1 A4 - RMBS.....		09/01/2020	Paydown.....		562,602	562,602	547,723	544,025			18,578		18,578	562,602			0	13,820	11/25/2035	1FM.....
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS.....		09/01/2020	Paydown.....		54,159	54,925	35,049	54,374			(215)		(215)	54,159			0	2,020	05/25/2036	1FM.....
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS.....		09/01/2020	Paydown.....		9,026	9,154	5,849	9,062			(36)		(36)	9,026			0	337	05/25/2036	2FM.....
57645T AA 5	MARM 2007-HF2 A1 - RMBS.....		09/25/2020	Paydown.....		205,547	205,547	180,288	193,606			11,940		11,940	205,547			0	1,658	09/25/2037	1FM.....
58013M EJ 9	MCDONALD'S CORP.....		07/15/2020	Maturity @ 100.00.....		4,000,000	4,000,000	3,984,080	3,999,003			997		997	4,000,000			0	140,000	07/15/2020	2FE.....
58503F 40 3	MEDLEY CAPITAL CORP.....		09/16/2020	PIPR.....		3,627,012	3,736,625	3,696,344	3,697,911			24,444		24,444	3,722,355		(95,342)	(95,342)	173,995	01/30/2021	5FE.....
59020U V7 7	MLMI 2005-A9 1A1 - CMO/RMBS.....		09/01/2020	Paydown.....		40,668	40,668	38,413	39,638			1,107	77	1,029	40,668			0	1,131	12/25/2035	1FM.....
59020U W4 3	MLMI 2005-A9 4A1 - CMO/RMBS.....		09/01/2020	Paydown.....		39,343	39,306	34,676	39,279			65		65	39,343			0	980	12/25/2035	1FM.....
59020U ZE 8	MLMI 2005-A6 1A1 - RMBS.....		09/25/2020	Paydown.....		463,216	463,216	431,804	445,970			17,246		17,246	463,216			0	4,335	08/25/2035	1FM.....
59023P AB 9	MLCC 2006-S3 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		47,155	47,155	42,204	41,582			5,573		5,573	47,155			0	1,046	10/25/2036	1FM.....
59048@ AA 6	MESA AIRLINES PASS THROUGH TRUST 2015-1.....		07/15/2020	Paydown.....		198,499	198,499	198,499	198,543			(44)		(44)	198,499			0	9,429	07/15/2029	2PL.....
595481 AA 0	MDST 2005-1 A - ABS.....		09/01/2020	Paydown.....		40,179	40,179	38,572	39,526			653		653	40,179			0	1,529	01/15/2040	1FE.....
59549W AA 1	MDST XI A - ABS.....		09/15/2020	Paydown.....		69,283	69,283	69,281	69,284			(1)		(1)	69,283			0	2,232	07/15/2038	2FE.....
59560W AA 5	MDST 2010 - 1 A - ABS.....		09/01/2020	Paydown.....		146,352	146,352	145,032	145,588			764		764	146,352			0	3,449	12/15/2045	1FM.....
59748T AA 7	MIDLAND COGENERATION VENTURE LP.....		09/15/2020	Paydown.....		280,000	280,000	280,000	280,026			(26)		(26)	280,000			0	16,800	03/15/2025	3FE.....
59748T AB 5	MIDLAND COGENERATION VENTURE LP.....		09/15/2020	Paydown.....		514,232	514,232	514,232	514,269			(37)		(37)	514,232			0	26,997	03/15/2025	3FE.....
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23.....		09/28/2020	Direct.....		8,841,600	8,841,600	8,835,627	7,938,369			6,033		6,033	8,841,600			0	272,039	10/30/2023	1PL.....
61690P AM 3	MSRR 13R7 6B - CMO/RMBS.....		07/01/2020	Paydown.....										0				0	53	12/27/2046	4FM.....
61690P AM 3	MSRR 13R7 6B - CMO/RMBS.....		08/25/2020	Paydown.....		507,124	504,217	447,589	486,216			20,908		20,908	507,124			0	4,317	12/27/2046	5FM.....
61690P AM 3	MSRR 13R7 6B - CMO/RMBS.....		09/25/2020	Paydown.....		247,116	247,113	219,361	234,952			12,164		12,164	247,116			0	2,337	12/27/2046	1Z.....

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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	
61690Q AD 1	MSBAM 2015-C23 A3 - CMBS	09/01/2020	Paydown		308,076	308,076	319,722	314,950		(6,874)		(6,874)		308,076			.0	7,974	07/15/2050	1FM	
61748H AW 1	MSM 2004-5AR 4A - CMO/RMBS	09/01/2020	Paydown		170,726	170,726	172,643	171,688		(963)		(963)		170,726			.0	4,232	07/25/2034	1FM	
61748H FK 2	MSM 2004-10AR B1 - CMO/RMBS	09/01/2020	Paydown		42,634	42,634	40,415	40,630		2,004		2,004		42,634			.0	1,105	11/25/2034	1FM	
61748H UF 6	MSM 2006-1AR 1A1 - RMBS	09/25/2020	Paydown		27,782	27,789	17,754	28,800		683	1,702	(1,019)		27,782			.0	214	02/25/2036	1FM	
61749L AP 6	MSM 2006-8AR 5A4 - CMO/RMBS	09/01/2020	Paydown		39,842	39,842	29,159	30,201		9,641		9,641		39,842			.0	968	06/25/2036	1FM	
61749L BM 2	MSM 2006-8AR 6A2 - CMO/RMBS	09/01/2020	Paydown		16,045	16,045	544	8,011		8,034		8,034		16,045			.0	420	06/25/2036	1FM	
61751D AE 4	MSM 2006-17XS A3A - RMBS	09/01/2020	Paydown		115,869	115,869	78,501	114,971		898		898		115,869			.0	1,318	10/25/2046	1FM	
61751M AU 8	MSM 2007-10XS A18 - RMBS	09/01/2020	Paydown		144,449	144,449	131,584	126,612		17,837		17,837		144,449			.0	2,351	02/25/2037	1FM	
61751Q AB 1	MSHEL 2007-1 A2 - RMBS	09/25/2020	Paydown		60,891	60,891	34,898	59,220		1,671		1,671		60,891			.0	405	12/25/2036	1FM	
617526 AD 0	MSAC 2007-HE1 A2B - RMBS	09/25/2020	Paydown		128,927	128,927	80,580	126,095		2,832		2,832		128,927			.0	855	11/25/2036	1FM	
61758M AA 5	MSRR 2009-R2 A1 - CMO/RMBS	09/01/2020	Paydown		393,057	393,057	408,188	380,339		12,718		12,718		393,057			.0	15,610	04/26/2036	1FM	
61758V AQ 0	MSRR 2010-R2 3B2 - CMO/RMBS	08/01/2020	Paydown		91,888	91,888	35,007	88,798		3,090		3,090		91,888			.0	3,982	10/26/2037	1FM	
61759X AC 6	MORGAN STANLEY RE-REMIC TRUST 2010-R8	09/01/2020	Paydown		255,889	436,679	212,172	252,828		3,061		3,061		255,889			.0	18,136	01/01/2037	1FM	
61761J 3R 8	MORGAN STANLEY	09/16/2020	MORGAN STANLEY CO		2,226,860	2,000,000	1,986,400	1,990,620		928		928		1,991,549		235,311	235,311	71,354	07/27/2026	2FE	
61915R AK 2	MHL 2005-3 A1 - RMBS	09/25/2020	Paydown		1,879	1,879	1,081	1,373		507		507		1,879			.0	18	08/27/2035	1FM	
61915R AU 0	MHL 2005-5 A1 - RMBS	09/25/2020	Paydown		131,599	131,599	84,882	100,481		31,119		31,119		131,599			.0	1,246	12/25/2035	1FM	
620076 BC 2	MOTOROLA SOLUTIONS INC	08/25/2020	Tender Offer		6,524,860	6,000,000	5,929,620	5,975,124		4,843		4,843		5,979,968		20,032	20,032	629,860	03/01/2023	2FE	
620076 BF 5	MOTOROLA SOLUTIONS INC	08/25/2020	Tender Offer		945,548	835,000	818,751	826,636		1,061		1,061		827,697		7,303	7,303	26,956	09/01/2024	2FE	
628788 AA 9	NAS PASS THRU TR 2016 1B - ABS	07/10/2020	Paydown		47,430	47,431	47,431	47,439		(8)		(8)		47,430			.0	1,173	11/10/2029	4FE	
62942K AA 4	NRPM 2013-1 A1 - CMO/RMBS	09/01/2020	Paydown		1,228,301	1,228,302	1,174,432	1,180,719		47,583		47,583		1,228,301			.0	27,220	07/25/2043	1FM	
62946A AA 2	NPRL 161 A1 - ABS	09/20/2020	Paydown		355,572	355,572	355,572	355,575		(3)		(3)		355,572			.0	9,865	04/30/2046	1FE	
62946A AC 8	NPRL 2017-1 A1 - ABS	09/20/2020	Paydown		292,737	292,737	292,735	292,737		1		1		292,737			.0	6,593	10/21/2047	1FE	
62947A AB 9	NPRL 2019-2 A2 - ABS	09/19/2020	Paydown		224,379	224,379	224,370	224,370		9		9		224,379			.0	4,586	11/19/2049	1FE	
62954J AA 2	NPRL 2019-1 A1 - ABS	09/20/2020	Paydown		420,781	420,781	420,726	411,722		52		52		420,781			.0	7,275	09/20/2049	1FE	
63939E AB 9	NAVSL 2015-A A2A - ABS	09/15/2020	Paydown		141,180	141,180	141,128	141,162		18		18		141,180			.0	2,501	12/15/2028	1FE	
643529 AC 4	NCAMT 2006-ALT2 AF3 - RMBS	09/01/2020	Paydown		47,026	47,026	31,272	46,818		208		208		47,026			.0	670	10/25/2036	1FM	
643529 AD 2	NCAMT 2006-ALT2 AF4 - RMBS	09/01/2020	Paydown		21,455	21,455	14,268	21,363		92		92		21,455			.0	306	10/25/2036	1FM	
64829T AA 9	NZES 18FNT1 A - CMO/RMBS	09/25/2020	Paydown		212,858	212,858	212,814	212,826		31		31		212,858			.0	5,107	05/25/2023	1FE	
64829T AB 7	NZES 18FNT1 B - CMO/RMBS	09/25/2020	Paydown		266,073	266,073	266,051	266,055		14		14		266,073			.0	6,914	05/25/2023	1FE	
64829T AH 4	NZES 18FNT2 A - ABS	09/25/2020	Paydown		294,865	294,865	294,783	294,755		109		109		294,865			.0	7,426	07/25/2054	1FE	
64829T AJ 0	NZES 18FNT2 B - ABS	09/25/2020	Paydown		423,868	423,868	423,810	423,766		102		102		423,868			.0	11,520	07/25/2054	1FE	
650119 AA 8	NEW YORK UNIVERSITY	07/01/2020	Call @ 100.00		337,000	337,000	365,645	356,801		(594)		(594)		356,206		(19,206)	(19,206)	17,645	07/01/2032	1FE	
65120F AC 8	NEWCREST FINANCE PTY LTD	07/01/2020	Adjustment		(29,750)							0					.0		10/01/2022	2FE	
65130P AW 0	NEWFL 2016-1 A2R - CDO	07/20/2020	Paydown		706,725	706,725	706,725	706,625		100		100		706,725			.0	20,502	04/20/2028	1FE	
65444# AA 1	9 CAMPUS CIRCLE WESTLAKE LLC	09/11/2020	Paydown		133,664	133,664	133,664	133,664		(0)		(0)		133,664			.0	3,111	07/01/2024	1	
65535V AX 5	NAA 2005-WF1 2A5 - RMBS	09/01/2020	Paydown		9,428	9,428	9,583	9,566		(138)		(138)		9,428			.0	358	03/25/2035	1FM	
65535V MJ 4	NAA 2005-AR3 1A1 - RMBS	09/25/2020	Paydown		47,332	47,332	39,345	46,299		1,033		1,033		47,332			.0	448	07/25/2035	1FM	
65535V NL 8	NAA 2005-AR4 5A3 - RMBS	09/25/2020	Paydown		11,048	11,048	7,609	10,698		350		350		11,048			.0	78	08/25/2035	1FM	
65539C AK 2	NMRR 2011-4R 110 - CMO/RMBS	09/01/2020	Paydown		129,420	131,644	114,421	131,595		1,290	3,465	(2,175)		129,420			.0	3,090	12/29/2036	1FM	
65540E BR 9	NMRR 141R 3A8 - CMO/RMBS	08/25/2020	Paydown		525,210	525,210	438,550		86,660		86,660		525,210			.0	1,891	07/26/2036	1Z		
65540E BR 9	NMRR 141R 3A8 - CMO/RMBS	09/25/2020	Paydown		407,886	407,886	340,585		8,362		8,362		407,886			.0	1,653	07/26/2036	1Z		
655664 AP 5	NORDSTROM INC	08/27/2020	SEAPORT		3,980,000	4,000,000	3,993,120	3,998,695		474		474		3,999,169		(19,169)	(19,169)	140,444	10/15/2021	2FE	

QE05.23

**SCHEDULE D - PART 4**

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

QE05.24

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
67059T	AB 1	NUSTAR LOGISTICS LP.....	09/01/2020	Maturity @ 100.00.....	.....	5,000,000	5,000,000	4,990,350	4,999,354	.....	.....	.....	.....	.....	5,000,000	.....	.....	.....	240,000	09/01/2020	3FE.....
67087T	DE 8	OAK 2002-A A3 - ABS.....	09/01/2020	Paydown.....	.....	20,020	20,020	.....	18,333	.....	.....	.....	.....	.....	20,020	.....	.....	.....	789	05/15/2024	5FE.....
67113A	AP 5	OBX 2019-EXP3 1A8 - CMO/RMBS.....	09/01/2020	Paydown.....	.....	127,909	127,909	128,109	.....	.....	.....	.....	.....	127,909	.....	.....	.....	.....	1,910	09/25/2059	1FM.....
67114*	AA 0	ORCC FINANCING IV LLC.....	07/24/2020	Direct.....	.....	2,677,778	2,677,778	2,677,778	2,677,778	.....	.....	.....	.....	2,677,778	.....	.....	.....	.....	121,955	08/02/2029	1PL.....
674135	EM 6	OAK 1999-A M2 - ABS.....	09/01/2020	Paydown.....	.....	1,048	.....	524	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	100	04/15/2029	6FE.....
67448Q	AC 5	OBX 19EXP1 1A3 - CMO/RMBS.....	09/25/2020	Paydown.....	.....	784,881	784,881	780,956	.....	.....	.....	.....	.....	784,881	.....	.....	.....	.....	13,280	01/25/2059	1FM.....
674599	CC 7	OCCIDENTAL PETROLEUM CORP.....	08/13/2020	GOLDMAN.....	.....	3,975,000	4,000,000	3,923,720	3,982,434	.....	.....	.....	.....	3,987,498	.....	(12,498)	(12,498)	.....	125,694	02/15/2022	3FE.....
674599	CE 3	OCCIDENTAL PETROLEUM CORP.....	09/16/2020	Various.....	.....	9,433,212	10,000,000	9,246,000	9,726,826	.....	.....	.....	.....	9,786,103	.....	(322,123)	(322,123)	.....	260,949	02/15/2023	3FE.....
67575N	BL 6	OMART 19T1 AT1 - ABS.....	08/17/2020	Call @ 100.00.....	.....	16,000,000	16,000,000	15,999,998	16,000,027	.....	.....	.....	.....	16,000,000	.....	.....	.....	.....	268,139	08/15/2050	1FE.....
67575N	BR 3	OMART 19T2 AT2 - ABS.....	08/17/2020	Call @ 100.00.....	.....	6,000,000	6,000,000	5,999,990	6,000,003	.....	.....	.....	.....	6,000,027	.....	(27)	(27)	.....	96,748	08/15/2051	1FE.....
67590L	AS 7	OCT19 19R B2R - CDO.....	07/15/2020	Paydown.....	.....	331,504	331,504	331,504	330,676	.....	.....	.....	.....	331,504	.....	.....	.....	.....	8,670	04/15/2026	1FE.....
68268L	AA 5	OMFIT 2015-3 A - ABS.....	09/18/2020	Paydown.....	.....	673,087	673,087	662,184	670,200	.....	.....	.....	.....	673,087	.....	.....	.....	.....	18,325	11/18/2028	1FE.....
68504R	AA 6	ONGLT 2014-A A - RMBS.....	09/09/2020	Paydown.....	.....	526,728	526,728	526,635	526,691	.....	.....	.....	.....	526,728	.....	.....	.....	.....	8,117	07/09/2029	1FE.....
690732	AE 2	OWENS & MINOR INC.....	09/30/2020	Various.....	.....	8,897,500	9,000,000	8,965,980	8,981,517	.....	.....	.....	.....	8,984,049	.....	(86,549)	(86,549)	.....	311,111	12/15/2024	4FE.....
693456	AA 3	PMTLT 2013-J1 A1 - CMO/RMBS.....	09/01/2020	Paydown.....	.....	1,868,736	1,868,736	1,820,850	1,821,812	.....	.....	.....	.....	1,868,736	.....	.....	.....	.....	43,666	09/25/2043	1FM.....
69346T	AA 2	PFP 2019-5 A - CDO.....	09/16/2020	Paydown.....	.....	5,399,064	5,399,064	5,228,553	2,424,070	.....	.....	.....	.....	5,399,064	.....	.....	.....	.....	43,090	04/14/2036	1FE.....
693684	AA 0	PSMC 201 A1 - CMO/RMBS.....	09/01/2020	Paydown.....	.....	2,354,662	2,354,662	2,407,274	.....	.....	.....	.....	.....	2,354,662	.....	.....	.....	.....	27,787	01/25/2050	1FE.....
69374X	AA 8	PSMC 2019-2 A1 - CMO/RMBS.....	09/01/2020	Paydown.....	.....	3,084,962	3,084,962	3,146,662	3,125,294	.....	.....	.....	.....	3,084,962	.....	.....	.....	.....	44,721	10/25/2049	1FM.....
69375B	AA 5	PSMC 2019-3 A1 - CMO/RMBS.....	09/01/2020	Paydown.....	.....	2,116,287	2,116,287	2,147,039	2,135,425	.....	.....	.....	.....	2,116,287	.....	.....	.....	.....	30,688	11/26/2049	1FM.....
69403W	AA 5	PACBEA 2006 - A AA - ABS.....	07/15/2020	Paydown.....	.....	304,952	304,952	336,380	323,025	.....	.....	.....	.....	304,952	.....	.....	.....	.....	16,403	07/15/2026	1FE.....
70215#	AA 8	PARTSTAT (VARIAN 2020 I ) SUPPLY AGREEME.....	09/15/2020	Paydown.....	.....	265,280	265,280	265,280	.....	.....	.....	.....	.....	265,280	.....	.....	.....	.....	3,190	03/15/2030	1Z.....
70469Q	AL 3	PEAKS 1 A2R - CDO.....	07/27/2020	Paydown.....	.....	162,933	162,933	151,528	.....	.....	.....	.....	.....	162,933	.....	.....	.....	.....	989	07/25/2030	1FE.....
70469X	AN 4	PEAKS 2R 1AR - CDO.....	07/20/2020	Paydown.....	.....	80,782	80,782	74,319	.....	.....	.....	.....	.....	80,782	.....	.....	.....	.....	599	07/21/2031	1FE.....
70807#	AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23.....	09/25/2020	CALL.....	.....	9,587,302	9,587,302	9,576,788	8,351,422	.....	.....	.....	.....	9,586,469	.....	833	833	.....	162,334	05/02/2023	1PL.....
72303#	AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER.....	08/24/2020	Adjustment.....	.....	94,095	94,095	94,095	94,095	.....	.....	.....	.....	94,095	.....	.....	.....	.....	3,589	12/31/2031	1PL.....
72353P	AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS.....	09/15/2020	Paydown.....	.....	7,019	7,019	7,019	7,018	.....	.....	.....	.....	7,019	.....	.....	.....	.....	183	06/15/2044	1FE.....
72703P	AA 1	PLNT 2018-1 A21 - ABS.....	09/05/2020	Various.....	.....	7,974,250	7,974,250	7,974,250	7,974,662	.....	.....	.....	.....	7,974,692	.....	(442)	(442)	.....	215,155	09/08/2048	2FE.....
72703P	AC 7	PLNT 191 A2 - ABS.....	09/05/2020	Paydown.....	.....	17,500	17,500	17,500	17,500	.....	.....	.....	.....	17,500	.....	.....	.....	.....	510	12/05/2049	2FE.....
74040T	AC 7	PRETSL 4 MNT - CDO.....	09/23/2020	Paydown.....	.....	2,352	2,352	2,245	2,247	.....	.....	.....	.....	2,352	.....	.....	.....	.....	59	12/23/2031	3FE.....
74040Y	AB 8	PRETSL 10 A2 - CDO.....	07/03/2020	Paydown.....	.....	47,044	47,044	46,500	46,204	.....	.....	.....	.....	47,044	.....	.....	.....	.....	940	07/03/2033	1FE.....
74041C	AA 7	PRETSL XV A1 - CDO.....	09/28/2020	Paydown.....	.....	453,542	453,542	347,961	327,384	.....	.....	.....	.....	453,542	.....	.....	.....	.....	5,314	09/26/2034	1FE.....
74041E	AA 3	PRETSL XVII A1 - CDO.....	09/23/2020	Paydown.....	.....	436,815	436,815	362,333	372,041	.....	.....	.....	.....	436,815	.....	.....	.....	.....	4,912	03/23/2035	1FE.....
74041N	AA 3	PRETSL XII A1 - CDO.....	09/24/2020	Paydown.....	.....	331,610	362,979	345,053	351,064	.....	.....	.....	.....	331,610	.....	.....	.....	.....	4,745	12/24/2033	1FE.....
74041N	AL 9	PRETSL XII A1 - CDO.....	09/24/2020	Paydown.....	.....	3,664	3,664	3,062	2,963	.....	.....	.....	.....	3,664	.....	.....	.....	.....	44	12/24/2033	1FE.....
74042E	AA 2	PRETSL XVII A1 - CDO.....	09/23/2020	Paydown.....	.....	118,613	118,613	95,457	94,248	.....	.....	.....	.....	118,613	.....	.....	.....	.....	1,066	06/23/2035	1FE.....
74042F	AA 9	PRETSL 25 A1 - CDO.....	09/22/2020	Paydown.....	.....	50,993	50,993	40,911	42,033	.....	.....	.....	.....	50,993	.....	.....	.....	.....	493	06/22/2037	1FE.....
74042H	AA 5	PRETSL XIX A1 - CDO.....	09/22/2020	Paydown.....	.....	236,793	236,793	182,655	186,030	.....	.....	.....	.....	236,793	.....	.....	.....	.....	2,401	12/22/2035	1FE.....
74042H	AB 3	PRETSL XIX A2 - CDO.....	09/22/2020	Paydown.....	.....	21,116	21,116	17,964	18,080	.....	.....	.....	.....	21,116	.....	.....	.....	.....	227	12/22/2035	2FE.....
74042T	AA 9	PRETSL XXVII A1 - CDO.....	09/22/2020	Paydown.....	.....	16,601	16,601	11,621	10,436	.....	.....	.....	.....	16,601	.....	.....	.....	.....	162	12/22/2037	1FE.....
74042W	AA 2	PRETSL XXIII A1 - CDO.....	07/01/2020	Paydown.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	75	09/23/2035	1FE.....
74043A	AC 5	PRETSL XXIII AFP - CDO.....	09/22/2020	Paydown.....	.....	110,290	110,290	126,826	61,789	.....	.....	.....	.....	110,290	.....	.....	.....	.....	1,175	12/22/2036	2FE.....
74043A	AD 3	PRETSL XXIII A1 - CDO.....	09/22/2020	Paydown.....	.....	1,560,884	1,560,884	1,448,695	1,461,767	.....	.....	.....	.....	1,560,884	.....	.....	.....	.....	15,326	12/22/2036	1FE.....

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
74043C AA 5	PRETSL 24 A1 - CDO.....	C	09/22/2020	Paydown.....		304,113	304,113	232,298	239,759		64,354		64,354		304,113			0	2,963	03/22/2037	1FE.....
74166Y AA 8	PROSE 2019-1 A2 - ABS.....		07/20/2020	CREDIT SUISSE SECURITIES.....		10,254,770	9,950,050	9,950,050	9,950,050				0		9,950,050		304,720	304,720	323,216	07/30/2049	2FE.....
74331M AA 4	PROG 2018-SFR3 A - RMBS.....		08/01/2020	Paydown.....		4,579	4,579	4,578	4,576		3		3		4,579			0	118	10/18/2035	1FE.....
74332W AA 1	PROG 2019-SFR3 A - RMBS.....		09/01/2020	Paydown.....		20,669	20,669	20,669	20,640		29		29		20,669			0	352	09/17/2036	1FE.....
74333N AA 0	PROG 19SFR2 A - RMBS.....		09/01/2020	Paydown.....		42,572	42,572	42,572	42,570		2		2		42,572			0	941	05/19/2036	1FE.....
74338* AA 6	PROJECT AXIS GARNER NC SENIOR NOTE.....		09/15/2020	Paydown.....		87,200	87,200	87,200	87,200		(0)		(0)		87,200			0	2,346	11/15/2039	1.....
74351@ AA 6	PROJECT ARROW OAK CREEK.....		09/10/2020	Paydown.....		63,779	63,766	63,766	63,767		12		12		63,779			0	1,837	07/10/2040	1.....
743874 AC 3	PFMT 2020-1 A2 - CMO/RMBS.....		09/01/2020	Paydown.....		1,405,084	1,405,084	1,425,063			(19,979)		(19,979)		1,405,084			0	21,175	02/25/2050	1FE.....
74387L AC 5	PFMT 2019-1 A2 - CMO/RMBS.....		09/01/2020	Paydown.....		3,819,832	3,819,832	3,872,947	2,134,391		(53,110)		(53,110)		3,819,832			0	70,204	12/27/2049	1FE.....
747262 AH 6	QVC INC.....		08/20/2020	Tender Offer.....		3,268,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	421,750	07/02/2022	3FE.....
747525 AF 0	QUALCOMM INC.....		08/07/2020	MITSUBISHI UFJ SECURITIES.....		19,795,110	17,400,000	17,337,360	17,363,994		3,753		3,753		17,367,747		2,427,363	2,427,363	435,218	05/20/2025	1FE.....
74922M AA 9	RALI 2006-QA6 A1 - RMBS.....		09/25/2020	Paydown.....		84,786	84,785	74,129	82,687		2,099		2,099		84,786			0	634	07/25/2036	1FM.....
74922Q AA 0	RALI 2006-QA8 A1 - RMBS.....		09/25/2020	Paydown.....		15,136	15,100	11,559	14,700		436		436		15,136			0	110	09/25/2036	1FM.....
74923G AC 7	RALI 2007-QA1 A3 - RMBS.....		09/25/2020	Paydown.....		82,092	83,791	65,848	80,179		1,913		1,913		82,092			0	584	01/25/2037	1FM.....
74927B AK 6	RBSSP 2009-8 7A1 - CMO/RMBS.....		07/01/2020	Paydown.....		2,277	2,277	2,457	2,564		(286)		(286)		2,277			0	335	09/26/2037	1FM.....
74927T AC 5	RBSSP 2010-9 3A2 - CMO/RMBS.....		09/26/2020	Paydown.....		515,583	515,583	484,003	486,621		28,962		28,962		515,583			0	17,598	10/26/2034	1FM.....
74928D AV 7	RBSSP 2009-1A 7A2 - CMO/RMBS.....		09/01/2020	Paydown.....		208,500	224,182	101,430	190,813		17,688		17,688		208,500			0	4,906	06/01/2037	1FM.....
74928F AY 6	RBSSP 2009-3 6A3 - CMO/RMBS.....		09/01/2020	Paydown.....		63,175	71,217	43,534	60,593		2,582		2,582		63,175			0	2,763	03/25/2036	1FM.....
74928R AB 0	RBSSP 2009-10 1A2 - CMO/RMBS.....		09/01/2020	Paydown.....		87,160	87,160	53,577	87,161		(1)		(1)		87,160			0	3,144	08/26/2035	1FM.....
74928U AM 9	RBSSP 2009-12 5A2 - CMO/RMBS.....		09/01/2020	Paydown.....		247,400	236,408	167,422	240,291		7,110		7,110		247,400			0	5,947	08/26/2036	1FM.....
74928U AX 5	RBSSP 2009-12 8A2 - CMO/RMBS.....		09/01/2020	Paydown.....		211,895	212,746	90,492	205,586		6,309		6,309		211,895			0	6,348	06/26/2036	1FM.....
74928U BV 8	RBSSP 2009-12 162 - CMO/RMBS.....		08/25/2020	Paydown.....		661,013	661,013	538,725			122,287		122,287		661,013			0	10,938	10/26/2035	1Z.....
74928U BV 8	RBSSP 2009-12 162 - CMO/RMBS.....		09/25/2020	Paydown.....		277,563	277,563	226,214			1,543		1,543		277,563			0	6,186	10/26/2035	1Z.....
74928X BB 6	RBSSP 2009-6 3A2 - CMO/RMBS.....		09/25/2020	Paydown.....		556,087	556,087	434,442	546,781		13,653	4,347	9,306		556,087			0	13,629	02/26/2051	1FM.....
74929F AK 5	RBSSP 2010-3 4A2 - CMO/RMBS.....		09/01/2020	Paydown.....		123,343	123,343	121,300	120,999		2,344		2,344		123,343			0	4,074	12/26/2035	1FM.....
74930X BB 2	RBSSP RESECURITIZATION TRUST 2012-1 - MB.....		09/01/2020	Paydown.....		198,027	198,027	189,115	196,545		1,481		1,481		198,027			0	32,793	01/01/2029	1FM.....
74931T AG 0	RBSSP 2012-6 4A1 - CMO/RMBS.....		08/26/2020	Paydown.....		64,612	64,612	60,250	65,026		(414)		(414)		64,612			0	(72)	02/26/2036	1FM.....
749357 AA 7	RCKT 191 A1 - CMO/RMBS.....		09/01/2020	Paydown.....		3,255,971	3,255,971	3,306,337	3,285,897		(29,926)		(29,926)		3,255,971			0	76,923	09/27/2049	1FE.....
749389 AA 0	RCKT 201 A1 - CMO/RMBS.....		09/01/2020	Paydown.....		1,554,105	1,554,106	1,484,171			41,943		41,943		1,554,105			0	16,104	02/25/2050	1FE.....
74951P DQ 8	RESIF 2005-A B3 - CMO/RMBS.....		08/10/2020	Paydown.....			78,938	2,212	57,700		1,720	59,420	(57,700)					0	815	03/10/2037	1FM.....
749574 AC 3	RFMSI 2006-SA2 2A1 - CMO/RMBS.....		08/01/2020	Paydown.....		20,912	31,666	16,457	19,936		976		976		20,912			0	945	08/25/2036	1FM.....
74958T AB 9	RFMSI 2007-SA3 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		124,255	125,773	110,879	123,370		885		885		124,255			0	4,341	07/27/2037	1FM.....
74958W AC 0	RFMSI 2007-SA1 2A2 - CMO/RMBS.....		09/01/2020	Paydown.....		27,431	30,874	14,210	25,782		1,649		1,649		27,431			0	847	02/25/2037	1FM.....
74958X AF 1	RFMSI 2007-SA2 4A - CMO/RMBS.....		09/01/2020	Paydown.....		67,501	67,501	61,532			5,970		5,970		67,501			0	867	04/25/2037	1FM.....
74968R AA 3	RPIT 191 A - CMO/RMBS.....		09/25/2020	Paydown.....		2,342,731	2,342,730	2,324,595	2,325,278		17,453		17,453		2,342,731			0	43,586	10/25/2063	1FE.....
74969B AA 7	RMF BUYOUT ISSUANCE TRUST 2020-2 - ABS.....		09/01/2020	Paydown.....		3,487,563	3,487,564	3,486,561			1,003		1,003		3,487,563			0	8,645	06/25/2030	1FE.....
74969M AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES.....		08/25/2020	Paydown.....		9,341	9,340	9,340			1		1		9,341			0	98	04/26/2060	1Z.....
74969M AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES.....		09/25/2020	Paydown.....		62,577	62,577	62,577			0		0		62,577			0	825	04/26/2060	1FE.....
75086# AA 3	RAINIER GSA PORTFOLIO I, LLC.....		09/15/2020	Paydown.....		57,015	57,015	57,015	57,015		(0)		(0)		57,015			0	1,833	06/15/2036	1.....
75114R AD 7	RALI 2006-QA3 A1 - RMBS.....		09/25/2020	Paydown.....		532,682	506,865	424,716	491,536		41,146		41,146		532,682			0	4,090	04/25/2036	1FM.....
75115B AC 3	RALI 2006-QA5 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		65,519	96,526	76,840	66,290		444	1,215	(771)		65,519			0	3,353	07/25/2036	1FM.....
75115L AA 5	RALI 2007-QH7 1A1 - RMBS.....		09/25/2020	Paydown.....		57,047	57,047	52,483	51,865		5,182		5,182		57,047			0	437	08/25/2037	1FM.....

QE05.25

**SCHEDULE D - PART 4**

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

QE05.26

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
75156V AD 7	RAMP 2006-RS3 A4 - RMBS		09/25/2020	Paydown		261,635	263,310	207,151	255,280		6,355		6,355		261,635			.0	2,461	05/25/2036	1FM
75406E AD 3	RASC 2006-KS4 A4 - RMBS		09/25/2020	Paydown		232,603	232,603	115,136	253,468		(20,866)		(20,866)		232,603			.0	(1,949)	06/25/2036	1FM
75524R AA 7	CITIZENS FINANCIAL GROUP INC		09/30/2020	Unknown		8,557,120	8,000,000	7,969,520	7,990,686		566,434		566,434		8,557,120			.0	335,689	09/28/2022	2FE
75574W AA 5	RCMT 18FL2 A - CDO		08/25/2020	Paydown		311,905	311,905	311,905	312,001		(97)		(97)		311,905			.0	(5,521)	06/25/2035	1FE
75574W AC 1	RCMT 18FL2 B - CDO		09/25/2020	Paydown		2,903,905	2,903,905	2,903,905	2,903,790		115		115		2,903,905			.0	43,110	06/25/2035	1FE
759676 AF 6	RAMC 2006-2 AF3 - RMBS		08/01/2020	Paydown									0					.0	3	08/25/2036	1FM
759676 AF 6	RAMC 2006-2 AF3 - RMBS		08/01/2020	Paydown		506	506	173	514		(9)		(9)		506			.0	17	08/25/2036	2FM
75971F AY 9	RAMC 2007-3 AF6 - RMBS		09/01/2020	Paydown		33,716	33,716	24,275	26,437		7,279		7,279		33,716			.0	664	09/25/2037	1FM
759950 EM 6	RAMC 2004-4 AF5 - RMBS		09/01/2020	Paydown		239,138	239,138	215,897	224,079		15,059		15,059		239,138			.0	6,122	02/25/2035	1FM
760985 S6 9	RFSC 04RP1 M3 - RMBS		08/25/2020	Paydown		14,932	14,932	13,248	16,527		(5)	1,590	(1,595)		14,932			.0	418	11/25/2042	1FM
76110H H8 5	RALI 2004-QA6 NB4 - CMO/RMBS		09/01/2020	Paydown		44,754	47,863	41,607	44,071		683		683		44,754			.0	1,350	12/26/2034	1FM
76110H T9 0	RALI 2005-QA2 NB2 - CMO/RMBS		09/01/2020	Paydown		8,416	8,416	4,015	8,070		346		346		8,416			.0	220	02/25/2035	1FM
76110V RX 8	RFMS2 2005-HS1 1A4 - RMBS		09/01/2020	Paydown		214,789	214,789	4,901	206,080		8,709		8,709		214,789			.0	7,858	09/25/2035	1FM
761118 BU 1	RALI 2005-QA8 NB2 - CMO/RMBS		09/01/2020	Paydown		8,202	18,158	14,443	8,685		286	769	(483)		8,202			.0	473	07/25/2035	1FM
761118 FL 7	RALI 2005-QA9 CB3 - CMO/RMBS		09/01/2020	Paydown		165,791	175,290	162,845	171,288		(310)	5,187	(5,497)		165,791			.0	4,896	08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 N41 - CMO/RMBS		09/01/2020	Paydown		79,289	95,699	80,886	80,414		1,628	2,752	(1,124)		79,289			.0	2,643	08/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A - CMO/RMBS		09/01/2020	Paydown		159,521	166,879	59,571	157,844		1,677		1,677		159,521			.0	5,884	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 - CMO/RMBS		09/01/2020	Paydown		6,079	8,068	2,640	5,896		183		183		6,079			.0	310	02/25/2036	1FM
76111X TF 0	RFMSI 2005-SA1 3A - CMO/RMBS		09/01/2020	Paydown		3,896	3,896	3,815	3,849		47		47		3,896			.0	104	03/25/2035	1FM
76112B NM 8	GMACM 2005-AA1 1A1 - CMO/RMBS		09/01/2020	Paydown		401,646	359,150	326,577	403,868		4,350	6,572	(2,222)		401,646			.0	10,177	05/18/2035	1FM
76112B NN 6	GMACM 2005-AA1 2A1 - CMO/RMBS		09/01/2020	Paydown		9,388	9,388	9,400	9,327		61		61		9,388			.0	277	05/18/2035	1FM
77587A AS 5	RMRK WM-R B2 - CDO	C	09/24/2020	Call @ 100.00		8,000,000	8,000,000	8,000,000	7,999,907		459		459		8,000,366		(366)	(366)	316,929	04/21/2031	1FE
77879R AB 2	ROTOR 2011-1 1A - ABS	D	09/15/2020	Paydown		33,517	33,517	32,846	32,969		548		548		33,517			.0	1,386	06/15/2046	2FE
78386N BC 2	SACO 1993-3 1B1 - RMBS		09/01/2020	Paydown		9,274	9,274	9,029	9,187		87		87		9,274			.0	339	04/25/2039	2FM
78390X AA 9	LEIDOS HOLDINGS INC		09/02/2020	Call @ 100.00		4,000,000	4,000,000	3,985,480	3,998,439		1,138		1,138		3,999,576		424	424	133,994	12/01/2020	2FE
78396Y AA 1	SESAC 2019-1 A2 - ABS		09/04/2020	Various		3,163,200	2,985,000	2,985,000	2,985,000				0		2,985,000		178,200	178,200	135,707	07/25/2049	2FE
78397A AA 2	SCFET 2019-1 A1 - ABS		09/20/2020	Paydown		2,133,599	2,133,599	2,133,530	2,133,460		139		139		2,133,599			.0	38,920	03/20/2023	1FE
784012 AA 4	SCFET 172 A - ABS		09/21/2020	Paydown		2,260,796	2,260,796	2,252,701	2,255,095		5,701		5,701		2,260,796			.0	52,074	12/20/2023	1FE
78403D AJ 9	SBATOW 2015-1 C - ABS		07/14/2020	Call @ 100.00		7,000,000	7,000,000	7,000,000	6,999,378		(20)		(20)		6,999,358		642	642	128,256	10/10/2045	1FE
78409V AK 0	S&P GLOBAL INC		09/14/2020	Call @ 100.00		17,984,681	15,000,000	14,947,650	14,967,130		3,344		3,344		14,970,474		29,526	29,526	3,694,181	02/15/2026	1FE
78410T AA 4	SCFET 2017-1 A - ABS		09/20/2020	Paydown		1,202,056	1,202,056	1,201,802	1,201,725		331		331		1,202,056			.0	27,186	01/20/2023	1FE
78411K AB 0	SCFET 2018-1 A2 - ABS		09/20/2020	Paydown		831,240	831,240	831,233	831,081		159		159		831,240			.0	19,771	10/21/2024	1FE
78443C BN 3	SLMA 2004-B A3 - ABS		09/15/2020	Paydown		657,346	657,346	522,590	618,256		39,090		39,090		657,346			.0	6,550	03/15/2024	1FE
78447V AD 0	SLMA 2013-B B - ABS		09/15/2020	Paydown		1,671,826	1,671,826	1,584,721	1,665,507		6,319		6,319		1,671,826			.0	33,515	05/16/2044	1FE
78448Q AB 4	SMB 2015-B A2A - ABS		09/15/2020	Paydown		195,191	195,191	194,291	194,886		305		305		195,191			.0	3,871	07/15/2027	1FE
78471D AA 5	SCLP 161 A - ABS		09/25/2020	Paydown		404,663	404,663	404,619	404,640		23		23		404,663			.0	8,747	08/25/2025	1FE
78471F AA 0	SCLP 2016-3 A - ABS		07/27/2020	Paydown		105,534	105,534	105,532	105,534		(0)		(0)		105,534			.0	(2,570)	12/26/2025	1FE
78473T AJ 9	STARM 2007-2 4A1 - CMO/RMBS		09/01/2020	Paydown		5,862	5,862	5,074	5,908		(45)		(45)		5,862			.0	161	04/25/2037	1FM
80306A AA 8	SAPA 2018-1 A - ABS	C	09/15/2020	Paydown		267,981	267,981	269,783	269,487		(1,506)		(1,506)		267,981			.0	6,898	12/15/2040	2FE
803111 AS 2	HILLSHIRE BRANDS CO		09/15/2020	Maturity @ 100.00		2,658,000	2,658,000	2,656,033	2,657,893		107		107		2,658,000			.0	108,978	09/15/2020	2FE
803169 AQ 4	SRANC 3R AFR - CDO	C	09/22/2020	Paydown		142,858	142,858	142,858	142,862		(4)		(4)		142,858			.0	4,380	06/24/2030	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
805564 EM 9	SAST 1999-3 BFA - RMBS.....		09/01/2020.	Paydown.....		10,723	10,723	1,778	7,287		(7,287)		(7,287)						.412	12/25/2032.	1FM.....
805564 KR 1	SAST 2002-1 AF6 - RMBS.....		09/01/2020.	Paydown.....		1,247	1,247	1,250	1,225		.22		.22		1,247				.62	10/25/2030.	1FM.....
806854 AB 1	SCHLUMBERGER INVESTMENT SA.....	C	07/01/2020.	Call @ 100.00.....		(146,814)							.0							09/14/2021.	1FE.....
808513 AD 7	CHARLES SCHWAB CORP.....		07/22/2020.	Maturity @ 100.00.....		6,475,000	6,475,000	6,700,927	6,491,896		(16,896)		(16,896)		6,475,000				.288,138	07/22/2020.	1FE.....
81375F CM 3	SASI 1993-7 TA6 - CMO/RMBS.....		09/01/2020.	Paydown.....		49	49	49	49		.0		.0		49				.2	12/25/2023.	1FM.....
81378E AA 1	SABR 2007-BR4 A2A - RMBS.....		09/25/2020.	Paydown.....		152,029	152,029	65,876	145,982		6,047		6,047		152,029				1,007	05/26/2037.	1FM.....
81743A AA 7	SEMT 2019-5 A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		1,867,688	1,867,688	1,900,372	1,900,266		(32,578)		(32,578)		1,867,688				33,253	12/27/2049.	1FE.....
81745A AB 3	SEMT 2013-5 A2 - CMO/RMBS.....		09/01/2020.	Paydown.....		1,134,869	1,134,869	1,074,402	1,082,325		52,544		52,544		1,134,869				22,401	05/25/2043.	1FM.....
81745C AA 1	SEMT 2013-7 A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		789,811	789,811	711,701	721,320		68,492		68,492		789,811				13,347	06/25/2043.	1FM.....
81745J AA 6	SEMT 2013-11 A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		462,359	462,359	456,146	456,984		5,376		5,376		462,359				10,661	09/25/2043.	1FM.....
81745M AA 9	SEMT 2013-2 A - CMO/RMBS.....		09/01/2020.	Paydown.....		1,061,506	1,061,506	950,899	962,063		99,443		99,443		1,061,506				13,076	02/25/2043.	1FM.....
81745R AB 6	SEMT 2013-3 A2 - CMO/RMBS.....		09/01/2020.	Paydown.....		1,304,324	1,304,324	1,205,956	1,208,882		95,442		95,442		1,304,324				21,696	03/25/2043.	1FM.....
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		2,526,488	2,526,488	2,579,386	2,555,885		(29,397)		(29,397)		2,526,488				44,769	11/25/2049.	1FE.....
81748K AA 0	SEMT 202 A1 - CMO/RMBS.....		09/25/2020.	Paydown.....		1,878,867	1,878,867	1,925,252			(25,071)		(25,071)		1,878,867				17,753	03/25/2050.	1FE.....
81748M AA 6	SEMT 2020-1 A1 - CMO/RMBS.....		09/01/2020.	Paydown.....		2,353,098	2,353,098	2,407,145			(53,843)		(53,843)		2,353,098				34,517	02/25/2050.	1FE.....
817743 AA 5	SPRO 2019-1 A2 - ABS.....		07/25/2020.	Paydown.....		45,739	45,739	46,023	30,075		(284)		(284)		45,739				1,449	10/25/2049.	2FE.....
81788Y AA 1	767 LLC.....		08/05/2020.	Paydown.....		168,341	168,341	168,341	168,341		(0)		(0)		168,341				5,524	10/05/2022.	2Z.....
81788Y AA 1	767 LLC.....		09/05/2020.	Paydown.....		84,723	84,723	84,723	84,723		(0)		(0)		84,723				3,336	10/05/2022.	2PL.....
82817* AA 9	SILVER SPRING METRO CENTER III LIMITED.....		09/05/2020.	Paydown.....		126,684	126,684	126,684	126,684		(0)		(0)		126,684				3,219	01/05/2029.	1.....
82817@ AA 7	SILVER SPRING METRO CENTER IV LIMITED.....		09/05/2020.	Paydown.....		56,229	56,229	56,229	56,229		.1		.1		56,229				1,459	01/05/2029.	1.....
82922T AA 7	SINAI HEALTH SYSTEM.....		07/20/2020.	Call @ 100.00.....		95,000	95,000	95,000	95,000				.0		95,000				2,882	01/20/2036.	1FE.....
83149U AC 5	SLMA 2011-B A3 - ABS.....		09/15/2020.	Paydown.....		435,675	435,675	407,628	435,219		456		456		435,675				9,232	06/16/2042.	1FE.....
83402Q AA 0	SCLP 162 A - ABS.....		08/25/2020.	Paydown.....		281,489	281,489	281,445	281,529		(39)		(39)		281,489				(1,639)	10/27/2025.	1FE.....
83404J AA 4	SCLP 2017-3 A - ABS.....		09/25/2020.	Paydown.....		304,208	304,208	304,208	304,209		(1)		(1)		304,208				5,615	05/26/2026.	1FE.....
83405A AA 2	SCLP 2017-1 A - ABS.....		09/25/2020.	Paydown.....		665,888	665,888	665,831	665,863		.25		.25		665,888				14,460	01/26/2026.	1FE.....
83405R AB 3	SCLP 2018-1 A2 - ABS.....		09/25/2020.	Paydown.....		949,859	949,859	949,692	949,805		53		53		949,859				19,826	02/25/2027.	1FE.....
83416W AB 9	SOLAR STAR FUNDING LLC.....		07/01/2020.	Paydown.....									.0						.1	06/30/2035.	2FE.....
83417E AA 0	SOCTY 2014-1 A - ABS.....		09/20/2020.	Paydown.....		29,262	29,262	29,259	29,258		.3		.3		29,262				901	04/20/2044.	2FE.....
83417F AA 7	SOCTY 2014-2 A - ABS.....		07/20/2020.	Paydown.....		89,499	89,499	89,498	89,508		(8)		(8)		89,499				3,598	07/20/2044.	2FE.....
83417P AA 5	SOCTY 2015-1 A - ABS.....		08/20/2020.	Paydown.....		124,720	124,720	124,656	124,704		16		16		124,720				5,213	08/21/2045.	1FE.....
83438J AA 4	SLOSO 2007-1 ALA - CDO.....		07/07/2020.	Paydown.....		109,708	109,708	101,068	101,120		8,588		8,588		109,708				1,694	10/07/2037.	1FE.....
83546D AF 5	SONIC 2018-1 A2 - ABS.....		09/20/2020.	Paydown.....		39,950	39,950	40,130	15,000		(180)		(180)		39,950				905	02/20/2048.	2FE.....
83546D AL 2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS.....		09/20/2020.	Paydown.....		17,500	17,500	17,806			(306)		(306)		17,500				343	01/20/2050.	1FE.....
83546D AM 0	SONIC CAPITAL LLC - ABS.....		09/20/2020.	Paydown.....		58,333	58,333	61,993			(3,660)		(3,660)		58,333				300	01/20/2050.	1FE.....
83611M HM 3	SVHE 2005-B M2 - RMBS.....		09/01/2020.	Paydown.....		56,443	65,922		46,375		10,069		10,069		56,443				2,572	05/25/2035.	1FM.....
83611M JX 7	SVHE 2005-OPT4 2A4 - RMBS.....		09/25/2020.	Paydown.....		243,851	243,851	186,546	228,464		15,387		15,387		243,851				2,079	12/25/2035.	1FM.....
84474Y AA 4	SOUTHWEST AIRLINES CO.....		08/01/2020.	Paydown.....		502,575	502,575	503,892	503,028		(453)		(453)		502,575				30,908	02/01/2024.	1FE.....
84858W AA 4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE.....		08/15/2020.	Paydown.....		170,538	170,538	170,538	170,566		(28)		(28)		170,538				5,756	08/15/2031.	1FE.....
85172M AA 2	SLFT 2015-B A - ABS.....		09/15/2020.	Paydown.....		2,060,800	2,060,800	2,061,122	2,060,881		(81)		(81)		2,060,800				47,489	05/15/2028.	1FE.....
85208H AA 1	SPRTE 2017-1 A - ABS.....	C	09/15/2020.	Paydown.....		50,242	50,242	50,054	50,170		72		72		50,242				1,417	12/15/2037.	1FE.....
85208N AA 8	SPRNTS 2016-1 A1 - ABS.....		09/20/2020.	Paydown.....		312,500	312,500	312,495	312,506		(6)		(6)		312,500				5,754	03/20/2023.	2FE.....
85235* AA 6	ST LOUIS COUNTY CONTROL.....		09/15/2020.	Paydown.....		192,362	192,362	192,362	192,362		(0)		(0)		192,362				4,862	12/15/2036.	1.....

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**SCHEDULE D - PART 4**

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

QE05.28

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
855541	AC 2		09/01/2020	Paydown		129,684	180,302	154,542	140,664		1,081	12,062	(10,981)		129,684			0	4,845	01/25/2037	1FM
86212V	AA 2		09/20/2020	Paydown		52,718	52,718	52,690	52,698		20		20		52,718			0	1,392	10/22/2046	1FE
86212V	AD 6		09/20/2020	Paydown		51,653	51,653	51,640	51,643		11		11		51,653			0	1,364	10/20/2048	1FE
86212V	AE 4		09/20/2020	Paydown		68,441	68,441	68,415	68,417		24		24		68,441			0	1,957	10/20/2048	1FE
86213C	AA 3		09/20/2020	Paydown		10,375	10,375	10,389	10,380		(5)		(5)		10,375			0	259	04/20/2045	1FE
86213C	AB 1		09/20/2020	Paydown		26,875	26,875	26,739	26,791		84		84		26,875			0	747	04/20/2045	1FE
863222	ZZ 1		09/20/2020	Call @ 100.00		485,745	485,745	489,640	485,775		(30)		(30)		485,745			0	14,021	04/05/2023	3Z
863572	LV 3		09/01/2020	Paydown		2,236	2,236	2,097	2,110		126		126		2,236			0	111	09/25/2031	1FM
863579	C3 0		09/01/2020	Paydown		194,110	194,148	170,448	189,846		4,264		4,264		194,110			0	4,670	11/25/2035	1FM
863579	J9 0		09/01/2020	Paydown		69,597	69,932	57,496	68,875		722		722		69,597			0	1,677	12/25/2035	1FM
863579	RP 5		09/01/2020	Paydown		38,251	38,251	33,565	32,751		5,500		5,500		38,251			0	929	05/25/2035	1FM
863579	SU 3		09/01/2020	Paydown		5,901	5,901	4,532	5,726		175		175		5,901			0	145	06/25/2035	1FM
863579	UL 0		09/01/2020	Paydown		21,919	21,926	16,390	21,511		408		408		21,919			0	476	07/25/2035	1FM
863579	UU 0		09/01/2020	Paydown		107,721	108,641	95,772	106,215		1,506		1,506		107,721			0	2,757	07/25/2035	1FM
863579	VH 8		09/01/2020	Paydown		17,395	17,395	16,651	17,050		345		345		17,395			0	459	08/25/2035	1FM
863579	VW 5		09/25/2020	Paydown		26,896	58,805	27,555	25,143		1,754		1,754		26,896			0	440	08/25/2035	1FM
863579	XR 4		09/01/2020	Paydown		736,051	764,211	702,171	730,734		5,317		5,317		736,051			0	19,061	09/25/2035	1FM
863579	ZL 5		09/01/2020	Paydown		164,278	164,678	139,893	161,808		2,470		2,470		164,278			0	4,245	10/25/2035	1FM
86358R	DX 2		09/01/2020	Paydown		129,480	143,974	134,704	129,566		(86)		(86)		129,480			0	3,324	08/25/2031	1FM
86358R	DX 2		09/01/2020	Paydown		6,178	7,806	7,484	6,179		(1)		(1)		6,178			0	198	08/25/2031	2FM
86358R	XY 8		09/01/2020	Paydown		124,965	124,965	98,429	109,063		15,903		15,903		124,965			0	2,860	02/25/2032	5FE
86358R	XZ 5		09/01/2020	Paydown		120,623	120,623	108,894	109,855		10,768		10,768		120,623			0	2,787	02/25/2032	5FE
86358R	YB 7		09/01/2020	Paydown		20,663	20,653	14,575	4,580		16,478		16,478		20,663			0		02/25/2032	5FE
86359A	ME 0		09/01/2020	Paydown		46,606	46,606	40,641	42,003		4,604		4,604		46,606			0	1,038	04/25/2031	3FE
86359A	MG 5		09/01/2020	Paydown		14,320	14,320	10,086	9,103		5,344		5,344		14,320			0		04/25/2031	3FE
86359A	WR 0		09/01/2020	Paydown		292,763	292,763	254,072	272,804		19,960		19,960		292,763			0	6,602	01/25/2031	3Z
86359A	WT 6		09/01/2020	Paydown		49,671	49,671	38,616	38,825		11,106		11,106		49,671			0		01/25/2031	5GI
86359B	4U 2		09/01/2020	Paydown		195,183	195,183	182,496	192,488		2,695		2,695		195,183			0	6,401	03/25/2035	1FM
86359B	LE 9		09/01/2020	Paydown		14,272	14,272	13,755	13,474		798		798		14,272			0	467	03/25/2034	1FM
86359F	AB 8		09/30/2020	Paydown		19,694	19,694	(4,924)	1,089,667		19,863		19,863		14,939		4,755	4,755	661	06/25/2036	1FM
86359L	NA 3		09/25/2020	Paydown		121,150	121,150	82,139	92,815		28,335		28,335		121,150			0	1,231	09/25/2045	1FM
86360B	AG 3		09/01/2020	Paydown		299,967	306,313	245,408	294,251		5,716		5,716		299,967			0	7,989	05/25/2036	1FM
86360B	AJ 7		09/01/2020	Paydown		25,853	26,533	21,725	25,402		451		451		25,853			0	759	05/25/2036	1FM
86363B	AA 3		09/25/2020	Paydown		3,687,667	3,687,667	3,484,845			202,822		202,822		3,687,667			0	2,738	05/25/2047	1FE
86909#	AA 5		09/23/2020	Paydown		31,182	31,182	31,182	31,182		(0)		(0)		31,182			0	1,341	12/23/2036	1
86934N	AA 5		09/01/2020	Paydown		1,086,627	1,086,627	1,086,580	1,089,667		(3,040)		(3,040)		1,086,627			0	33,078	05/25/2039	1FE
869507	AA 1		09/15/2020	Paydown		56,969	56,969	56,940	56,944		25		25		56,969			0	1,545	01/15/2071	1FE
87240U	AJ 9		07/27/2020	Paydown		10,500,000	10,500,000	10,500,000	10,501,107		(1,107)		(1,107)		10,500,000			0	326,025	04/25/2031	1FE
87267J	AA 1		09/30/2020	Paydown		513,064	513,064	513,064	513,648		(584)		(584)		513,064			0	11,803	09/30/2039	1FE
87271L	AU 6		09/17/2020	Call @ 100.00		11,600,000	11,600,000	11,596,916	11,598,029		907		907		11,598,936		1,064	1,064	483,528	07/21/2031	1FE
87305N	AV 0		07/02/2020	Paydown		423	423	423	423		(0)		(0)		423			0	23	01/02/2022	1
87342R	AB 0		08/25/2020	Paydown		30,000	30,000	30,000	30,000						30,000			0	985	05/25/2046	2FE

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
87342R AC 8	BELL 2016-1 A23 - ABS		08/25/2020	Paydown		29,625	29,625	29,852	29,812		(187)		(187)		29,625			0	1,104	05/25/2046	2FE
87342R AF 1	BELL 181 A22 - ABS		08/25/2020	Paydown		17,500	17,500	17,500	17,501		(1)		(1)		17,500			0	602	11/25/2048	1FE
874074 AA 5	TAL 171 A - ABS		09/21/2020	Paydown		5,422,861	5,422,861	5,488,646	5,470,194		(47,333)		(47,333)		5,422,861			0	178,478	04/20/2042	1FE
87407P AA 8	TAL 2013-1 A - ABS		09/21/2020	Paydown		6,986,667	6,986,667	6,920,793	6,956,650		30,017		30,017		6,986,667			0	138,953	02/22/2038	1FE
87407P AE 0	TAL 2013-2 A - ABS		09/21/2020	Paydown		5,888,625	5,888,625	5,837,478	5,861,966		26,659		26,659		5,888,625			0	149,088	11/22/2038	1FE
87407P AJ 9	TAL 141 A - RMBS		09/21/2020	Paydown		4,723,767	4,723,767	4,653,632	4,684,658		39,109		39,109		4,723,767			0	118,667	02/22/2039	1FE
87407P AP 5	TAL 2014-2 A2 - RMBS		09/21/2020	Paydown		1,844,792	1,844,792	1,837,438	1,842,481		2,310		2,310		1,844,792			0	42,029	05/20/2039	1FE
87407P AR 1	TAL 2014-3 A - ABS		09/21/2020	Paydown		2,650,000	2,650,000	2,649,100	2,649,573		427		427		2,650,000			0	62,526	11/21/2039	1FE
87819# AA 2	TD BANK MIAMI, FLORIDA		09/15/2020	Paydown		33,545	33,545	33,545	33,545		(0)		(0)		33,545			0	848	01/15/2038	1
878237 AH 9	TECH DATA CORP.		07/01/2020	Adjustment		(198,693)							0				0			02/15/2027	2FE
881561 LE 2	TMTS 2004-11HE A - RMBS		09/25/2020	Paydown		13,669	13,669	10,952	12,100		1,569		1,569		13,669			0	155	10/25/2035	1FM
881561 LR 3	TMTS 2004-19HE A1 - RMBS		09/25/2020	Paydown		3,902	3,902	2,873	3,310		592		592		3,902			0	44	10/25/2034	1FM
881561 LS 1	TMTS 2004-19HE M1 - RMBS		07/25/2020	Paydown		64,646	64,646	51,223	57,773		6,874		6,874		64,646			0	808	10/25/2034	1FM
881561 VY 7	TMTS 2005-12ALT AF4 - RMBS		09/01/2020	Paydown		365,181	365,181	352,594	351,539		13,642		13,642		365,181			0	10,260	07/25/2036	1FM
88156E AB 2	TMTS 2006-17HE AB1 - RMBS		09/25/2020	Paydown		394,445	394,415	340,324	380,265		14,180		14,180		394,445			0	2,828	01/25/2038	1FM
88157V AB 3	TMTS 2007-6ALT A2 - RMBS		09/25/2020	Paydown		149,508	149,508	77,744	145,155		4,352		4,352		149,508			0	1,073	08/25/2038	1FM
88159T AA 8	TES 2017-2 A - ABS		08/20/2020	Paydown		553,238	553,238	553,201	553,255		(18)		(18)		553,238			0	22,793	02/20/2048	1FE
88315F AA 9	TMCL 2017-1 A - RMBS	C	08/20/2020	Paydown		2,146,979	2,146,979	2,155,701	2,153,262		(6,283)		(6,283)		2,146,979			0	52,166	05/20/2042	1FE
88315L AC 2	TMCL 2019-1 A - ABS	C	09/20/2020	Paydown		240,000	240,000	239,921	239,924		76		76		240,000			0	6,368	04/20/2044	1FE
885220 DX 8	TMST 2003-4 M1 - RMBS		09/25/2020	Paydown		28,665	28,665	24,222	24,732		3,933		3,933		28,665			0	293	09/25/2043	1FM
885220 GB 3	TMST 2004-4 1A - CMO/RMBS		09/25/2020	Paydown		14,890	14,890	14,201	14,227		663		663		14,890			0	140	12/25/2044	1FM
885220 GK 3	TMST 2004-4 5A - CMO/RMBS		09/01/2020	Paydown		21,928	21,928	20,859	19,717		2,211		2,211		21,928			0	485	12/25/2044	1FM
885220 HM 8	TMST 2005-2 A1 - CMO/RMBS		09/25/2020	Paydown		85,109	85,109	85,162	84,539		570		570		85,109			0	1,986	07/25/2045	1FM
885220 KW 2	TMST 2006-2 A2B - CMO/RMBS		09/25/2020	Paydown		598,672	598,672	573,824	586,074		25,324	12,726	12,598		598,672			0	14,212	04/25/2036	1FM
88522R AB 0	TMST 2006-5 A2 - CMO/RMBS		09/25/2020	Paydown		634	1,070	876	710	344	(419)		(76)		634			0	893	08/25/2036	1FM
88606W AA 0	TBOLT 2017 A - ABS	C	09/15/2020	Paydown		129,248	129,248	129,242	129,272		(24)		(24)		129,248			0	3,855	05/17/2032	1FE
88607A AA 7	TBOLT 2019 A - ABS	C	08/15/2020	Paydown		927,232	927,232	927,197	927,200		32		32		927,232			0	22,692	11/15/2039	1FE
89412K AA 8	TRAP XI A1 - CDO		07/10/2020	Paydown		578,091	578,091	547,019	548,587		29,504		29,504		578,091			0	9,095	10/10/2041	1FE
89412R AB 2	TRAP 5 A1B - CDO		07/15/2020	Paydown		198,474	198,474	165,147	150,984		47,490		47,490		198,474			0	5,798	07/15/2034	1FE
89412W AA 1	TRAP VII A1 - CDO		07/27/2020	Paydown		94,202	94,202	81,852	80,954		13,247		13,247		94,202			0	1,436	01/25/2035	1FE
89413A AA 9	TRAP IX A1 - CDO		07/27/2020	Paydown		5,801	5,801	5,162	5,231		569		569		5,801			0	84	01/27/2040	1FE
89413C AA 5	TRAP X A1 - CDO		07/06/2020	Paydown		334,632	334,631	311,625	308,804		25,828		25,828		334,632			0	5,360	07/08/2041	1FE
89413G AA 6	TRAP 12 A1 - CDO		07/06/2020	Paydown		25,034	25,034	20,810	18,703		6,332		6,332		25,034			0	391	04/06/2042	1FE
89441# AA 4	TRAVERSE CITY CONTROL TRUST -2018 - ABS		09/15/2020	Paydown		83,095	83,095	83,926	84,132		(1,037)		(1,037)		83,095			0	2,556	11/15/2039	1
89655Y AA 4	TRL 2009-1 A - ABS		09/16/2020	Paydown		105,602	105,602	107,912	107,025		(1,423)		(1,423)		105,602			0	4,796	11/16/2039	2FE
89656C AA 1	TRL 2010-1 NTS - RMBS		09/16/2020	Paydown		217,069	217,069	227,444	225,174		(8,105)		(8,105)		217,069			0	7,989	10/16/2040	1FE
89656F AA 4	TRL 2012-1 A1 - ABS		09/15/2020	Paydown		815,091	815,092	810,402	811,800		3,292		3,292		815,091			0	12,000	01/15/2043	1FE
89656F AC 0	TRL 2013-1 A1 - ABS		09/15/2020	Paydown		130,779	130,779	133,002	132,436		(1,657)		(1,657)		130,779			0	3,681	07/15/2043	1FE
89657B AA 2	TRL 191 A1 - ABS		09/17/2020	Paydown		680,388	680,388	646,688	200,301		33,696		33,696		680,388			0	13,743	04/17/2049	1FE
89657B AB 0	TRL 2019-2 A1 - ABS		09/17/2020	Paydown		506,174	506,174	506,054	506,055		119		119		506,174			0	8,065	10/18/2049	1FE
89679H AA 3	TCF 171 A - RMBS		09/21/2020	Paydown		1,755,988	1,755,988	1,754,410	1,754,683		1,304		1,304		1,755,988			0	45,250	06/20/2042	1FE
89707Y AA 2	TROP 4B A1L - CDO	C	07/15/2020	Paydown		83,225	83,225	64,614	50,020		33,205		33,205		83,225			0	1,340	04/15/2035	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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	
89708B AA 1	TROPIC 5 AL1 - CDO.....	07/15/2020	Paydown.....		448,807	448,807	404,230	397,506	51,301			51,301		448,807			0	6,746	07/15/2036	1FE.....	
89788K AA 4	TRUIST BANK.....	09/16/2020	BARCLAYS CAPITAL INC.....		6,262,550	6,000,000	5,990,400		431			431		5,990,831		271,719	271,719	67,063	03/11/2030	1FE.....	
898203 AA 2	TFINS 2017-2 A1 - CDO.....	09/21/2020	Paydown.....		87,500	87,500	85,750	85,786	1,714			1,714		87,500			0	1,795	09/20/2039	1FE.....	
898203 AB 0	TFINS 2017-2 A2 - CDO.....	09/20/2020	Paydown.....		40,000	40,000	39,200	39,109	891			891		40,000			0	715	09/20/2039	1FE.....	
899896 AC 8	TUPPERWARE BRANDS CORP.....	07/29/2020	IMPERIAL CAPITAL.....		9,668,500	11,000,000	6,710,000	11,005,400	(1,625)	4,293,775	(4,295,400)			6,710,000		2,958,500	2,958,500	348,333	06/01/2021	5FE.....	
90187B AA 9	TWO HARBORS INVESTMENT CORP.....	09/30/2020	Various.....		3,593,500	3,600,000	3,712,500	3,662,316	(22,029)			(22,029)		3,640,287		(46,787)	(46,787)	271,215	01/15/2022	4FE.....	
90253@ AA 1	UA PASS THROUGH TRUST, SERIES A1.....	09/15/2020	Paydown.....		52,254	52,254	52,770	52,672	(418)			(418)		52,254			0	1,891	02/15/2032	2.....	
90272* AA 0	UHC (SENIOR NOTE).....	09/15/2020	Paydown.....		48,424	48,424	48,424	48,419	5			5		48,424			0	1,130	05/15/2033	1.....	
902752 AA 2	PVPL UIRC-GSA V LLC.....	09/05/2020	Paydown.....		101,521	101,521	101,521	101,522	(0)			(0)		101,521			0	3,189	12/05/2035	1.....	
90342W AA 5	USCAP V A1 - CDO.....	07/10/2020	Paydown.....		20,478	20,478	16,997	17,097	3,381			3,381		20,478			0	312	10/10/2040	1FE.....	
90352W AA 2	STEAM 2018-1 A1 - ABS.....	09/25/2020	Paydown.....		185,607	185,607	185,607	185,608	(1)			(1)		185,607			0	4,665	04/27/2048	1FE.....	
90368# AA 1	UST-ALDETEC HOLDING COMPANY, LLC.....	07/09/2020	Direct.....		1,866,667	1,866,667	1,829,333	531,412	1,921			1,921		1,866,667			0	60,333	07/17/2021	5GI.....	
90378@ AA 1	U.S. DEPARTMENT OF AGRICULTURE FOREST ..	09/15/2020	Paydown.....		49,319	49,319	49,319	49,319				0		49,319			0	146	04/15/2038	1Z.....	
90390K AB 0	USCAP II A2 - CDO.....	08/03/2020	Paydown.....		39,903	39,903	39,297	39,328	574			574		39,903			0	672	08/01/2034	1FE.....	
909287 AA 2	UNITED AIR LINES INC 2007 1 PASS THROUGH..	07/02/2020	Paydown.....		108,789	108,789	104,144	107,030	1,759			1,759		108,789			0	7,219	01/02/2024	3FE.....	
909319 AA 3	UNITED AIRLINES PASS THROUGH TRUST 2013.	08/15/2020	Paydown.....		174,453	174,453	174,453	174,476	(24)			(24)		174,453			0	7,501	02/15/2027	2FE.....	
90932L AA 5	UNITED AIRLINES INC - ABS.....	07/01/2020	Paydown.....									0					0	4	06/01/2029	1FE.....	
90932Q AA 4	UNITED AIRLINES INC - ABS.....	09/03/2020	Paydown.....		110,873	110,873	110,873	110,885	(13)			(13)		110,873			0	4,158	03/03/2028	1FE.....	
911365 BK 9	UNITED RENTALS (NORTH AMERICA) INC.....	08/10/2020	Call @ 100.00.....		6,665,306	6,000,000	6,012,500		(508)			(508)		6,011,992		(11,992)	(11,992)	919,890	12/15/2026	3FE.....	
91529Y AH 9	UNUM GROUP.....	09/15/2020	Maturity @ 100.00.....		8,000,000	8,000,000	8,041,200	8,003,981	(3,981)			(3,981)		8,000,000			0	450,000	09/15/2020	2FE.....	
91823G AA 6	VCO 181 A - CDO.....	07/20/2020	Paydown.....		252,006	252,006	251,483	251,561	446			446		252,006			0	6,002	07/20/2030	1FE.....	
91832Y AA 6	VMC 2018-FL2 A - CDO.....	08/17/2020	Paydown.....		2,492,998	2,492,998	2,494,167		(1,169)			(1,169)		2,492,998			0	22,686	10/15/2035	1FE.....	
91845# AA 2	VZ (SENIOR NOTE).....	09/15/2020	Paydown.....		80,227	80,227	80,227	80,228	(1)			(1)		80,227			0	2,039	05/15/2035	2.....	
91854* AA 4	VZ (SENIOR NOTE).....	09/15/2020	Paydown.....		72,989	72,989	72,989	72,989	(0)			(0)		72,989			0	1,765	08/15/2036	2.....	
92211M AC 7	VDC 2018-1 A2 - ABS.....	09/15/2020	Paydown.....		25,000	25,000	25,000	25,000	(0)			(0)		25,000			0	679	02/16/2043	1FE.....	
92212K AA 4	VDC 2019-1 A2 - ABS.....	09/15/2020	Paydown.....		22,500	22,500	22,500	22,500	0			0		22,500			0	478	07/15/2044	1FE.....	
92257C AA 8	VCC 2019-1 A - CMBS.....	09/01/2020	Paydown.....		233,213	233,213	233,160	232,606	607			607		233,213			0	6,011	03/25/2049	1FE.....	
92257L AB 6	VCC 171 AFX - CMBS.....	09/01/2020	Paydown.....		477,971	477,971	477,843	474,425	3,546			3,546		477,971			0	9,211	05/25/2047	1FE.....	
92259L AB 4	VCC 201 AFX - CMBS/RMBS.....	08/01/2020	Paydown.....		122,005	122,005	122,004		1			1		122,005			0	1,858	02/25/2050	1FE.....	
92259L AB 4	VCC 201 AFX - CMBS.....	09/01/2020	Paydown.....		73,527	73,527	73,527		1			1		73,527			0	1,230	02/25/2050	1FE.....	
92259L AB 4	VCC 201 AFX - CMBS.....	09/01/2020	Paydown.....		124,319	124,319	124,318		1			1		124,319			0	1,893	02/25/2050	1Z.....	
92331A AG 9	VENTR XXVIII BF - CDO.....	08/18/2020	Call @ 100.00.....		4,237,500	4,237,500	4,237,500	4,202,629	3,539			3,539		4,206,168		31,332	31,332	132,556	07/22/2030	1FE.....	
92331D AG 3	VENTR 28A BF - CDO.....	08/18/2020	Paydown.....		9,000,000	9,000,000	9,000,000	8,930,791	69,209			69,209		9,000,000			0	292,264	10/22/2029	1FE.....	
92535V AA 0	VBTOW 2016-2 A - RMBS.....	09/15/2020	Paydown.....		22,503	22,503	22,502	22,503	(0)			(0)		22,503			0	779	10/15/2046	1FE.....	
92535V AA 0	VBTOW 2016-2 A - RMBS.....	09/24/2020	Various.....		7,674,512	7,654,956	7,654,684	7,654,987	(31)			(31)		7,654,956			0	328,253	10/15/2046	2FE.....	
92553P AJ 1	VIACOMCBS INC.....	07/01/2020	Adjustment.....		(52,635)							0					0		12/15/2021	2FE.....	
92553P AT 9	VIACOMCBS INC.....	07/01/2020	Adjustment.....		(51,354)							0					0		09/01/2023	2FE.....	
92849T AJ 7	VITERRA INC (ONTARIO).....	08/01/2020	Maturity @ 100.00.....		7,500,000	7,500,000	7,461,075	7,493,705	6,295			6,295		7,500,000			0	446,250	08/01/2020	2FE.....	
928670 AB 4	VOLKSWAGEN INTERNATIONAL FINANCE NV.....	08/12/2020	Maturity @ 100.00.....		3,400,000	3,400,000	3,577,990	3,414,819	(14,819)			(14,819)		3,400,000			0	136,000	08/12/2020	2FE.....	
929227 4T 0	WAMU 2003-S4 2A1 - CMO/RMBS.....	09/01/2020	Paydown.....		58,892	58,892	59,131	58,953	(61)			(61)		58,892			0	2,274	06/25/2033	1FM.....	
929227 R5 7	WAMU 2003-AR5 A6 - CMO/RMBS.....	08/01/2020	Paydown.....		650,431	650,431	531,728		118,704			118,704		650,431			0	8,530	06/25/2033	1FE.....	
929227 R5 7	WAMU 2003-AR5 A6 - CMO/RMBS.....	09/01/2020	Paydown.....		66,446	66,446	54,319		418			418		66,446			0	1,892	06/25/2033	2FE.....	

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
92922F 3N 6	WAMU 2005-AR12 1A8 - CMO/RMBS		09/01/2020	Paydown		202,988	202,988	193,146	136,893		2,959		2,959		202,988			.0	3,907	10/25/2035	1FM
92922F 3Q 9	WAMU 2005-AR12 2A1 - CMO/RMBS		09/01/2020	Paydown		124,868	124,868	121,513	121,270		3,598		3,598		124,868			.0	3,116	10/25/2035	1FM
92922F 7C 6	WAMU 2005-AR16 2A1 - CMO/RMBS		09/01/2020	Paydown		3,864	4,161	3,514	3,781		.83		.83		3,864			.0	103	12/25/2035	1FM
92922F 8T 8	WAMU 2005-AR18 3A1 - CMO/RMBS		09/01/2020	Paydown		185,020	185,020	179,238	179,604		5,415		5,415		185,020			.0	3,942	01/25/2036	1FM
92922F GY 8	WAMU 2003-S11 3A3 - CMO/RMBS		09/25/2020	Paydown		21,041	21,041	21,087	20,938		103		103		21,041			.0	372	11/25/2033	1FM
92922F J5 8	WAMU 2005-AR6 2AC - CMO/RMBS		09/25/2020	Paydown		550,648	550,648	457,898	461,843		88,805		88,805		550,648			.0	5,741	04/25/2045	1FM
92925C CC 4	WAMU 2006-AR1 1AA - CMO/RMBS		09/01/2020	Paydown		22,648	22,648	15,176	22,097		552		552		22,648			.0	444	01/25/2046	1FM
92925G AD 5	WAMU 2006-AR16 2A2 - CMO/RMBS		09/01/2020	Paydown		135,637	131,578	123,807	124,047		11,590		11,590		135,637			.0	2,902	12/25/2036	1FM
92925V AF 7	WAMU 2007-HY1 2A3 - CMO/RMBS		09/01/2020	Paydown		376,590	415,297	371,766	368,319		8,271		8,271		376,590			.0	10,397	02/25/2037	1FM
92927X AC 8	WAMU 2007-HY6 2A1 - CMO/RMBS		09/01/2020	Paydown		198,421	206,996	178,857		19,564		19,564		198,421			.0	2,179	06/25/2037	1FM	
92935J BC 8	WFRBS 2011-C2 A4 - CMBS		09/01/2020	Paydown		3,958,640	3,958,640	4,138,032	3,973,871		(15,231)		(15,231)		3,958,640			.0	140,506	02/15/2044	1FM
92938E AM 5	WFRBS 2013-C16 A4 - CMBS		09/01/2020	Paydown		126,318	126,318	127,574	126,699		(381)		(381)		126,318			.0	4,441	09/17/2046	1FM
92939F AT 6	WFRBS 2014-C21 A4 - CMBS		09/01/2020	Paydown		1,217	1,217	1,261	1,240		(24)		(24)		1,217			.0	31	08/16/2047	1FM
92977Y BW 0	WMLT 2005-B 2A4 - CMO/RMBS		09/01/2020	Paydown		43,795	43,795	40,646	12,980		3,790		3,790		43,795			.0	592	10/20/2035	1FM
92979D AC 9	WMLT 2007-A 2A1 - CMO/RMBS		07/01/2020	Paydown		18,474	18,474	17,204		1,270		1,270		18,474			.0	126	03/20/2037	1FM	
92990G AG 8	WAMU 2007-HY5 2A5 - CMO/RMBS		09/01/2020	Paydown		74,515	948,932	735,050	49,781		24,734		24,734		74,515			.0	23,953	05/25/2037	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 - CMO/RMBS		09/01/2020	Paydown		169,136	236,394	214,958	163,205		5,931		5,931		169,136			.0	5,172	05/26/2037	1FM
93147# AA 3	WALGREENS (MARICOPA AZ)		09/15/2020	Paydown		36,746	36,746	36,746	36,746		(0)		(0)		36,746			.0	1,105	10/31/2034	2
933636 AA 0	WAMU 2007-HY4 1A1 - CMO/RMBS		09/01/2020	Paydown		89,706	76,543	68,082	87,885		1,820		1,820		89,706			.0	1,670	04/25/2037	1FM
933636 AG 7	WAMU 2007-HY4 3A1 - CMO/RMBS		09/01/2020	Paydown		201,736	213,952	202,597	199,873		1,864		1,864		201,736			.0	5,215	04/25/2037	1FM
933636 AL 6	WAMU 2007-HY4 5A1 - CMO/RMBS		09/01/2020	Paydown		303,819	299,295	266,693	297,573		6,246		6,246		303,819			.0	7,479	11/25/2036	1FM
93363E AB 1	WAMU 2006-AR10 1A2 - CMO/RMBS		09/01/2020	Paydown		37,952	52,593	50,412	37,956		(5)		(5)		37,952			.0	1,231	09/25/2036	2FM
93363N AB 1	WAMU 2006-AR12 1A2 - CMO/RMBS		09/01/2020	Paydown		38,848	30,983	29,288	38,456		392		392		38,848			.0	778	10/25/2036	1FM
93363P AA 8	WAMU 2006-AR14 1A1 - CMO/RMBS		09/01/2020	Paydown		85,535	90,045	83,797	83,536		2,000		2,000		85,535			.0	2,027	11/25/2036	1FM
93363P AC 4	WAMU 2006-AR14 1A3 - CMO/RMBS		09/01/2020	Paydown		943,031	992,751	932,334	924,303		18,728		18,728		943,031			.0	22,347	11/25/2036	1FM
93363P AD 2	WAMU 2006-AR14 1A4 - CMO/RMBS		09/01/2020	Paydown		14,557	15,324	14,024	14,257		300		300		14,557			.0	345	11/25/2036	1FM
939336 TX 1	WAMMS 2003-MS7 P - CMO/RMBS		09/01/2020	Paydown		.4	.4	.3			4		4		.4			.0		03/25/2033	1FM
939336 X9 9	WAMU 2005-AR1 A2B - CMO/RMBS		09/25/2020	Paydown		354,280	354,280	312,652	306,345		47,935		47,935		354,280			.0	4,024	01/25/2045	1FM
93934N AR 6	WMALT 2006-5 2C2 - CMO/RMBS		09/25/2020	Paydown		10,089	11,561		9,513		575		575		10,089			.0	115	07/25/2036	1FM
94353W AA 3	WAAV 171 A - ABS		09/15/2020	Paydown		111,431	111,431	111,430	111,432		(1)		(1)		111,431			.0	2,823	11/15/2042	1FE
94354K AA 8	WAAV 191 A - ABS		09/15/2020	Paydown		51,568	51,568	51,566	51,566		2		2		51,568			.0	1,212	09/15/2044	1FE
94945P AA 3	WLKRG 2017-A A - ABS		09/15/2020	Paydown		462,345	462,345	462,299	462,221		125		125		462,345			.0	8,777	06/15/2033	1FE
94974B FY 1	WELLS FARGO & CO		07/15/2020	WELLS FARGO SECURITIES LLC		565,055	500,000	499,485	499,706		22		22		499,728		65,327	65,327	12,756	06/03/2026	2FE
94980G AR 2	WFHET 2004-2 M4 - RMBS		07/01/2020	Paydown					(144)		144		144					.0	123	12/25/2033	1FM
94984D AC 8	WFMB 2006-AR13 A3 - CMO/RMBS		09/01/2020	Paydown		8,934		8,316			117		117					.0	200	09/25/2036	1FM
94985A AA 7	WFMB 2006-AR15 A1 - CMO/RMBS		09/01/2020	Paydown		4,264	4,553	4,436	4,241		23		23		4,264			.0	137	10/25/2036	3FM
94986M AA 0	WFMB 2007-AR10 1A1 - CMO/RMBS		09/01/2020	Paydown		62,745	62,745	58,599	62,005		3,720	2,980	740		62,745			.0	1,958	01/25/2038	1FM
94986M AF 9	WFMB 2007-AR10 2A3 - CMO/RMBS		09/01/2020	Paydown		489,707	493,456	407,101			1,170		1,170		489,707			.0	4,826	01/25/2038	1Z
94986M AF 9	WFMB 2007-AR10 2A3 - CMO/RMBS		09/01/2020	Paydown									0					.0	33	01/25/2038	1Z
94989Q AV 2	WFCM 2015-SG1 A4 - CMBS		08/01/2020	Paydown		34,167	34,167	35,197	34,779		(612)		(612)		34,167			.0	863	09/17/2048	1FM
95000U 2A 0	WELLS FARGO & CO		09/16/2020	WELLS FARGO SECURITIES LLC		2,244,400	2,000,000	2,000,000	2,000,000				0		2,000,000		244,400	244,400	58,937	05/22/2028	2FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
95002F	AA 2		09/01/2020	Paydown		1,121,805	1,121,805	1,141,787	1,133,896		(12,091)		(12,091)		1,121,805				16,282	09/27/2049	1FE
95002K	AA 1		09/25/2020	Paydown		1,413,392	1,413,392	1,430,176			(10,873)		(10,873)		1,413,392				7,336	12/27/2049	1FE
95058X	AC 2		09/15/2020	Paydown		54,375	54,375	53,917	54,056		319		319		54,375				1,834	06/15/2045	2FE
95058X	AE 8		09/15/2020	Paydown		20,000	20,000	19,123	19,216		784		784		20,000				583	03/16/2048	2FE
95058X	AG 3		09/15/2020	Paydown		62,500	62,500	62,500	62,500				0		62,500				1,773	06/15/2049	2FE
95168W	AR 8		07/16/2020	Paydown		207,058	207,058	207,058	207,062		(4)		(4)		207,058				4,230	01/16/2027	1FE
96033D	AA 8		09/01/2020	Paydown		422,697	422,697	422,186	422,100		597		597		422,697				8,584	12/20/2030	1FE
96033D	AB 6		09/01/2020	Paydown		126,809	126,809	126,621	126,585		224		224		126,809				3,420	12/20/2030	1FE
96033W	AA 6		09/01/2020	Paydown		256,104	256,104	255,654	255,651		453		453		256,104				5,752	12/20/2031	1FE
96033W	AB 4		09/01/2020	Paydown		358,545	358,545	356,752	357,246		1,299		1,299		358,545				8,529	12/20/2031	1FE
96034L	AA 9		09/01/2020	Paydown		305,038	305,038	304,638			401		401		305,038				592	03/20/2034	1FE
96038#	AA 8		09/15/2020	Paydown		15,506	15,506	15,506	15,506		(0)		(0)		15,506				463	07/15/2047	1PL
96042@	AA 4		09/15/2020	Paydown		71,376	71,376	72,090	72,070		(694)		(694)		71,376				2,880	11/15/2038	1FE
96928*	CQ 8		09/15/2020	Paydown		33,668	33,668	33,668	33,668		(0)		(0)		33,668				1,496	06/15/2033	2
96928*	CR 6		09/15/2020	Paydown		41,222	41,222	41,222	41,222		(0)		(0)		41,222				1,831	05/15/2034	2
96928*	CX 3		09/15/2020	Paydown		87,329	87,329	88,209	87,928		(599)		(599)		87,329				3,605	01/15/2035	1
96928*	DA 2		09/15/2020	Paydown		174,752	174,752	176,634	175,867		(1,115)		(1,115)		174,752				6,258	08/15/2031	1
96928*	DE 4		09/25/2020	Paydown		207,484	207,484	209,413	208,542		(1,058)		(1,058)		207,484				8,525	01/25/2029	2
96928*	DJ 3		09/15/2020	Paydown		123,255	123,255	123,255	123,255		(0)		(0)		123,255				4,315	09/15/2031	1
96928*	DZ 7		09/15/2020	Paydown		147,627	147,627	148,984	148,398		(770)		(770)		147,627				5,514	10/15/2029	1
96928*	EN 3		09/15/2020	Paydown		103,228	103,228	104,339	103,948		(720)		(720)		103,228				2,864	02/15/2034	1
96928*	EZ 6		09/15/2020	Paydown		93,533	93,533	93,533	93,534		(0)		(0)		93,533				3,144	09/15/2033	4
96928*	FH 5		09/15/2020	Paydown		271,584	271,584	271,584	271,585		(1)		(1)		271,584				11,195	04/15/2025	2
96928*	FK 8		09/15/2020	Paydown		91,904	91,904	91,904	91,906		(2)		(2)		91,904				3,635	11/15/2032	1
96928*	FQ 5		09/15/2020	Paydown		120,264	120,264	120,264	120,265		(0)		(0)		120,264				3,216	09/15/2033	1
96928*	FV 4		09/15/2020	Paydown		53,975	53,975	53,976	53,976		(1)		(1)		53,975				1,472	09/15/2044	1
96928*	FX 0		09/15/2020	Paydown		198,263	198,263	198,263	198,264		(0)		(0)		198,263				5,302	02/15/2036	1
96928*	FY 8		09/15/2020	Paydown		74,627	74,627	74,627	74,627		(0)		(0)		74,627				2,244	01/15/2035	2
96928@	AA 3		09/15/2020	Paydown		221,740	221,740	221,740	221,740				0		221,740				5,915	06/15/2023	1
96930@	AA 9		09/15/2020	Paydown		58,074	58,074	58,074	58,074		(0)		(0)		58,074				1,692	08/15/2035	2
97063Q	AA 0		09/15/2020	Paydown		293,846	293,846	293,596	293,644		202		202		293,846				9,894	08/15/2042	1FE
97064E	AA 6		09/15/2020	Paydown		193,584	193,584	193,574	193,580		4		4		193,584				6,128	09/15/2043	1FE
97064F	AA 3		09/15/2020	Paydown		161,106	161,106	161,103			2		2		161,106				2,349	03/15/2045	1FE
97652P	AL 5		09/01/2020	Paydown		629,487	629,487	625,552	625,788		3,698		3,698		629,487				14,824	06/20/2044	1FM
980888	AD 3		09/22/2020	Maturity @ 100.00		13,000,000	13,000,000	13,021,900	13,002,146		(2,146)		(2,146)		13,000,000				520,000	09/22/2020	2FE
98875L	AA 7		07/15/2020	Paydown		56,973	56,973	56,472	56,903		70		70		56,973				1,394	10/16/2028	1FE
98886Y	AR 9		07/25/2020	Paydown		1,100,283	1,100,283	1,100,283	1,100,314		(31)		(31)		1,100,283				24,096	07/27/2026	1FE
98944P	AB 3		09/15/2020	Paydown		195,117	195,117	192,227	192,677		2,441		2,441		195,117				5,550	10/15/2038	1FE
G7256K	AB 0		07/01/2020	Paydown		2,042	2,042	2,041	2,038		4		4		2,042				55	03/15/2042	1FE
G7256K	AB 0		08/01/2020	Paydown		1,847	1,847	1,846	1,843		4		4		1,847				58	03/15/2042	2FE
3899999	Total - Bonds - Industrial and Miscellaneous					1,081,148,136	1,068,378,224	1,043,851,010	978,716,908	8,121	13,115,000	5,853,823	7,269,298	0	1,064,112,063	0	8,178,064	8,178,064	44,323,014	XXX	XXX

QE05.32

Bonds - Unaffiliated Bank Loans

**SCHEDULE D - PART 4**

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

QE05.33

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
00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19.....		09/30/2020.	Direct.....	.....	.....99	.....99	.....97	.....93	.....	.....2	.....	.....2	.....	.....99	.....	.....	.....0	.....148	04/15/2025.	3PL.....
00448F AH 9	Achilles Acquisition LLC/Closing date Te.....		09/30/2020.	Direct.....	.....	.....4	.....4	.....4	.....1	.....	.....0	.....	.....0	.....	.....4	.....	.....	.....0	.....11	10/13/2025.	4FE.....
00797* AA 5	Aero Operating LLC/Term Loan 1/20.....		08/25/2020.	Direct.....	.....	.....1,765	.....1,765	.....1,765	.....	.....	.....	.....	.....0	.....1,765	.....	.....	.....0	.....121	02/07/2026.	3Z.....	
00797* AB 3	Aero Operating LLC/Delayed Draw Term Loa.....		08/25/2020.	Direct.....	.....	.....506	.....506	.....506	.....	.....	.....	.....	.....0	.....506	.....	.....	.....0	.....10	02/07/2026.	3Z.....	
00843@ AA 7	AffiniPay Midco, LLC/Term Loan 2/20.....		07/01/2020.	Direct.....	.....	.....1,883	.....1,883	.....1,883	.....	.....	.....	.....	.....0	.....1,883	.....	.....	.....0	.....83	03/02/2026.	3Z.....	
01370# AA 4	Alcami Corporation/First Lien Term Loan.....		09/30/2020.	Direct.....	.....	.....3,516	.....3,516	.....3,419	.....3,505	.....	.....11	.....	.....11	.....3,516	.....	.....	.....0	.....138	07/14/2025.	5FE.....	
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan.....		09/30/2020.	Direct.....	.....	.....2,297	.....2,297	.....2,047	.....1,058	.....	.....22	.....	.....22	.....2,297	.....	.....	.....0	.....105	02/11/2026.	4FE.....	
05464# AA 2	Axiom Merger Sub Inc./Facility B Term Lo.....		07/01/2020.	Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	.....2	04/08/2026.	3Z.....	
07384D AC 6	Belk Inc.....		08/03/2020.	Direct.....	.....	.....103,692	.....103,692	.....52,173	.....126,409	.....	.....3,024	.....25,741	.....(22,717)	.....	.....103,692	.....	.....	.....0	.....4,407	07/31/2025.	5FE.....
07386* AA 7	Bearcat Buyer, Inc./First Lien Term Loan.....		09/30/2020.	Direct.....	.....	.....5,336	.....5,336	.....5,191	.....5,320	.....	.....16	.....	.....16	.....5,336	.....	.....	.....0	.....232	07/09/2026.	4PL.....	
07386* AB 5	Bearcat Buyer, Inc./First Lien Delayed D.....		09/30/2020.	Direct.....	.....	.....350	.....350	.....350	.....350	.....	.....	.....	.....0	.....350	.....	.....	.....0	.....19	07/09/2026.	4PL.....	
07386* AD 1	Bearcat Buyer, Inc./2019 Incremental Fir.....		09/30/2020.	Direct.....	.....	.....880	.....880	.....861	.....878	.....	.....2	.....	.....2	.....880	.....	.....	.....0	.....38	07/09/2026.	4PL.....	
09523@ AA 5	Blue Angel Buyer 1, LLC/First Amendment.....		09/30/2020.	Direct.....	.....	.....431	.....431	.....431	.....	.....	.....	.....	.....0	.....431	.....	.....	.....0	.....18	01/02/2026.	3Z.....	
09523C AC 6	BLUE ANGEL BUYER 1 LLC.....		07/01/2020.	Direct.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	.....2	01/02/2026.	3Z.....	
09523C AC 6	BLUE ANGEL BUYER 1 LLC.....		09/30/2020.	Direct.....	.....	.....110	.....110	.....110	.....110	.....	.....	.....	.....0	.....110	.....	.....	.....0	.....5	01/02/2026.	3PL.....	
09523C AD 4	Blue Angel Buyer 1, LLC/Term Loan 12/18.....		09/30/2020.	Direct.....	.....	.....787	.....787	.....773	.....785	.....	.....2	.....	.....2	.....787	.....	.....	.....0	.....47	01/02/2026.	5.....	
10483* AA 3	Bragg Live Food Products LLC/Term Loan 3.....		07/17/2020.	Direct.....	.....	.....257,209	.....257,209	.....249,013	.....256,118	.....	.....1,091	.....	.....1,091	.....257,209	.....	.....	.....0	.....9,850	03/11/2024.	2PL.....	
12702# AA 0	BakeMark Holdings, Inc./Term Loan 08/17.....		09/30/2020.	Direct.....	.....	.....6,126	.....6,126	.....5,943	.....6,099	.....	.....28	.....	.....28	.....6,126	.....	.....	.....0	.....237	08/14/2023.	4PL.....	
12713@ AA 9	CST Buyer Company/Tranche B Term Loan 03.....		09/03/2020.	Direct.....	.....	.....25,746	.....25,746	.....25,746	.....25,746	.....	.....	.....	.....0	.....25,746	.....	.....	.....0	.....924	10/03/2025.	2Z.....	
12721# AA 7	CVP Holdco, Inc./Delayed Draw Term Loan.....		09/30/2020.	Direct.....	.....	.....13,134	.....13,134	.....13,134	.....11,391	.....	.....	.....	.....0	.....13,134	.....	.....	.....0	.....530	10/31/2025.	3Z.....	
12721# AB 5	CVP Holdco, Inc./Term Loan 10/19.....		09/30/2020.	Direct.....	.....	.....60,429	.....60,429	.....60,429	.....60,429	.....	.....	.....	.....0	.....60,429	.....	.....	.....0	.....2,319	10/31/2025.	3PL.....	
14886M AM 3	Checkout Holdings.....		07/01/2020.	Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	.....(9)	02/15/2023.	4PL.....	
16117L BW 8	CHARTER COMMUNICATIONS OPERATING, LLC.....		09/30/2020.	Direct.....	.....	.....10,204	.....10,204	.....8,622	.....	.....	.....128	.....	.....128	.....10,204	.....	.....	.....0	.....107	04/30/2025.	2FE.....	
18512# AC 3	Clearwater Analytics, LLC/Fourth Amendme.....		07/01/2020.	Adjustment.....	.....	.....(286)	.....(286)	.....(286)	.....(286)	.....	.....	.....	.....0	.....(286)	.....	.....	.....0	.....(12)	12/03/2025.	2Z.....	
18512# AC 3	Clearwater Analytics, LLC/Fourth Amendme.....		09/30/2020.	Direct.....	.....	.....286	.....286	.....286	.....286	.....	.....	.....	.....0	.....286	.....	.....	.....0	.....17	12/03/2025.	2PL.....	
18512# AD 1	Clearwater Analytics, LLC/Third Amendmen.....		09/30/2020.	Direct.....	.....	.....1,612	.....1,612	.....1,572	.....1,602	.....	.....10	.....	.....10	.....1,612	.....	.....	.....0	.....122	09/01/2022.	2PL.....	
20602* AA 8	CGP Buyer LLC/Term Loan 7/19.....		09/30/2020.	Direct.....	.....	.....4,842	.....4,842	.....4,737	.....4,829	.....	.....14	.....	.....14	.....4,842	.....	.....	.....0	.....255	08/20/2025.	2PL.....	
20602* AB 6	Concert Golf Partners Holdco LLC/Delayed.....		09/30/2020.	Direct.....	.....	.....202	.....202	.....202	.....	.....	.....	.....	.....0	.....202	.....	.....	.....0	.....8	08/20/2025.	2PL.....	
21257@ AC 8	Convey Health Solutions, Inc./Term Loan.....		09/30/2020.	Direct.....	.....	.....4,034	.....4,034	.....4,034	.....4,034	.....	.....	.....	.....0	.....4,034	.....	.....	.....0	.....184	09/04/2026.	2PL.....	
21257@ AE 4	Convey Health Solutions, Inc./2020 Incre.....		09/30/2020.	Direct.....	.....	.....472	.....472	.....472	.....	.....	.....	.....	.....0	.....472	.....	.....	.....0	.....27	09/04/2026.	2PL.....	
22526@ AA 5	Creation Holdings Inc./Term Loan 8/19.....		09/30/2020.	Direct.....	.....	.....2,023	.....2,023	.....1,973	.....2,017	.....	.....7	.....	.....7	.....2,023	.....	.....	.....0	.....113	08/15/2025.	2PL.....	
22526@ AB 3	Creation Holdings Inc./Delayed Draw Term.....		09/30/2020.	Direct.....	.....	.....379	.....379	.....379	.....	.....	.....	.....	.....0	.....379	.....	.....	.....0	.....16	08/15/2025.	2PL.....	
23361* AA 3	DRB Holdings, LLC/Initial Term Loan 10/1.....		09/30/2020.	Direct.....	.....	.....9,375	.....9,375	.....9,140	.....9,345	.....	.....30	.....	.....30	.....9,375	.....	.....	.....0	.....546	10/06/2023.	3PL.....	
23363# AB 5	DRS Holdings III, Inc./Term Loan 11/19.....		09/30/2020.	Direct.....	.....	.....1,716	.....1,716	.....1,716	.....1,716	.....	.....	.....	.....0	.....1,716	.....	.....	.....0	.....93	11/01/2025.	3PL.....	
24521T AB 2	Del Monte Foods Inc - First Lien Initial.....		07/01/2020.	Adjustment.....	.....	.....5,382	.....5,382	.....4,588	.....4,703	.....	.....200	.....	.....200	.....4,903	.....	.....478	.....478	.....(5,957)	02/18/2021.	5FE.....	
25403# AN 6	DILIGENT CORPORATION.....		09/30/2020.	Direct.....	.....	.....7,050	.....7,050	.....7,050	.....	.....	.....	.....	.....0	.....7,050	.....	.....	.....0	.....269	08/04/2025.	3Z.....	
28619* AB 0	Elemica Parent, Inc./Term Loan 9/19.....		09/30/2020.	Direct.....	.....	.....3,060	.....3,060	.....2,984	.....3,050	.....	.....10	.....	.....10	.....3,060	.....	.....	.....0	.....153	09/18/2025.	3Z.....	
29427* AA 2	Goldcup 17308 AB/USD Term Loan 10/18.....		09/30/2020.	Direct.....	.....	.....3,672	.....3,672	.....3,589	.....3,661	.....	.....11	.....	.....11	.....3,672	.....	.....	.....0	.....177	10/09/2024.	3Z.....	
30282# AA 0	FWR Holding Corporation/Initial Term Loa.....		09/25/2020.	Direct.....	.....	.....5,027	.....5,027	.....4,901	.....5,001	.....	.....17	.....	.....17	.....5,027	.....	.....	.....0	.....268	08/21/2023.	3PL.....	
30282# AB 8	FWR Holding Corporation/Initial Delayed.....		09/25/2020.	Direct.....	.....	.....1	.....1	.....1	.....	.....	.....	.....	.....0	.....1	.....	.....	.....0	.....	08/21/2023.	3FE.....	
30282# AB 8	FWR Holding Corporation/Initial Delayed.....		09/25/2020.	Direct.....	.....	.....665	.....665	.....665	.....665	.....	.....	.....	.....0	.....665	.....	.....	.....0	.....34	08/21/2023.	3PL.....	
30282# AC 6	FWR Holding Corporation/Delayed Draw Ter.....		09/25/2020.	Direct.....	.....	.....1,042	.....1,042	.....1,042	.....1,041	.....	.....	.....	.....0	.....1,042	.....	.....	.....0	.....61	08/21/2023.	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	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
30282# AD 4	FWR Holding Corporation/New Delayed Draw		09/25/2020	Direct		.619	.619	.619	.618				.0		.619			.0	.56	08/21/2023	3Z
30282# AG 7	FWR Holding Corporation/Delayed Draw Ter		09/25/2020	Direct		.619	.619	.619	.618				.0		.619			.0	.33	08/21/2023	3Z
30282# AH 5	FWR Holding Corporation/Delayed Draw Ter		09/25/2020	Direct		.825	.825	.825	.824				.0		.825			.0	.44	08/21/2023	3Z
30282# AJ 1	FWR Holding Corporation/Second Amendment		09/25/2020	Direct		2,174	2,174	2,174					.0		2,174			.0	.40	08/21/2023	3PL
31528# AC 8	Ferraro Fine Foods Corp./Incremental Ter		07/01/2020	Adjustment		(245)	(245)	(242)	(244)		(1)		(1)		(245)			.0	(8)	05/09/2024	2PL
31528# AD 6	Ferraro Fine Foods Corp./Second Amendmen		07/01/2020	Adjustment		(1,003)	(1,003)	(988)	(1,001)		(2)		(2)		(1,003)			.0	(29)	05/09/2024	2PL
35041@ AA 3	Foundation Risk Partners, Corp./Term Loa		09/30/2020	Direct		2,564	2,564	2,500	2,555		9		9		2,564			.0	.161	11/10/2023	3PL
35041@ AB 1	Foundation Risk Partners, Corp./First Am		09/30/2020	Direct		1,373	1,373	1,346	1,369		4		4		1,373			.0	.86	11/10/2023	3PL
35041@ AC 9	Foundation Risk Partners, Corp./First Am		09/30/2020	Direct		1,932	1,932	1,920	1,927		2		2		1,932			.0	.120	11/10/2023	3PL
35041@ AD 7	Foundation Risk Partners, Corp./Second A		07/01/2020	Direct									.0					.0	.84	11/10/2023	3Z
35041@ AD 7	Foundation Risk Partners, Corp./Second A		09/30/2020	Direct		7,138	7,138	7,039	4,813		17		17		7,138			.0	.312	11/10/2023	3PL
35041@ AG 0	Foundation Risk Partners, Corp./Third Am		07/01/2020	Direct		.389	.389	.389					.0		.389			.0	.7	11/10/2023	3Z
35041@ AG 0	Foundation Risk Partners, Corp./Third Am		09/30/2020	Direct		1,329	1,329	1,329					.0		1,329			.0	.26	11/10/2023	3PL
35921# AA 6	Frontline Technologies Intermediate Hold		09/30/2020	Direct		12,480	12,480	12,060	12,421		59		59		12,480			.0	.521	09/18/2023	3PL
35921@ AC 4	Frontline Technologies Intermediate Hold		09/30/2020	Direct		1,535	1,535	1,535	1,535				.0		1,535			.0	.64	09/18/2023	3PL
36198M AD 9	Term Loan A : Gaming & Leisure		09/08/2020	Direct		6,468,710	6,468,710	6,406,200	6,443,101		25,609		25,609		6,468,710			.0	117,102	04/28/2021	2FE
36221@ AA 3	GPM Investments, LLC/Term Loan 2/20		07/01/2020	Adjustment									.0					.0	(1)	03/01/2027	3Z
36221@ AA 3	GPM Investments, LLC/Term Loan 2/20		09/30/2020	Direct		2,482	2,482	2,482					.0		2,482			.0	.154	03/01/2027	3PL
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18		08/03/2020	Direct		9,371	9,371	9,109	9,251		29		29		9,371			.0	.460	01/25/2024	3PL
39341# AA 0	Green Street Parent, LLC and Green Stree		09/30/2020	Direct		15,000	15,000	14,700	14,967		33		33		15,000			.0	.732	08/27/2026	3PL
40406# AD 4	HAI Acquisition Corporation/Term Loan 10		09/30/2020	Direct		9,375	9,375	9,139	9,347		28		28		9,375			.0	.555	11/01/2024	2PL
404122 BB 8	HCA INC TRANCHE B-13 TERM LOAN		09/30/2020	Direct		5,013	5,013	4,411			42		42		5,013			.0	.43	03/18/2026	2FE
41781@ AA 5	Harvey Tool Company, LLC/Term Loan 10/17		09/30/2020	Direct		7,400	7,400	7,252	7,382		17		17		7,400			.0	.466	10/14/2024	3PL
41781@ AB 3	Harvey Tool Company, LLC/Delayed Term Lo		09/30/2020	Direct		1,843	1,843	1,843	1,843				.0		1,843			.0	.87	10/11/2024	3PL
41902@ AA 9	Sigma Electric Manufacturing Corporation		09/30/2020	Direct		195,371	195,371	191,448	194,903		468		468		195,371			.0	8,013	10/31/2023	3PL
41902@ AB 7	Sigma Electric Manufacturing Corporation		09/30/2020	Direct		71,829	71,829	71,111	71,718		111		111		71,829			.0	2,310	10/31/2023	3Z
44903L AD 1	Hygiena Borrower LLC/First Amendment Inc		07/20/2020	Direct		9,317	9,317	9,167	9,301		16		16		9,317			.0	.269	08/26/2022	3PL
44961* AB 1	Implus Footcare, LLC/Initial Term Loan 0		09/30/2020	Direct		2,204	2,204	2,199	2,116		2		2		2,204			.0	.171	04/30/2024	3Z
45004K AC 0	IRI Holdings, Inc./Term Loan 11/18		09/30/2020	Direct		4,688	4,688	4,641	4,682		5		5		4,688			.0	.193	12/01/2025	4FE
45259# AA 7	IMPACT SALES TL L+650 06/27/2023 MD		09/30/2020	Direct		14,854	14,854	15,116	14,895		(40)		(40)		14,854			.0	1,033	06/27/2023	2Z
45320* AA 6	Revint Intermediate II, LLC (fka: Implem		07/01/2020	Adjustment									.0					.0	.36	12/13/2023	2Z
45320* AA 6	Revint Intermediate II, LLC (fka: Implem		09/30/2020	Direct		2,161	2,161	2,110	2,158		3		3		2,161			.0	.101	12/13/2023	2PL
45320* AB 4	Revint Intermediate II, LLC (fka: Implem		07/01/2020	Adjustment									.0					.0	.61	12/13/2023	2Z
45320* AB 4	Revint Intermediate II, LLC (fka: Implem		09/30/2020	Direct		4,864	4,864	4,823	4,858		6		6		4,864			.0	.228	12/13/2023	2PL
45321* AA 5	Implus Footcare, LLC/Spenco Incremental		09/30/2020	Direct				.0	(13)		.0		.0					.0	.16	04/30/2024	3Z
45763F AN 8	Inmar, Inc./Initial Term Loan (First Lie		09/30/2020	Direct		8,990	8,990	8,541	8,922		68		68		8,990			.0	.367	05/01/2024	4FE
46126# AN 6	IntraPac International LLC/U.S. Term Loa		09/30/2020	Direct		3,701	3,701	3,618	3,692		9		9		3,701			.0	.194	01/11/2026	3PL
48234K AC 6	Term Loan B : K&N Engineering		09/30/2020	Direct		10,309	10,309	8,918			239		239		10,309			.0	.378	10/20/2023	5FE
48240@ AA 5	K2 Insurance Services, LLC/Term Loan 7/1		07/01/2020	Adjustment		(12,083)	(12,083)	(11,764)	(12,051)		(32)		(32)		(12,083)			.0	(417)	07/01/2024	3Z
48240@ AA 5	K2 Insurance Services, LLC/Term Loan 7/1		09/30/2020	Direct		12,083	12,083	11,764	12,034		49		49		12,083			.0	.603	07/01/2024	2PL
48773# AA 8	Kellermeyer Bergensons Services, LLC/Ter		09/30/2020	Direct		900	900	891	899		1		1		900			.0	.54	11/07/2026	4PL
48773# AB 6	Kellermeyer Bergensons Services, LLC/202		09/30/2020	Direct		198	198	198					.0		198			.0	.10	11/07/2026	4PL

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**SCHEDULE D - PART 4**

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

QE05.35

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
48773# AC 4	KELLERMEYER BERGENSONS SERVICES, LLC		09/30/2020	Direct		28	28	28					0		28			0	1	11/07/2026	4PL
48881# AB 5	Kene Acquisition, Inc./Term Loan 8/19		07/01/2020	Adjustment									0					0	44	08/10/2026	3Z
48881# AB 5	Kene Acquisition, Inc./Term Loan 8/19		09/30/2020	Direct		3,081	3,081	3,003	3,072		9		9		3,081			0	133	08/10/2026	3PL
48881# AC 3	Kene Acquisition, Inc./Delayed Draw Term		09/30/2020	Direct		513	513	513	147				0		513			0	24	08/10/2026	3PL
49314* AB 4	Key Surgical LLC/Incremental Term Loan 1		09/30/2020	Direct		1,063	1,063	1,044	1,060		3		3		1,063			0	53	06/01/2023	3PL
49314* AC 2	Key Surgical LLC/Fourth Amendment Incr		07/01/2020	Adjustment		(480)	(480)	(466)	(478)		(2)		(2)		(480)			0	(17)	06/01/2023	2Z
49314* AC 2	Key Surgical LLC/Fourth Amendment Incr		09/30/2020	Direct		480	480	466	477		3		3		480			0	24	06/01/2023	3PL
50541# AA 5	Laboratories Bidco LLC/Term Loan 9/19		09/30/2020	Direct		1,150	1,150	1,150	1,150				0		1,150			0	73	06/25/2024	3PL
50541# AB 3	Laboratories Bidco LLC/Second Amendment		09/30/2020	Direct		181	181	181					0		181			0	9	06/25/2024	3PL
55371* AU 9	MRI Software LLC/Term Loan 2/20		07/01/2020	Direct									0					0	23	02/10/2026	4Z
55371* AU 9	MRI Software LLC/Term Loan 2/20		09/30/2020	Direct		1,903	1,903	1,903					0		1,903			0	101	02/10/2026	4PL
55418# AA 4	Mac Lean-Fogg Company/Term Loan 12/18		09/30/2020	Direct		4,199	4,199	4,154	4,194		5		5		4,199			0	185	12/22/2025	3PL
55418# AB 2	Mac Lean-Fogg Company/Delayed Draw Term		09/30/2020	Direct		293	293	293	293				0		293			0	14	12/22/2025	3PL
57810J AC 2	Amynta Agency Borrower Inc./Incremental		09/30/2020	Direct		2,366	2,366	2,366	2,366		0		0		2,366			0	95	02/28/2025	4FE
59509# AA 6	Micromeritics Instrument Corp./Term Loan		09/30/2020	Direct		987	987	987	987				0		987			0	50	12/18/2025	2PL
60367* AA 9	Ministry Brands, LLC/Delayed Draw Term L		07/01/2020	Adjustment									0					0	51	12/02/2022	3PL
60367* AB 7	Ministry Brands, LLC/Incremental Term Lo		07/01/2020	Adjustment									0					0	6	12/02/2022	3PL
60367* AD 3	Ministry Brands, LLC/Delayed Draw Term L		09/30/2020	Direct		132	132	132	132				0		132			0	6	12/02/2022	3Z
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18		07/01/2020	Adjustment									0					0	4	02/09/2024	4Z
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18		09/30/2020	Direct		7,228	7,228	7,228					0		7,228			0	331	02/09/2024	5PL
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw Term Loa		07/01/2020	Adjustment									0					0	1	02/09/2024	4Z
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw Term Loa		09/30/2020	Direct		2,004	2,004	2,004					0		2,004			0	92	02/09/2024	5PL
62931* AA 2	NMC Skincare Intermediate Holdings II, L		09/30/2020	Direct		1,463	1,463	1,429	1,458		4		4		1,463			0	76	10/31/2024	3PL
62931* AC 8	NMC Skincare Intermediate Holdings II, L		09/30/2020	Direct		487	487	487	100				0		487			0	26	10/31/2024	3PL
62976# AE 6	NSM Insurance Group, LLC/Dollar Term Loa		09/30/2020	Direct		10,374	10,374	10,374					0		10,374			0	411	05/11/2026	3PL
64027* AA 3	NELIPAK HOLDINGS US TL L+425 07/02/2026		09/30/2020	Direct		3,145	3,145	3,082	3,138		7		7		3,145			0	103	07/02/2026	3PL
64027* AB 1	NELIPAK HOLDING INC TL L+425 07/02/2026		09/30/2020	Direct		469	469	459	468		1		1		469			0	15	07/02/2026	3PL
67113@ AB 7	OTG Management, LLC/Fourth Amendment DDT		09/30/2020	Direct		247	247	229	160		5		5		247			0	24	08/26/2021	4PL
67113H AD 7	OTG Management, LLC/Delayed Draw Term Lo		09/30/2020	Direct		2,202	2,202	2,150	2,190		12		12		2,202			0	148	08/26/2021	3PL
69323* AA 3	BakeMark Holdings, Inc./Additional Term		09/30/2020	Direct		3,321	3,321	3,256	3,311		10		10		3,321			0	129	08/14/2023	4PL
69345Y AB 0	PFC ACQUISITION CORP		09/30/2020	Direct		16,263	16,263	15,639	16,187		76		76		16,263			0	948	03/01/2026	5FE
69398* AD 7	PDI TA Holdings, Inc./First Lien Term Lo		09/30/2020	Direct		14,000	14,000	13,984	13,998		2		2		14,000			0	486	10/24/2024	5
69406* AA 3	PHNTM Holdings, Inc./Term Loan (First Li		09/30/2020	Direct		661	661	661	661				0		661			0	33	01/27/2023	3PL
69406* AB 1	PHNTM Holdings, Inc./Term Loan (First Li		09/30/2020	Direct		2,731	2,731	2,704	2,725		6		6		2,731			0	136	01/27/2023	3PL
69406* AD 7	PHNTM Holdings, Inc./Fourth Amendment In		09/30/2020	Direct		641	641	641					0		641			0	35	01/27/2023	3PL
70323K AC 2	Pathway Vet Alliance LLC/First Lien Term		07/01/2020	Adjustment									0					0	838	03/31/2027	3Z
70323K AD 0	Pathway Vet Alliance LLC		07/01/2020	Adjustment									0					0	139	03/31/2027	3PL
70470@ AA 0	POLYMER SOLUTIONS GRP L+625 07/31/22 MD		09/30/2020	Direct		17,524	17,524	17,524	17,522		3		3		17,524			0	1,203	07/31/2022	3PL
70476X AJ 4	PetVet Care Centers, LLC/Second 2019 Del		09/30/2020	Direct		938	938	938	938				0		938			0	40	02/14/2025	4FE
70559@ AA 4	Pegasus Global Enterprise Holdings, LLC/		09/30/2020	Direct		4,139	4,139	4,032	4,125		14		14		4,139			0	221	05/29/2025	3PL
70559@ AB 2	Pegasus Global Enterprise Holdings, LLC/		07/01/2020	Adjustment		497	497	497					0		497			0	6	05/29/2025	3Z
70559@ AB 2	Pegasus Global Enterprise Holdings, LLC/		09/30/2020	Direct		1,196	1,196	1,196					0		1,196			0	35	05/29/2025	3PL

**SCHEDULE D - PART 4**

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

QE05.36

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
71639# AA 4	PetiQ, LLC/Term Loan 01/18.....		07/01/2020	Adjustment.....									0					0	45	07/08/2025	2Z.....
71639# AA 4	PetiQ, LLC/Term Loan 01/18.....		09/30/2020	Direct.....		8,470	8,470	8,258	8,429		41		41		8,470			0	386	07/08/2025	3PL.....
71667* AA 3	Petroleum Service Group LLC/Delayed Draw.....		07/01/2020	Direct.....		139	139	139					0		139			0	8	07/23/2025	3Z.....
71667* AB 1	Petroleum Service Group LLC/Term Loan 7/.....		07/01/2020	Direct.....		7,402	7,402	7,238	7,388		14		14		7,402			0	270	07/23/2025	3PL.....
74140# AA 0	Project Potter Buyer, LLC/Term Loan 4/20.....		09/30/2020	Direct.....		3,419	3,419	3,419					0		3,419			0	243	04/23/2027	3PL.....
74719# AA 1	Pyramid Management Advisors, LLC/Term Lo.....		09/30/2020	Direct.....		3,735	3,735	3,735	3,735				0		3,735			0	195	07/15/2023	3PL.....
74719# AB 9	Pyramid Management Advisors, LLC/Delayed.....		09/30/2020	Direct.....		1,385	1,385	1,385					0		1,385			0	79	07/15/2023	3PL.....
74719# AC 7	Pyramid Management Advisors, LLC/Delayed.....		07/01/2020	Adjustment.....									0					0	(2)	07/15/2023	2Z.....
74719# AC 7	Pyramid Management Advisors, LLC/Delayed.....		09/30/2020	Direct.....		320	320	320					0		320			0	19	07/15/2023	3PL.....
74741@ AA 5	Olympia Acquisition, Inc./Term Loan 9/19.....		09/30/2020	Direct.....		1,362	1,362	1,362	1,362				0		1,362			0	81	09/24/2026	3PL.....
74969A AC 5	Term Loan B : RPI 2019 Inter.....		09/02/2020	Direct.....		4,975,000	4,975,000	4,368,050		608,438		608,438		4,975,000			0	44,732	02/11/2027	2FE.....	
75000# AE 8	RSC Acquisition, Inc./Term Loan 10/19.....		07/01/2020	Adjustment.....									0					0	1	10/30/2026	3Z.....
75000# AE 8	RSC Acquisition, Inc./Term Loan 10/19.....		09/30/2020	Direct.....		1,490	1,490	1,468	1,211		2		2		1,490			0	71	10/30/2026	3PL.....
75000# AG 3	RSC Acquisition, Inc./Initial Delayed Dr.....		09/03/2020	Ares Capital Management.....		62,011	62,011	62,011					0		62,011			0	279	10/30/2026	3Z.....
75046T AB 0	Radius Aerospace, Inc./Term Loan 3/19.....		09/30/2020	Direct.....		1,603	1,603	1,575	1,600		4		4		1,603			0	88	03/29/2025	3PL.....
75734@ AB 9	Reddy Ice Holdings, Inc./Term Loan 7/19.....		07/01/2020	Direct.....									0					0	1	07/01/2025	3PL.....
75734@ AC 7	Reddy Ice Holdings, Inc./Delayed Draw Te.....		07/01/2020	Direct.....									0					0	2	07/01/2025	3Z.....
76009W AT 7	RENT-A-CENTER, INC.....		09/30/2020	Direct.....		10,000	10,000	9,900	9,989		11		11		10,000			0	418	08/02/2026	3FE.....
76150# AA 2	Revint Intermediate II, LLC (fka: Implem.....		07/01/2020	Adjustment.....									0					0	51	12/13/2023	2Z.....
76150# AA 2	Revint Intermediate II, LLC (fka: Implem.....		09/30/2020	Direct.....		3,540	3,540	3,451	3,524		16		16		3,540			0	165	12/13/2023	2PL.....
78411E AC 2	SCSG EA Acquisition Company, Inc./Initia.....		07/01/2020	Direct.....		4,688	4,688	4,571	4,677		11		11		4,688			0	176	09/01/2023	4FE.....
78432@ AB 8	SFE Intermediate HoldCo LLC/Incremental.....		09/30/2020	Direct.....		1,821	1,818	1,781	1,816		5		5		1,821			0	83	07/31/2024	2Z.....
78433* AA 1	SG Acquisition, Inc./Term Loan 1/20.....		07/01/2020	Adjustment.....		0	0	0					0		0			0	7	01/27/2027	3Z.....
78433* AA 1	SG Acquisition, Inc./Term Loan 1/20.....		09/28/2020	Direct.....		38,535	38,535	38,535					0		38,535			0	2,454	01/27/2027	3PL.....
79400@ AA 6	Saldon Holdings, Inc./First Amendment Te.....		09/30/2020	Direct.....		875	875	866	874		1		1		875			0	46	03/13/2025	3PL.....
79400@ AB 4	Saldon Holdings, Inc./Term Loan 3/19.....		09/30/2020	Direct.....		5,426	5,426	5,290	5,408		17		17		5,426			0	284	03/13/2025	3PL.....
80511@ AC 6	SAVATREE INC TL L+5.25 06/01/2022 MD.....		09/30/2020	Direct.....		11,351	11,351	11,351	11,360		(9)		(9)		11,351			0	568	06/01/2022	2Z.....
81389# AA 5	SecurAmerica, LLC/Term Loan 12/18.....		09/30/2020	Direct.....		4,124	4,124	3,997	4,041		20		20		4,124			0	304	12/21/2023	2PL.....
81389# AB 3	SecurAmerica, LLC/Delayed Draw Term Loan.....		09/30/2020	Direct.....		1,552	1,552	1,552	1,181				0		1,552			0	121	12/21/2023	2PL.....
81389# AC 1	SecurAmerica, LLC/Delayed Draw Term Loan.....		09/30/2020	Direct.....		821	821	812	813		1		1		821			0	44	12/21/2023	2PL.....
81389# AD 9	SecurAmerica, LLC/Delayed Draw Term Loan.....		09/30/2020	Direct.....		175	175	175					0		175			0	25	12/21/2023	2PL.....
84650# AA 1	SpareFoot, LLC/Incremental Term Loan 2/1.....		07/01/2020	Adjustment.....									0					0	2	04/13/2024	3Z.....
84650# AA 1	SpareFoot, LLC/Incremental Term Loan 2/1.....		09/30/2020	Direct.....		170	170	168	170		0		0		170			0	11	04/13/2024	3PL.....
84650# AB 9	SpareFoot, LLC/First Lien ESS Incrementa.....		07/01/2020	Adjustment.....		576	576	576					0		576			0	17	04/13/2024	3Z.....
84650# AB 9	SpareFoot, LLC/First Lien ESS Incrementa.....		09/30/2020	Direct.....		576	576	576					0		576			0	31	04/13/2024	3PL.....
84650H AC 3	SpareFoot, LLC/Initial Term Loan 04/18.....		07/01/2020	Adjustment.....									0					0	24	04/13/2024	3Z.....
84650H AC 3	SpareFoot, LLC/Initial Term Loan 04/18.....		09/30/2020	Direct.....		1,622	1,622	1,597	1,618		4		4		1,622			0	103	04/13/2024	3PL.....
84650H AD 1	SpareFoot, LLC/Incremental Term Loan 8/1.....		09/30/2020	Direct.....		308	308	304	308		1		1		308			0	24	04/13/2024	3PL.....
84650H AF 6	SpareFoot, LLC/First Lien Bader Incremen.....		09/30/2020	Direct.....		222	222	219	222		1		1		222			0	17	04/13/2024	3Z.....
84650H AG 4	SpareFoot, LLC/First Lien StorSmart Incr.....		07/01/2020	Adjustment.....									0					0	6	04/13/2024	3Z.....
84650H AG 4	SpareFoot, LLC/First Lien StorSmart Incr.....		09/30/2020	Direct.....		445	445	438	444		1		1		445			0	27	04/13/2024	3PL.....

**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
84650H AH 2	SpareFoot, LLC/First Lien SBOA Increment.....		09/30/2020	Direct.....		230	230	227	230		1		1		230			0	18	04/13/2024	3PL.....
84756# AA 4	Spectra Finance, LLC/Initial Term Loan 0.....		09/30/2020	Direct.....		6,044	6,044	5,923	6,029		16		16		6,044			0	270	04/02/2024	2PL.....
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD.....		09/30/2020	Various.....		2,316	2,316	2,316			0		0		2,316			0	115	09/01/2022	2FE.....
866110 ZZ 5	SUMMIT COMPANIES 4A TL L+625 09/01/2022.....		09/30/2020	Direct.....		11,393	11,393	11,392	11,388		5		5		11,393			0	881	09/01/2022	3Z.....
86738* AA 6	Sunk Rock Foundry Partners LP/Term Loan.....		09/30/2020	Direct.....		110,675	110,675	108,453	110,419		256		256		110,675			0	3,532	10/31/2023	3PL.....
86803@ AA 4	Sunshine Sub, LLC/Term Loan 5/18.....		09/30/2020	Direct.....		4,191	4,191	4,108	4,178		14		14		4,191			0	194	05/27/2024	3PL.....
86803@ AB 2	Sunshine Sub, LLC/Delayed Draw Term Loan.....		09/30/2020	Direct.....		2,462	2,462	2,462	2,462				0		2,462			0	114	05/27/2024	3PL.....
87296@ AA 6	TPG VIII Elf Purchaser, LLC/U.S. Term Lo.....		07/28/2020	Direct.....		1,178	1,188	1,153	1,175		3		3		1,178			0	261	05/11/2026	3FE.....
87296@ AA 6	TDG Group Holding Company/Term Loan 5/18.....		09/30/2020	Direct.....		3,017	3,017	2,949	3,008		9		9		3,017			0	204	05/31/2024	3PL.....
87296@ AB 4	TDG Group Holding Company/Delayed Draw T.....		09/30/2020	Direct.....		1,035	1,035	1,023	1,033		2		2		1,035			0	70	05/31/2024	3PL.....
87296@ AE 8	TDG Group Holding Company/Delayed Draw T.....		07/01/2020	Adjustment.....									0					0	8	08/24/2024	3Z.....
87296@ AE 8	TDG Group Holding Company/Delayed Draw T.....		09/30/2020	Direct.....		1,010	1,010	1,010	495				0		1,010			0	57	08/24/2024	3PL.....
87300* AB 0	THG Acquisition, LLC/Term Loan 12/19.....		09/30/2020	Direct.....		1,063	1,063	1,063	1,063				0		1,063			0	65	12/02/2026	5.....
87300* AC 8	THG Acquisition, LLC/Delayed Draw Term L.....		09/30/2020	Direct.....		55	55	55					0		55			0	4	12/02/2026	5.....
88084@ AB 8	TerSera Therapeutics LLC/First Amendment.....		09/30/2020	Direct.....		822	822	812	821		1		1		822			0	36	03/30/2025	3PL.....
88084@ AC 6	TerSera Therapeutics LLC/Second Amendmen.....		09/30/2020	Direct.....		783	783	773	782		1		1		783			0	34	03/30/2025	3PL.....
88084@ AD 4	TerSera Therapeutics LLC/First Amendment.....		09/30/2020	Direct.....		822	822	822	822				0		822			0	36	03/30/2025	3PL.....
88084@ AE 2	TerSera Therapeutics LLC/Third Amendment.....		07/01/2020	Adjustment.....		154	154	149	153		1		1		154			0	5	03/30/2025	3Z.....
88084@ AE 2	TerSera Therapeutics LLC/Third Amendment.....		09/30/2020	Direct.....		1,024	1,024	991	1,017		6		6		1,024			0	39	03/30/2025	3PL.....
88732# AC 0	TimeClock Plus, LLC/Term Loan 8/19.....		09/30/2020	Direct.....		2,007	2,007	1,967	2,002		4		4		2,007			0	103	08/28/2026	4PL.....
89158* AC 7	Touchstone Acquisition, Inc./Term Loan 1.....		09/30/2020	Direct.....		3,733	3,733	3,640	3,723		10		10		3,733			0	171	11/17/2025	3PL.....
90343K AR 3	US Silica Company - Term Loan - Assignme.....		09/30/2020	Direct.....					(56)		56		56					0	82	05/01/2025	5FE.....
90385P AC 4	The Ultimus Group Midco, LLC/First Lien.....		09/30/2020	Direct.....		2,894	2,894	2,836	2,888		7		7		2,894			0	145	02/01/2026	4PL.....
91727# AC 5	Urology Management Associates, LLC/First.....		09/30/2020	Direct.....		1,740	1,740	1,696	1,734		6		6		1,740			0	93	08/31/2024	2PL.....
91830@ AD 5	VLS Recovery Services, LLC/Term Loan 10/.....		07/01/2020	Direct.....		7,301	7,301	7,116	7,284		17		17		7,301			0	318	10/17/2023	3PL.....
91830@ AF 0	VLS Recovery Services, LLC/Delayed Draw.....		07/01/2020	Direct.....		1,196	1,196	1,181	1,195		2		2		1,196			0	52	10/17/2023	3PL.....
91830@ AH 6	VLS Recovery Services, LLC/Second Amendm.....		07/01/2020	Direct.....		1,034	1,034	998	1,029		4		4		1,034			0	45	10/17/2023	3Z.....
92840@ AC 3	VistaPharm, Inc./Term B-1 Loans 10/17.....		09/30/2020	Direct.....		5,207	5,207	5,103	5,187		20		20		5,207			0	356	04/30/2022	2PL.....
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0.....		09/30/2020	Direct.....		6,771	6,771	6,636	6,688		19		19		6,771			0	468	08/31/2022	5PL.....
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra.....		09/30/2020	Direct.....		7,495	7,495	7,373	7,407		17		17		7,495			0	518	08/31/2022	5PL.....
92974* AA 7	WSHP FC ACQUISITION 2A TL L+625 03/30/20.....		07/01/2020	Adjustment.....									0					0	65	03/30/2024	3Z.....
92974* AA 7	WSHP FC ACQUISITION 2A TL L+625 03/30/20.....		09/30/2020	Direct.....		3,329	3,329	3,329	3,329				0		3,329			0	216	03/30/2024	3PL.....
92974* AC 3	WSHP FC Acquisition LLC/Third Amendment.....		09/30/2020	Direct.....		996	996	996	996				0		996			0	59	03/30/2024	3PL.....
92974* AD 1	WSHP FC ACQUISITION 1A TL L+650 03/30/20.....		07/01/2020	Adjustment.....									0					0	8	03/30/2024	3Z.....
92974* AD 1	WSHP FC ACQUISITION 1A TL L+650 03/30/20.....		09/30/2020	Direct.....		417	417	403	415		2		2		417			0	27	03/30/2024	3PL.....
92974* AE 9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/.....		09/30/2020	Direct.....		521	521	521	521				0		521			0	34	03/30/2024	3PL.....
92975@ AA 4	TA/WEG Holdings, LLC/Term Loan 9/19.....		07/01/2020	Direct.....		3,741	3,741	3,741	3,741				0		3,741			0	143	10/02/2025	3PL.....
92975@ AB 2	TA/WEG Holdings, LLC/Initial Delayed Dra.....		07/01/2020	Direct.....		315	315	315					0		315			0	5	10/02/2025	3Z.....
93710@ AA 2	Wash Multifamily Acquisition Inc./2019 I.....		09/30/2020	Direct.....		13,627	13,627	13,422	13,571		56		56		13,627			0	605	05/16/2022	4FE.....
95810D AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023.....		07/31/2020	Direct.....		322,065	322,065	295,522	143,656		3,839		3,839		322,065			0	4,282	04/29/2023	2FE.....
96811* AA 5	Wildcat BuyerCo, Inc./Term Loan 2/20.....		09/30/2020	Direct.....		615	615	615					0		615			0	43	02/27/2026	2PL.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
96811*	AB 3 Wildcat BuyerCo, Inc./Delayed Draw Term.....		09/30/2020	Direct.....		.....117	.....117	.....117					.....0		.....117			.....0	.....5	02/27/2026	2PL.....
98379E	AE 6 XPO LOGISTICS INC.....		07/01/2020	Adjustment.....									.....0					.....0	.....(1,412)	02/24/2025	2FE.....
98415D	A@ 3 XIFIN, Inc./Term Loan 02/20.....		07/01/2020	Adjustment.....		.....813	.....813	.....813					.....0		.....813			.....0	.....43	02/06/2026	3Z.....
98415D	A@ 3 XIFIN, Inc./Term Loan 02/20.....		09/30/2020	Direct.....		.....813	.....813	.....813					.....0		.....813			.....0	.....57	02/06/2026	3PL.....
98422B	AB 5 XPERI HOLDING CO 6/1/2025 TL B L+400.....		09/30/2020	Direct.....		.....75,000	.....75,000	.....67,875			.....432		.....432		.....75,000			.....0	.....954	06/01/2025	3FE.....
C3324#	AA 4 Entertainment Partners Canada ULC/Canadi.....	A	07/01/2020	Adjustment.....									.....0					.....0	.....45	05/11/2026	3Z.....
C3324#	AA 4 Entertainment Partners Canada ULC/Canadi.....	A	09/30/2020	Direct.....		.....2,483	.....2,483	.....2,408	.....2,474		.....8		.....8		.....2,483			.....0	.....132	05/11/2026	3PL.....
C4800#	AA 5 IntraPac Canada Corporation/Canadian Ter.....		09/30/2020	Direct.....		.....1,886	.....1,886	.....1,843	.....1,882		.....4		.....4		.....1,886			.....0	.....99	01/11/2026	3PL.....
G7349*	AA 6 Radius Aerospace Europe Limited/U.K. Ter.....	D	07/01/2020	Adjustment.....		.....(1,017)	.....(1,017)	.....(1,017)	.....(1,017)				.....0		.....(1,017)			.....0	.....(38)	03/29/2025	3Z.....
G7349*	AA 6 Radius Aerospace Europe Limited/U.K. Ter.....	D	09/30/2020	Direct.....		.....1,017	.....1,017	.....1,017	.....1,017				.....0		.....1,017			.....0	.....56	03/29/2025	3PL.....
L2324E	AE 1 Term Loan B : Delos Finance SaRL.....	D	07/20/2020	DEUTSCHE BANK SECURITIES.....		.....247,040	.....256,000	.....215,040			.....2,947		.....2,947		.....217,987		.....29,053	.....29,053	.....18,997	10/01/2023	2FE.....
N1603L	AD 9 BRIGBI TL B 1L USD.....		09/30/2020	Direct.....		.....4,076	.....4,076	.....2,507	.....3,826		.....250		.....250		.....4,076			.....0	.....150	06/30/2024	5FE.....
8299999	Total - Bonds - Unaffiliated Bank Loans.....					.....13,549,462	.....13,558,429	.....12,734,477	.....7,877,893	.....0	.....648,128	.....25,741	.....622,386	.....0	.....13,519,931	.....0	.....29,532	.....29,532	.....241,194	XXX	XXX
8399997	Total - Bonds - Part 4.....					.....1,228,616,680	.....1,215,974,890	.....1,191,768,020	.....1,115,517,275	.....8,121	.....13,358,736	.....5,879,565	.....7,487,292	.....0	.....1,211,580,291	.....0	.....8,178,381	.....8,178,381	.....49,511,525	XXX	XXX
8399999	Total - Bonds.....					.....1,228,616,680	.....1,215,974,890	.....1,191,768,020	.....1,115,517,275	.....8,121	.....13,358,736	.....5,879,565	.....7,487,292	.....0	.....1,211,580,291	.....0	.....8,178,381	.....8,178,381	.....49,511,525	XXX	XXX

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

001011	ZZ 1 ANCHORAGE CREDIT FUNDING 3, LTD.....		08/10/2020	Adjustment.....		.....299,995,064	.....4,999,999	.....4,999,999	.....4,999,999				.....0		.....4,999,999			.....0		XXX	4Z.....
23281#	ZZ 4 CYPRIUM PARALLEL INVESTORS V LP.....		09/01/2020	Direct.....		.....154,650	.....2,442,648	.....2,442,648					.....0		.....2,442,648			.....0	.....351	XXX	1PL.....
606366	ZZ 8 MOD Pizza.....		09/01/2020	Reclassification.....			.....3,499,929	.....3,499,929	.....3,499,929				.....0		.....3,499,929			.....0		XXX	4Z.....
77926L	30 0 ROUNDPOINT MORTGAGE SERVICING.....		08/19/2020	CORPORATE ACTION.....		.....50,000,000	.....5,402,581	.....5,000,000	.....5,000,000				.....0		.....5,000,000		.....402,581	.....402,581	.....448,500	XXX	5GI.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					.....16,345,156	XXX	.....15,942,576	.....13,499,928	.....0	.....0	.....0	.....0	.....0	.....15,942,576	.....0	.....402,581	.....402,581	.....448,851	XXX	XXX
8999997	Total - Preferred Stocks - Part 4.....					.....16,345,156	XXX	.....15,942,576	.....13,499,928	.....0	.....0	.....0	.....0	.....0	.....15,942,576	.....0	.....402,581	.....402,581	.....448,851	XXX	XXX
8999999	Total - Preferred Stocks.....					.....16,345,156	XXX	.....15,942,576	.....13,499,928	.....0	.....0	.....0	.....0	.....0	.....15,942,576	.....0	.....402,581	.....402,581	.....448,851	XXX	XXX

**Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded**

00287Y	10 9 ABBVIE ORD.....		07/27/2020	CORNERSTONE MACRO.....		.....10,000,000	.....971,905	XXX	.....637,203	.....885,400	.....(248,197)		.....(248,197)		.....637,203		.....334,702	.....334,702	.....35,400	XXX	
001747	AE 4 AMMC 11 SN.....		07/31/2020	Distribution of Funds.....			.....1,964	XXX					.....0		.....1,964			.....0		XXX	
00176N	AG 2 AMMC 22 SUB.....		07/31/2020	Distribution of Funds.....			.....154,958	XXX					.....0		.....154,958			.....0		XXX	
00177C	AC 4 AMMC 20 SN.....		07/31/2020	Distribution of Funds.....			.....133,347	XXX					.....0		.....133,347			.....0		XXX	
00179T	AB 7 AMMC 21 SN.....		07/31/2020	Distribution of Funds.....			.....78,580	XXX					.....0		.....78,580			.....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)		.....(706,875)		.....1,002,500		.....1,305,383	.....1,305,383		XXX	
174610	10 5 CITIZENS FINANCIAL GROUP ORD.....		09/02/2020	KEEFE BRUYETTE & WOODS.....		.....65,701,000	.....1,696,870	XXX	.....1,708,079	.....1,263,012	.....(383,942)		.....(383,942)		.....1,708,079		.....(11,209)	.....(11,209)	.....63,376	XXX	
19626G	10 8 COLONY CAPITAL CL A ORD.....		09/04/2020	Various.....		.....259,346,000	.....725,321	XXX	.....453,856	.....1,231,894		.....778,038	.....(778,038)		.....453,856		.....271,466	.....271,466	.....57,056	XXX	
316773	10 0 FIFTH THIRD BANCORP ORD.....		08/13/2020	WOLFE TRAHAN SECURITIES.....		.....127,500,000	.....2,696,727	XXX	.....1,952,905				.....0		.....1,952,905		.....743,822	.....743,822	.....68,850	XXX	
35180X	10 5 FRANCHISE GROUP ORD.....		09/18/2020	Various.....		.....46,288,000	.....1,234,767	XXX	.....967,595	.....938,683	.....(938,683)		.....(938,683)		.....967,595		.....267,172	.....267,172		XXX	
46131B	10 0 INVESCO MORTGAGE CAPITAL REIT ORD.....		08/11/2020	BLAIR WILLIAM AND COMPANY.....		.....134,915,000	.....449,122	XXX	.....473,679	.....2,046,285	.....(254,980)		.....(254,980)		.....473,679		.....(24,557)	.....(24,557)	.....125,358	XXX	
58503F	10 6 MEDLEY CAPITAL ORD.....		07/27/2020	Adjustment.....				XXX	.....1,578,722	.....473,972		.....2,052,694	.....(1,578,722)					.....0		XXX	
58503F	50 2 MEDLEY CAPITAL CORPORATION.....		07/27/2020	Adjustment.....		.....0.100	.....1	XXX	.....1	.....1			.....0		.....1		.....0	.....0		XXX	
682143	10 2 OMEROS ORD.....		08/10/2020	ISI GROUP INC.....		.....108,000,000	.....2,421,911	XXX	.....1,022,820	.....1,521,720	.....(498,900)		.....(498,900)		.....1,022,820		.....1,399,092	.....1,399,092		XXX	
811054	40 2 EW SCRIPPS CL A ORD.....		09/17/2020	Various.....		.....114,856,000	.....1,356,733	XXX	.....1,519,692	.....1,664,569	.....(256,947)		.....(256,947)		.....1,519,692		.....(162,959)	.....(162,959)	.....11,936	XXX	
88606X	10 0 TBOLT 18A G.....		07/31/2020	Distribution of Funds.....			.....331	XXX					.....0		.....331			.....0		XXX	
88607B	AA 5 TBOLT 2019 E.....		07/31/2020	Distribution of Funds.....			.....606,740	XXX					.....0		.....606,740			.....0		XXX	
90187B	40 8 TWO HARBORS INVESTMENT REIT ORD.....		08/11/2020	BLAIR WILLIAM AND COMPANY.....		.....161,000,000	.....926,017	XXX	.....613,410	.....2,353,820	.....(6,789)		.....(6,789)		.....613,410		.....312,607	.....312,607	.....94,990	XXX	

**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
92276F 10 0	VENTAS REIT ORD.....		07/27/2020	CORNERSTONE MACRO.....	50,000.000	1,781,701	XXX	1,311,498					0		1,311,498		470,203	470,203	62,125	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)			(680,290)		3,552,411		(282,963)	(282,963)		XXX	
G9001E 13 6	LIBERTY LATIN AMERICA SUBSRTS.....		09/23/2020	PIPR.....	33,625.000	14,922	XXX						0				14,922	14,922		XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....				20,829,247		XXX	15,215,648	19,426,180	(3,501,631)	0	5,936,569	(9,438,199)	0	16,191,567	0	4,637,680	4,637,680	519,091	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....				20,829,247		XXX	15,215,648	19,426,180	(3,501,631)	0	5,936,569	(9,438,199)	0	16,191,567	0	4,637,680	4,637,680	519,091	XXX	XXX
9799999.	Total - Common Stocks.....				20,829,247		XXX	15,215,648	19,426,180	(3,501,631)	0	5,936,569	(9,438,199)	0	16,191,567	0	4,637,680	4,637,680	519,091	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....				37,174,404		XXX	31,158,223	32,926,108	(3,501,631)	0	5,936,569	(9,438,199)	0	32,134,143	0	5,040,261	5,040,261	967,942	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				1,265,791,084		XXX	1,222,926,243	1,148,443,383	(3,493,510)	13,358,736	11,816,134	(1,950,908)	0	1,243,714,434	0	13,218,642	13,218,642	50,479,467	XXX	XXX

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
<b>Purchased Options - Hedging Other - Call Options and Warrants</b>																						
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/11/2019	10/11/2020		1,746,752	2,920.07	93,551			124,389		124,389	(54,264)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/15/2019	11/15/2020		1,464,852	3,088.75	59,314			36,189		36,189	(50,634)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	12/13/2019	12/11/2020		2,579,876	3,135.79	109,693			35,896		35,896	(101,710)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/10/2020	01/08/2021		1,049,778	3,253.05		39,832		5,600		5,600	(34,232)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/14/2020	02/13/2021		1,502,262	3,376.89	49,203			1,046		1,046	(48,157)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/13/2020	03/12/2021		1,560,093	2,767.35		86,356		258,307		258,307	171,952						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/13/2020	04/09/2021		1,610,812	2,748.32		118,125		317,392		317,392	199,268						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/15/2020	05/14/2021		1,423,899	2,820.21		99,988		251,514		251,514	151,526						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/12/2020	06/11/2021		1,295,925	3,188.07		55,445		84,330		84,330	28,885						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	07/10/2020	07/09/2021		1,484,028	3,169.56		85,233		117,838		117,838	32,605						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	08/14/2020	08/13/2021		1,440,226	3,377.90		73,417		60,780		60,780	(12,637)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/11/2020	09/10/2021		1,115,472	3,401.46		55,130		47,866		47,866	(7,264)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/05/2019	10/06/2020		8,624,425	2,892.74	313,929			593,965		593,965	136,436						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	10/20/2020		7,843,581	2,905.03	291,881			528,515		528,515	107,669						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	11/06/2020		8,534,591	2,932.47	324,303			548,890		548,890	94,576						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/20/2019	11/20/2020		6,301,763	2,840.23	233,165			407,401		407,401	60,419						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/06/2019	12/06/2020		5,083,446	2,843.49	179,700			299,622		299,622	32,012						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2019	12/20/2020		5,761,921	2,954.18	215,496			342,011		342,011	34,385						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/05/2019	01/06/2021		7,036,482	2,990.41	272,312			402,733		402,733	35,894						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/19/2019	01/20/2021		5,348,880	2,976.61	204,060			302,172		302,172	23,476						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/06/2019	02/05/2021		7,725,342	2,881.77	264,207			400,931		400,931	19,067						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2019	02/19/2021		4,774,902	2,900.51	169,987			251,218		251,218	10,671						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SCOTIA BANK	09/06/2019	03/06/2021		5,238,769	2,978.71	187,967			263,932		263,932	13,216						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/20/2019	03/20/2021		7,312,945	2,992.07	266,191			364,049		364,049	17,501						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/04/2019	10/06/2020		86,204,230	2,952.01	2,051,661			3,836,036		3,836,036	690,307						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/04/2019	10/06/2020		32,113,096	2,952.01	725,756						(1,618,708)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/04/2019	10/06/2020		36,808,977	962.44	1,604,871			2,154,844		2,154,844	(1,265,082)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/04/2019	10/06/2020		5,062,340	502.91	191,863			27		27	(186,864)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/04/2019	10/06/2020		25,192,893	141.90	503,858			1,360,397		1,360,397	857,157						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/04/2019	10/06/2020		13,775,329	93.59	369,179			0		0	(285,656)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/04/2019	10/06/2020		411,809	64.17	9,678			2,692		2,692	(9,341)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	10/04/2019	04/06/2021		6,128,554	2,952.01	223,692			311,706		311,706	11,046						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/04/2019	10/06/2020		58,513,233	2,952.01	1,164,393			1,986,540		1,986,540	460,213						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/04/2019	10/06/2020		74,757,556	2,952.01	1,611,025			2,761,455		2,761,455	645,841						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/04/2019	10/06/2020		67,323,752	2,952.01	1,521,517			2,620,910		2,620,910	616,862						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/04/2019	10/06/2020		144,869,257	2,952.01	3,469,619			6,000,095		6,000,095	1,423,386						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/04/2019	10/06/2020		126,486,867	2,952.01	3,225,415			5,615,953		5,615,953	1,344,902						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/04/2019	10/06/2020		73,196,689	2,952.01	1,943,372			3,395,285		3,395,285	818,218						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/04/2019	10/06/2020		46,099,258	2,952.01	1,286,169			2,252,698		2,252,698	547,129						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	10/04/2019	10/06/2020		87,225,349	2,952.01	2,555,703			4,564,833		4,564,833	1,120,809						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/04/2019	10/06/2020		47,785,658	2,952.01	1,567,370			2,831,115		2,831,115	710,165						0002

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**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....		10/04/2019.....	10/06/2020.....	.....	68,839,034	2,952.01	.....	2,395,598	.....	4,382,912	.....	4,382,912	.....	1,114,297	.....	.....	.....	.....	0002	
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		10/18/2019.....	10/20/2020.....	.....	68,286,045	2,986.20	.....	1,536,436	.....	2,938,678	.....	2,938,678	.....	610,171	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....		10/18/2019.....	10/20/2020.....	.....	24,823,296	2,986.20	.....	583,347	.....	.....	.....	.....	.....	(1,057,987)	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		10/18/2019.....	10/20/2020.....	.....	39,398,489	970.32	.....	1,705,955	.....	1,965,809	.....	1,965,809	.....	(1,445,483)	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	10/20/2020.....	.....	4,818,872	501.13	.....	185,527	.....	3,191	.....	3,191	.....	(191,826)	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....		10/18/2019.....	10/20/2020.....	.....	21,081,624	140.46	.....	419,524	.....	1,157,557	.....	1,157,557	.....	683,155	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	10/20/2020.....	.....	14,059,569	94.67	.....	355,707	.....	338	.....	338	.....	(250,029)	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....		10/18/2019.....	10/20/2020.....	.....	517,244	66.27	.....	10,810	.....	2,014	.....	2,014	.....	(10,612)	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	04/20/2021.....	.....	7,344,335	2,986.20	.....	265,865	.....	363,820	.....	363,820	.....	14,186	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....		10/18/2019.....	10/20/2020.....	.....	54,225,950	2,986.20	.....	1,065,540	.....	1,723,684	.....	1,723,684	.....	364,689	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		10/18/2019.....	10/20/2020.....	.....	67,731,414	2,986.20	.....	1,462,999	.....	2,371,961	.....	2,371,961	.....	504,578	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	10/20/2020.....	.....	72,544,684	2,986.20	.....	1,639,510	.....	2,673,868	.....	2,673,868	.....	570,530	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....		10/18/2019.....	10/20/2020.....	.....	73,312,418	2,986.20	.....	1,748,501	.....	2,869,873	.....	2,869,873	.....	614,632	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	10/20/2020.....	.....	68,406,965	2,986.20	.....	1,669,130	.....	2,740,217	.....	2,740,217	.....	587,722	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	10/20/2020.....	.....	60,562,182	2,986.20	.....	1,520,111	.....	2,508,585	.....	2,508,585	.....	539,206	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	10/20/2020.....	.....	74,592,842	2,986.20	.....	1,931,955	.....	3,191,177	.....	3,191,177	.....	687,383	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	10/20/2020.....	.....	71,043,482	2,986.20	.....	2,024,739	.....	3,390,651	.....	3,390,651	.....	735,807	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		10/18/2019.....	10/20/2020.....	.....	53,751,600	2,986.20	.....	1,752,915	.....	2,968,780	.....	2,968,780	.....	650,910	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		10/18/2019.....	10/20/2020.....	.....	56,737,800	2,986.20	.....	1,963,729	.....	3,354,834	.....	3,354,834	.....	739,052	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		11/06/2019.....	11/06/2020.....	.....	97,445,992	3,076.78	.....	2,143,812	.....	3,070,960	.....	3,070,960	.....	171,872	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		11/06/2019.....	11/06/2020.....	.....	33,842,857	3,076.78	.....	778,386	.....	.....	.....	.....	.....	(1,356,395)	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....		11/06/2019.....	11/06/2020.....	.....	44,512,193	992.65	.....	1,909,573	.....	1,339,957	.....	1,339,957	.....	(1,753,976)	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....		11/06/2019.....	11/06/2020.....	.....	7,257,379	502.09	.....	277,958	.....	10,971	.....	10,971	.....	(281,373)	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....		11/06/2019.....	11/06/2020.....	.....	26,226,397	140.45	.....	514,053	.....	1,430,724	.....	1,430,724	.....	841,665	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....		11/06/2019.....	11/06/2020.....	.....	17,437,872	92.21	.....	444,674	.....	9,397	.....	9,397	.....	(395,259)	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....		11/06/2019.....	11/06/2020.....	.....	543,914	68.21	.....	11,966	.....	1,364	.....	1,364	.....	(9,778)	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....		11/06/2019.....	05/06/2021.....	.....	10,694,734	3,076.78	.....	397,844	.....	518,982	.....	518,982	.....	30,260	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....	.....	32,409,907	3,076.78	.....	603,204	.....	881,472	.....	881,472	.....	161,528	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....	.....	53,535,972	3,076.78	.....	1,108,801	.....	1,629,059	.....	1,629,059	.....	299,377	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....	.....	80,613,726	3,076.78	.....	1,734,070	.....	2,549,794	.....	2,549,794	.....	469,047	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....	.....	80,138,817	3,076.78	.....	1,763,966	.....	2,598,630	.....	2,598,630	.....	478,334	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		11/06/2019.....	11/06/2020.....	.....	31,961,283	3,076.78	.....	728,717	.....	1,074,425	.....	1,074,425	.....	197,951	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....	.....	79,380,924	3,076.78	.....	1,874,220	.....	2,762,433	.....	2,762,433	.....	509,387	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....		11/06/2019.....	11/06/2020.....	.....	50,729,825	3,076.78	.....	1,209,399	.....	1,785,317	.....	1,785,317	.....	329,299	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....	.....	45,691,582	3,076.78	.....	1,124,538	.....	1,661,663	.....	1,661,663	.....	306,735	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....	.....	69,842,906	3,076.78	.....	1,733,013	.....	2,567,205	.....	2,567,205	.....	474,013	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		11/06/2019.....	11/06/2020.....	.....	46,559,374	3,076.78	.....	1,177,952	.....	1,747,575	.....	1,747,575	.....	322,833	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....	.....	60,920,244	3,076.78	.....	1,590,815	.....	2,357,292	.....	2,357,292	.....	435,767	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....	.....	50,151,514	3,076.78	.....	1,389,806	.....	2,074,981	.....	2,074,981	.....	384,113	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....	.....	71,688,974	3,076.78	.....	2,158,609	.....	3,235,400	.....	3,235,400	.....	604,928	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....	.....	47,382,412	3,076.78	.....	1,535,752	.....	2,312,242	.....	2,312,242	.....	435,799	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....		11/06/2019.....	11/06/2020.....	.....	80,919,314	3,076.78	.....	2,760,295	.....	4,180,869	.....	4,180,869	.....	792,023	.....	.....	.....	.....	.....	0002

QE061

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	11/20/2019.....	11/20/2020.....		.75,930,000	3,108.46	.....	1,735,001		.....	.....	1,045,735	.....	1,045,735	.....	(1,102,920)			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	11/20/2019.....	11/20/2020.....		.25,552,926	3,108.46	.....	610,715		.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	11/20/2019.....	11/20/2020.....		.37,164,072	1,002.17	.....	1,620,354		.....	.....	924,783	.....	924,783	.....	(1,434,162)			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/20/2019.....	11/20/2020.....		.5,257,131	501.80	.....	199,245		.....	.....	13,237	.....	13,237	.....	(205,870)			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	11/20/2019.....	11/20/2020.....		.26,053,011	138.76	.....	531,481		.....	.....	1,454,852	.....	1,454,852	.....	786,853			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	11/20/2019.....	11/20/2020.....		.13,645,271	93.27	.....	338,403		.....	.....	11,676	.....	11,676	.....	(275,045)			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	11/20/2019.....	11/20/2020.....		.568,896	67.88	.....	12,800		.....	.....	2,484	.....	2,484	.....	(9,476)			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/20/2019.....	05/20/2021.....		.8,903,111	3,108.46	.....	333,867		.....	.....	425,439	.....	425,439	.....	27,830			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....		.23,711,530	3,108.46	.....	450,519		.....	.....	620,609	.....	620,609	.....	102,333			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....		.38,532,216	3,108.46	.....	805,323		.....	.....	1,111,174	.....	1,111,174	.....	183,780			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....		.53,443,060	3,108.46	.....	1,159,714		.....	.....	1,601,623	.....	1,601,623	.....	265,227			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....		.51,933,752	3,108.46	.....	1,178,896		.....	.....	1,634,198	.....	1,634,198	.....	271,171			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....		109,348,242	3,108.46	.....	2,591,553		.....	.....	3,603,393	.....	3,603,393	.....	602,078			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....		.35,704,118	3,108.46	.....	874,751		.....	.....	1,216,091	.....	1,216,091	.....	204,172			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....		.68,038,508	3,108.46	.....	1,701,966		.....	.....	2,367,355	.....	2,367,355	.....	398,674			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....		.58,029,728	3,108.46	.....	1,479,758		.....	.....	2,061,526	.....	2,061,526	.....	348,188			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....		.53,045,983	3,108.46	.....	1,405,719		.....	.....	1,961,527	.....	1,961,527	.....	333,131			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....		.51,582,239	3,108.46	.....	1,428,828		.....	.....	2,000,125	.....	2,000,125	.....	341,842			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....		.63,551,546	3,108.46	.....	1,855,705		.....	.....	2,599,598	.....	2,599,598	.....	447,350			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....		.47,829,731	3,108.46	.....	1,497,071		.....	.....	2,106,539	.....	2,106,539	.....	365,759			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/20/2019.....	11/20/2020.....		.50,685,252	3,108.46	.....	1,697,956		.....	.....	2,404,676	.....	2,404,676	.....	421,016			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	11/20/2019.....	11/20/2020.....		.30,748,908	3,108.46	.....	1,088,511		.....	.....	1,530,322	.....	1,530,322	.....	269,257			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/06/2019.....	12/06/2020.....		.70,549,546	3,145.91	.....	1,650,859		.....	.....	1,147,284	.....	1,147,284	.....	(681,320)			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	12/06/2019.....	12/06/2020.....		.23,952,114	3,145.91	.....	582,036		.....	.....	.....	.....	.....	.....	(767,930)			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	12/06/2019.....	12/06/2020.....		.40,216,076	1,013.88	.....	1,737,334		.....	.....	800,204	.....	800,204	.....	(1,469,056)			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	12/06/2019.....	12/06/2020.....		.7,591,188	503.75	.....	289,225		.....	.....	20,678	.....	20,678	.....	(281,094)			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	12/06/2019.....	12/06/2020.....		.56,618,008	3,145.91	.....	1,958,983		.....	.....	2,462,225	.....	2,462,225	.....	347,276			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	12/06/2019.....	12/06/2020.....		.27,096,224	137.62	.....	558,182		.....	.....	1,512,002	.....	1,512,002	.....	781,232			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....		.61,030,654	3,145.91	.....	1,850,065		.....	.....	2,307,712	.....	2,307,712	.....	321,110			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/06/2019.....	12/06/2020.....		.625,850	68.69	.....	12,955		.....	.....	2,582	.....	2,582	.....	(9,180)			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	12/06/2019.....	12/06/2020.....		.48,231,991	3,145.91	.....	1,572,363		.....	.....	1,969,554	.....	1,969,554	.....	276,045			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....		.64,176,564	3,145.91	.....	1,759,177		.....	.....	2,187,428	.....	2,187,428	.....	301,616			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....		.58,199,335	3,145.91	.....	1,542,977		.....	.....	1,909,994	.....	1,909,994	.....	262,529			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....		.45,930,286	3,145.91	.....	1,314,207		.....	.....	1,637,457	.....	1,637,457	.....	226,655			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....		.52,851,288	3,145.91	.....	1,321,894		.....	.....	1,632,932	.....	1,632,932	.....	223,349			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....		.55,682,607	3,145.91	.....	1,337,132		.....	.....	1,648,285	.....	1,648,285	.....	224,686			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....		.59,457,699	3,145.91	.....	1,320,622		.....	.....	1,623,644	.....	1,623,644	.....	219,955			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....		.49,701,922	3,145.91	.....	1,138,851		.....	.....	1,406,308	.....	1,406,308	.....	191,030			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....		.54,109,652	3,145.91	.....	1,126,156		.....	.....	1,387,818	.....	1,387,818	.....	187,124			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....		.27,998,599	3,145.91	.....	781,546		.....	.....	971,924	.....	971,924	.....	134,224			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....		.28,313,190	3,145.91	.....	722,378		.....	.....	893,000	.....	893,000	.....	122,345			.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....		.47,135,627	3,145.91	.....	919,728		.....	.....	1,129,933	.....	1,129,933	.....	151,593			.....	0002

QE062

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/06/2019.....	12/06/2020.....	.....	30,331,455	3,145.91	743,500	.....	.....	917,542	.....	917,542	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/06/2019.....	06/06/2021.....	.....	10,334,559	3,145.91	389,613	.....	.....	471,716	.....	471,716	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/06/2019.....	12/06/2020.....	.....	16,249,747	92.98	399,744	.....	.....	24,884	.....	24,884	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/20/2019.....	12/20/2020.....	.....	69,937,642	3,221.22	1,510,653	.....	.....	155,479	.....	155,479	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	12/20/2019.....	12/20/2020.....	.....	25,927,082	3,221.22	606,694	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	12/20/2019.....	12/20/2020.....	.....	6,469,936	507.44	249,093	.....	.....	14,136	.....	14,136	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	12/20/2019.....	12/20/2020.....	.....	41,115,981	1,038.15	1,784,434	.....	.....	458,375	.....	458,375	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019.....	12/20/2020.....	.....	52,828,008	3,221.22	1,817,844	.....	.....	2,051,826	.....	2,051,826	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019.....	12/20/2020.....	.....	53,150,130	3,221.22	1,605,684	.....	.....	1,806,374	.....	1,806,374	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	12/20/2019.....	12/20/2020.....	.....	45,428,002	3,221.22	1,476,411	.....	.....	1,661,633	.....	1,661,633	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019.....	12/20/2020.....	.....	71,188,962	3,221.22	1,759,252	.....	.....	1,973,296	.....	1,973,296	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019.....	12/20/2020.....	.....	49,284,666	3,221.22	1,341,109	.....	.....	1,503,120	.....	1,503,120	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019.....	12/20/2020.....	.....	44,774,958	3,221.22	1,281,082	.....	.....	1,438,392	.....	1,438,392	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019.....	12/20/2020.....	.....	49,284,666	3,221.22	1,291,843	.....	.....	1,448,920	.....	1,448,920	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019.....	12/20/2020.....	.....	52,321,759	3,221.22	1,198,789	.....	.....	1,343,859	.....	1,343,859	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019.....	12/20/2020.....	.....	46,309,102	3,221.22	1,111,920	.....	.....	1,243,477	.....	1,243,477	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019.....	12/20/2020.....	.....	35,111,298	3,221.22	902,784	.....	.....	1,012,768	.....	1,012,768	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019.....	12/20/2020.....	.....	29,957,346	3,221.22	836,202	.....	.....	938,125	.....	938,125	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019.....	12/20/2020.....	.....	42,520,104	3,221.22	952,963	.....	.....	1,067,103	.....	1,067,103	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	12/20/2019.....	12/20/2020.....	.....	45,985,754	3,221.22	970,299	.....	.....	1,085,874	.....	1,085,874	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	12/20/2019.....	12/20/2020.....	.....	45,899,914	3,221.22	909,303	.....	.....	1,014,929	.....	1,014,929	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/20/2019.....	12/20/2020.....	.....	24,548,569	139.52	505,702	.....	.....	1,354,316	.....	1,354,316	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/20/2019.....	12/20/2020.....	.....	15,581,187	92.00	403,553	.....	.....	44,783	.....	44,783	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	12/20/2019.....	12/20/2020.....	.....	301,284	69.18	6,869	.....	.....	1,202	.....	1,202	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/20/2019.....	06/20/2021.....	.....	8,381,419	3,221.22	310,113	.....	.....	347,983	.....	347,983	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/06/2020.....	01/06/2021.....	.....	54,072,830	3,246.28	1,251,786	.....	.....	268,336	.....	268,336	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	01/06/2020.....	01/06/2021.....	.....	27,667,374	3,246.28	697,218	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/06/2020.....	01/06/2021.....	.....	41,125,207	1,046.23	1,784,834	.....	.....	423,423	.....	423,423	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	01/06/2020.....	01/06/2021.....	.....	6,482,467	507.73	246,982	.....	.....	18,309	.....	18,309	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	01/06/2020.....	01/06/2021.....	.....	24,300,482	147.39	478,721	.....	.....	1,285,108	.....	1,285,108	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	01/06/2020.....	01/06/2021.....	.....	13,338,991	92.79	322,804	.....	.....	40,326	.....	40,326	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/06/2020.....	01/06/2021.....	.....	697,974	69.54	16,682	.....	.....	2,816	.....	2,816	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/06/2020.....	07/06/2021.....	.....	6,380,271	3,246.28	230,335	.....	.....	254,180	.....	254,180	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/06/2020.....	01/06/2021.....	.....	37,179,002	3,246.28	738,747	.....	.....	797,951	.....	797,951	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	01/06/2020.....	01/06/2021.....	.....	55,828,368	3,246.28	1,240,022	.....	.....	1,341,999	.....	1,341,999	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/06/2020.....	01/06/2021.....	.....	50,281,680	3,246.28	1,180,111	.....	.....	1,278,546	.....	1,278,546	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/06/2020.....	01/06/2021.....	.....	54,963,387	3,246.28	1,374,085	.....	.....	1,487,958	.....	1,487,958	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	01/06/2020.....	01/06/2021.....	.....	78,559,976	3,246.28	2,059,037	.....	.....	2,232,839	.....	2,232,839	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/06/2020.....	01/06/2021.....	.....	35,064,515	3,246.28	939,729	.....	.....	1,015,367	.....	1,015,367	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	01/06/2020.....	01/06/2021.....	.....	68,821,136	3,246.28	1,886,465	.....	.....	2,047,716	.....	2,047,716	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	01/06/2020.....	01/06/2021.....	.....	60,705,436	3,246.28	1,724,779	.....	.....	1,870,128	.....	1,870,128	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/06/2020.....	01/06/2021.....	.....	63,812,949	3,246.28	1,911,198	.....	.....	2,081,563	.....	2,081,563	.....	.....	.....	.....	.....	.....	0002

QE063

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE DB - PART A - SECTION 1**  
 Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2020.....	01/06/2021.....	.....	.18,828,424	3,246.28	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2020.....	01/06/2021.....	.....	.64,600,972	3,246.28	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	GOLDMAN SACHS.....	01/13/2020.....	01/06/2021.....	.....	.14,748,619	3,246.28	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/13/2020.....	01/06/2021.....	.....	.54,951,135	3,246.28	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/17/2020.....	01/20/2021.....	.....	.57,706,548	3,329.62	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	01/17/2020.....	01/20/2021.....	.....	.24,997,672	3,329.62	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	01/17/2020.....	01/20/2021.....	.....	.36,587,994	1,073.09	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	01/17/2020.....	01/20/2021.....	.....	.4,872,040	513.49	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	01/17/2020.....	01/20/2021.....	.....	.20,538,300	146.58	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	01/17/2020.....	01/20/2021.....	.....	.12,213,670	95.19	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/17/2020.....	01/20/2021.....	.....	.253,772	70.38	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/17/2020.....	01/20/2021.....	.....	.4,668,614	3,329.62	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/17/2020.....	01/20/2021.....	.....	.51,518,078	3,329.62	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/17/2020.....	01/20/2021.....	.....	.64,594,628	3,329.62	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/17/2020.....	01/20/2021.....	.....	.54,408,570	3,329.62	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/17/2020.....	01/20/2021.....	.....	.62,480,974	3,329.62	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/17/2020.....	01/20/2021.....	.....	.77,580,146	3,329.62	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/17/2020.....	01/20/2021.....	.....	.43,618,022	3,329.62	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/17/2020.....	01/20/2021.....	.....	.61,211,484	3,329.62	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/17/2020.....	01/20/2021.....	.....	.50,277,262	3,329.62	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/17/2020.....	01/20/2021.....	.....	.49,611,338	3,329.62	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/17/2020.....	01/20/2021.....	.....	.67,258,324	3,329.62	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	02/06/2020.....	02/06/2021.....	.....	.75,773,831	3,345.78	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	02/06/2020.....	02/06/2021.....	.....	.36,173,381	3,345.78	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	02/06/2020.....	02/06/2021.....	.....	.55,765,057	1,076.57	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	02/06/2020.....	02/06/2021.....	.....	.8,705,326	515.04	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	02/06/2020.....	02/06/2021.....	.....	.35,522,156	147.40	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	02/06/2020.....	02/06/2021.....	.....	.22,104,263	96.21	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/06/2020.....	02/06/2021.....	.....	.894,750	69.62	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	02/06/2020.....	08/06/2021.....	.....	.10,646,465	3,345.78	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/06/2020.....	02/06/2021.....	.....	.59,074,747	3,345.78	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/06/2020.....	02/06/2021.....	.....	.54,536,214	3,345.78	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/06/2020.....	02/06/2021.....	.....	.47,510,076	3,345.78	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/06/2020.....	02/06/2021.....	.....	.46,171,764	3,345.78	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/06/2020.....	02/06/2021.....	.....	.58,483,054	3,345.78	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/06/2020.....	02/06/2021.....	.....	.54,459,659	3,345.78	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/06/2020.....	02/06/2021.....	.....	.73,272,582	3,345.78	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	02/06/2020.....	02/06/2021.....	.....	.96,236,313	3,345.78	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	02/06/2020.....	02/06/2021.....	.....	.83,125,581	3,345.78	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/06/2020.....	02/06/2021.....	.....	.63,610,412	3,345.78	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	02/06/2020.....	02/06/2021.....	.....	.54,451,014	3,345.78	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	02/06/2020.....	02/06/2021.....	.....	.83,864,775	3,345.78	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002

QE064

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE DB - PART A - SECTION 1**  
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of 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 Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	.....	02/20/2020.....	02/20/2021.....	.....	57,969,791	3,373.23	.....	1,269,538	.....	52,724	.....	52,724	.....	(1,216,815)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	.....	02/20/2020.....	02/20/2021.....	.....	29,028,521	3,373.23	.....	714,102	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	.....	02/20/2020.....	02/20/2021.....	.....	46,288,808	1,083.25	.....	1,916,357	.....	259,270	.....	259,270	.....	(1,657,087)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	.....	02/20/2020.....	02/20/2021.....	.....	7,384,743	519.80	.....	273,235	.....	10,393	.....	10,393	.....	(262,843)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	.....	02/20/2020.....	02/20/2021.....	.....	26,443,449	152.41	.....	560,601	.....	1,289,367	.....	1,289,367	.....	728,766	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	.....	02/20/2020.....	02/20/2021.....	.....	18,673,738	100.02	.....	448,173	.....	23,818	.....	23,818	.....	(424,355)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	.....	02/20/2020.....	02/20/2021.....	.....	287,808	68.58	.....	6,044	.....	2,213	.....	2,213	.....	(3,831)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	.....	02/20/2020.....	08/20/2021.....	.....	9,734,278	3,373.23	.....	359,195	.....	358,874	.....	358,874	.....	(321)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	.....	02/20/2020.....	02/20/2021.....	.....	50,476,754	3,373.23	.....	974,201	.....	897,148	.....	897,148	.....	(77,054)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	.....	02/20/2020.....	02/20/2021.....	.....	50,935,773	3,373.23	.....	1,059,932	.....	978,980	.....	978,980	.....	(80,952)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	.....	02/20/2020.....	02/20/2021.....	.....	55,320,972	3,373.23	.....	1,195,465	.....	1,102,752	.....	1,102,752	.....	(92,713)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	.....	02/20/2020.....	02/20/2021.....	.....	57,920,684	3,373.23	.....	1,309,680	.....	1,209,133	.....	1,209,133	.....	(100,547)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	.....	02/20/2020.....	02/20/2021.....	.....	61,422,073	3,373.23	.....	1,480,988	.....	1,367,713	.....	1,367,713	.....	(113,275)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	.....	02/20/2020.....	02/20/2021.....	.....	73,873,737	3,373.23	.....	1,884,586	.....	1,745,907	.....	1,745,907	.....	(138,680)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	.....	02/20/2020.....	02/20/2021.....	.....	91,072,605	3,373.23	.....	2,449,853	.....	2,274,450	.....	2,274,450	.....	(175,403)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	.....	02/20/2020.....	02/20/2021.....	.....	60,043,494	3,373.23	.....	1,699,796	.....	1,578,444	.....	1,578,444	.....	(121,352)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	.....	02/20/2020.....	02/20/2021.....	.....	66,115,308	3,373.23	.....	2,017,118	.....	1,879,023	.....	1,879,023	.....	(138,094)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	.....	02/20/2020.....	02/20/2021.....	.....	81,626,710	3,373.23	.....	2,669,195	.....	2,487,862	.....	2,487,862	.....	(181,334)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	.....	03/06/2020.....	03/05/2021.....	.....	65,970,884	2,972.37	.....	1,510,733	.....	2,486,682	.....	2,486,682	.....	975,949	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	.....	03/06/2020.....	03/05/2021.....	.....	27,572,995	2,972.37	.....	463,226	.....	.....	.....	.....	.....	(463,226)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	.....	03/06/2020.....	03/05/2021.....	.....	44,971,946	1,001.62	.....	1,722,426	.....	1,586,477	.....	1,586,477	.....	(135,949)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	.....	03/06/2020.....	03/05/2021.....	.....	7,392,002	501.30	.....	237,283	.....	65,773	.....	65,773	.....	(171,510)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	.....	03/06/2020.....	03/05/2021.....	.....	29,292,121	157.55	.....	597,559	.....	1,207,657	.....	1,207,657	.....	610,098	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	.....	03/06/2020.....	03/05/2021.....	.....	23,666,636	91.47	.....	721,834	.....	176,519	.....	176,519	.....	(545,315)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	.....	03/06/2020.....	03/05/2021.....	.....	652,228	61.75	.....	15,780	.....	14,773	.....	14,773	.....	(1,007)	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	.....	03/06/2020.....	09/03/2021.....	.....	7,814,527	2,972.37	.....	288,356	.....	386,734	.....	386,734	.....	98,378	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	.....	03/06/2020.....	03/05/2021.....	.....	72,417,877	2,972.37	.....	1,369,584	.....	1,864,875	.....	1,864,875	.....	495,291	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	.....	03/06/2020.....	03/05/2021.....	.....	51,422,001	2,972.37	.....	1,065,060	.....	1,457,610	.....	1,457,610	.....	392,550	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	.....	03/06/2020.....	03/05/2021.....	.....	58,258,452	2,972.37	.....	1,270,750	.....	1,737,337	.....	1,737,337	.....	466,587	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	.....	03/06/2020.....	03/05/2021.....	.....	54,661,056	2,972.37	.....	1,252,417	.....	1,710,396	.....	1,710,396	.....	457,980	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	.....	03/06/2020.....	03/05/2021.....	.....	43,099,365	2,972.37	.....	1,009,116	.....	1,380,204	.....	1,380,204	.....	371,089	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	.....	03/06/2020.....	03/05/2021.....	.....	76,165,999	2,972.37	.....	1,851,746	.....	2,522,650	.....	2,522,650	.....	670,904	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	.....	03/06/2020.....	03/05/2021.....	.....	81,740,175	2,972.37	.....	2,093,690	.....	2,856,101	.....	2,856,101	.....	762,411	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	.....	03/06/2020.....	03/05/2021.....	.....	58,852,926	2,972.37	.....	1,583,885	.....	2,163,036	.....	2,163,036	.....	579,151	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	.....	03/06/2020.....	03/05/2021.....	.....	57,468,341	2,972.37	.....	1,649,341	.....	2,257,076	.....	2,257,076	.....	607,735	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	.....	03/06/2020.....	03/05/2021.....	.....	42,340,921	2,972.37	.....	1,312,569	.....	1,799,128	.....	1,799,128	.....	486,559	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	.....	03/06/2020.....	03/05/2021.....	.....	61,185,023	2,972.37	.....	1,957,921	.....	2,686,719	.....	2,686,719	.....	728,799	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	.....	03/06/2020.....	03/05/2021.....	.....	80,441,567	2,972.37	.....	2,718,925	.....	3,759,298	.....	3,759,298	.....	1,040,373	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	.....	03/20/2020.....	03/19/2021.....	.....	63,854,473	2,304.92	.....	1,713,854	.....	2,808,674	.....	2,808,674	.....	1,094,820	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	.....	03/20/2020.....	03/19/2021.....	.....	27,722,687	2,304.92	.....	415,840	.....	1,964,896	.....	1,964,896	.....	1,549,056	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	.....	03/20/2020.....	03/19/2021.....	.....	44,141,172	952.85	.....	1,787,717	.....	3,239,015	.....	3,239,015	.....	1,451,298	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	.....	03/20/2020.....	03/19/2021.....	.....	7,536,866	482.58	.....	240,426	.....	225,514	.....	225,514	.....	(14,912)	.....	.....	.....	.....	0002

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Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE DB - PART A - SECTION 1**  
 Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	04/20/2020.....	04/20/2021.....	.....	.48,964,401	2,823.16 .....	.....	573,459	.....	797,609	.....	797,609	.....	224,149	.....	.....	.....	.....	0002.....	
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	04/20/2020.....	04/20/2021.....	.....	.45,959,888	2,823.16 .....	.....	869,073	.....	1,232,262	.....	1,232,262	.....	363,189	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	04/20/2020.....	04/20/2021.....	.....	.64,351,602	2,823.16 .....	.....	1,339,253	.....	1,899,127	.....	1,899,127	.....	559,874	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	04/20/2020.....	04/20/2021.....	.....	.45,452,876	2,823.16 .....	.....	1,009,537	.....	1,428,726	.....	1,428,726	.....	419,189	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	04/20/2020.....	04/20/2021.....	.....	.50,058,175	2,823.16 .....	.....	1,150,837	.....	1,631,048	.....	1,631,048	.....	480,210	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	04/20/2020.....	04/20/2021.....	.....	.59,568,676	2,823.16 .....	.....	1,430,246	.....	2,032,058	.....	2,032,058	.....	601,812	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/20/2020.....	04/20/2021.....	.....	.68,997,422	2,823.16 .....	.....	1,752,534	.....	2,485,257	.....	2,485,257	.....	732,723	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/20/2020.....	04/20/2021.....	.....	.62,894,427	2,823.16 .....	.....	1,672,992	.....	2,384,961	.....	2,384,961	.....	711,969	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/20/2020.....	04/20/2021.....	.....	.53,546,878	2,823.16 .....	.....	1,520,731	.....	2,172,408	.....	2,172,408	.....	651,676	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/20/2020.....	04/20/2021.....	.....	.70,524,463	2,823.16 .....	.....	2,186,258	.....	3,126,663	.....	3,126,663	.....	940,404	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	04/20/2020.....	04/20/2021.....	.....	.68,967,557	2,823.16 .....	.....	2,331,103	.....	3,341,142	.....	3,341,142	.....	1,010,039	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/06/2020.....	05/06/2021.....	.....	.72,383,159	2,848.42 .....	.....	1,534,523	.....	2,582,044	.....	2,582,044	.....	1,047,521	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	.30,105,542	2,848.42 .....	.....	406,425	.....	852,724	.....	852,724	.....	446,299	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	05/06/2020.....	05/06/2021.....	.....	.46,066,031	978.39 .....	.....	1,824,215	.....	2,521,819	.....	2,521,819	.....	697,604	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	05/06/2020.....	05/06/2021.....	.....	.8,240,168	487.17 .....	.....	248,853	.....	215,278	.....	215,278	.....	(33,575)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	05/06/2020.....	05/06/2021.....	.....	.27,584,985	158.95 .....	.....	573,768	.....	991,366	.....	991,366	.....	417,598	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	05/06/2020.....	05/06/2021.....	.....	.16,775,244	72.38 .....	.....	528,420	.....	662,478	.....	662,478	.....	134,058	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/06/2020.....	05/06/2021.....	.....	.209,848	55.06 .....	.....	5,414	.....	6,937	.....	6,937	.....	1,523	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/06/2020.....	11/05/2021.....	.....	.9,813,324	2,848.42 .....	.....	266,922	.....	358,364	.....	358,364	.....	91,441	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/06/2020.....	05/06/2021.....	.....	.61,995,495	2,848.42 .....	.....	725,949	.....	968,747	.....	968,747	.....	242,798	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	100,665,609	2,848.42 .....	.....	1,731,448	.....	2,345,918	.....	2,345,918	.....	614,470	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/06/2020.....	05/06/2021.....	.....	.66,368,186	2,848.42 .....	.....	1,288,354	.....	1,748,733	.....	1,748,733	.....	460,378	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/06/2020.....	05/06/2021.....	.....	.58,852,922	2,848.42 .....	.....	1,230,026	.....	1,684,521	.....	1,684,521	.....	454,495	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	.57,569,393	2,848.42 .....	.....	1,347,124	.....	1,843,172	.....	1,843,172	.....	496,048	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	.67,172,079	2,848.42 .....	.....	1,652,433	.....	2,276,692	.....	2,276,692	.....	624,259	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/06/2020.....	05/06/2021.....	.....	.73,345,009	2,848.42 .....	.....	1,915,088	.....	2,623,119	.....	2,623,119	.....	708,031	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	.61,669,300	2,848.42 .....	.....	1,695,906	.....	2,343,471	.....	2,343,471	.....	647,565	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	.62,171,990	2,848.42 .....	.....	1,802,988	.....	2,501,052	.....	2,501,052	.....	698,064	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	.71,594,944	2,848.42 .....	.....	2,255,241	.....	3,118,072	.....	3,118,072	.....	862,831	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	05/06/2020.....	05/06/2021.....	.....	.84,473,948	2,848.42 .....	.....	2,901,680	.....	4,051,145	.....	4,051,145	.....	1,149,464	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/20/2020.....	05/20/2021.....	.....	.65,215,808	2,971.61 .....	.....	1,421,705	.....	2,157,327	.....	2,157,327	.....	735,623	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	05/20/2020.....	05/20/2021.....	.....	.25,675,205	2,971.61 .....	.....	364,588	.....	850,838	.....	850,838	.....	486,250	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/20/2020.....	05/20/2021.....	.....	.40,026,500	987.23 .....	.....	1,609,065	.....	1,975,420	.....	1,975,420	.....	366,355	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	05/20/2020.....	05/20/2021.....	.....	.7,186,678	488.95 .....	.....	214,882	.....	176,964	.....	176,964	.....	(37,918)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	05/20/2020.....	05/20/2021.....	.....	.22,458,154	164.65 .....	.....	473,868	.....	701,455	.....	701,455	.....	227,587	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/20/2020.....	05/20/2021.....	.....	.16,078,754	72.86 .....	.....	524,168	.....	655,126	.....	655,126	.....	130,958	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/20/2020.....	05/20/2021.....	.....	.264,778	57.78 .....	.....	8,367	.....	8,540	.....	8,540	.....	172	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/20/2020.....	11/19/2021.....	.....	.7,131,864	2,971.61 .....	.....	201,898	.....	254,167	.....	254,167	.....	52,269	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/20/2020.....	05/20/2021.....	.....	.63,889,615	2,971.61 .....	.....	754,740	.....	942,710	.....	942,710	.....	187,970	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/20/2020.....	05/20/2021.....	.....	.73,691,019	2,971.61 .....	.....	1,290,610	.....	1,632,071	.....	1,632,071	.....	341,462	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	05/20/2020.....	05/20/2021.....	.....	.57,053,637	2,971.61 .....	.....	1,123,957	.....	1,430,610	.....	1,430,610	.....	306,654	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/20/2020.....	05/20/2021.....	.....	.64,186,776	2,971.61 .....	.....	1,368,018	.....	1,749,665	.....	1,749,665	.....	381,647	.....	.....	.....	.....	.....	0002.....

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Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE DB - PART A - SECTION 1**  
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of 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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		05/20/2020.....	05/20/2021.....		.44,488,623	2,971.61.....		1,054,935	1,357,642		1,357,642	302,707							0002.....	
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		05/20/2020.....	05/20/2021.....		.55,359,287	2,971.61.....		1,389,518	1,789,025		1,789,025	399,507								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		05/20/2020.....	05/20/2021.....		.68,129,632	2,971.61.....		1,798,622	2,323,872		2,323,872	525,250								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		05/20/2020.....	05/20/2021.....		.60,229,439	2,971.61.....		1,686,424	2,183,416		2,183,416	496,991								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		05/20/2020.....	05/20/2021.....		.55,026,858	2,971.61.....		1,623,292	2,112,110		2,112,110	488,817								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....		05/20/2020.....	05/20/2021.....		.59,633,867	2,971.61.....		1,932,137	2,520,341		2,520,341	588,204								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....		05/20/2020.....	05/20/2021.....		.50,849,520	2,971.61.....		1,723,799	2,255,930		2,255,930	532,131								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....		05/20/2020.....	05/20/2021.....		.40,786,230	2,971.61.....		1,476,462	1,937,182		1,937,182	460,721								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		06/05/2020.....	06/06/2021.....		.64,670,759	3,193.93.....		1,377,487	1,613,788		1,613,788	236,301								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....		06/05/2020.....	06/06/2021.....		.23,101,852	3,193.93.....		360,389	333,172		333,172	(27,217)								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		06/05/2020.....	06/06/2021.....		.46,349,788	1,009.02.....		1,830,817	1,725,723		1,725,723	(105,093)								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....		06/05/2020.....	06/06/2021.....		.7,795,578	493.99.....		233,867	154,734		154,734	(79,133)								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....		06/05/2020.....	06/06/2021.....		.26,941,364	158.01.....		549,603	978,716		978,716	429,113								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		06/05/2020.....	06/06/2021.....		.18,029,482	84.59.....		557,111	362,037		362,037	(195,074)								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		06/05/2020.....	06/06/2021.....		.370,412	63.82.....		8,964	7,138		7,138	(1,826)								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/05/2020.....	12/06/2021.....		.9,581,790	3,193.93.....		268,393	307,783		307,783	39,391								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/05/2020.....	06/06/2021.....		.64,197,993	3,193.93.....		758,256	836,825		836,825	78,569								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/05/2020.....	06/06/2021.....		.52,792,616	3,193.93.....		913,960	1,019,939		1,019,939	105,979								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/05/2020.....	06/06/2021.....		.49,035,245	3,193.93.....		912,625	1,023,147		1,023,147	110,522								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/05/2020.....	06/06/2021.....		.72,821,604	3,193.93.....		1,435,355	1,608,975		1,608,975	173,619								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/05/2020.....	06/06/2021.....		.61,323,456	3,193.93.....		1,288,400	1,448,573		1,448,573	160,173								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/05/2020.....	06/06/2021.....		.61,507,852	3,193.93.....		1,439,981	1,620,361		1,620,361	180,380								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/05/2020.....	06/06/2021.....		.69,909,308	3,193.93.....		1,727,506	1,946,365		1,946,365	218,859								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/05/2020.....	06/06/2021.....		.57,490,740	3,193.93.....		1,489,575	1,686,075		1,686,075	196,499								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/05/2020.....	06/06/2021.....		.88,791,254	3,193.93.....		2,460,416	2,787,193		2,787,193	326,777								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/05/2020.....	06/06/2021.....		.53,977,417	3,193.93.....		1,538,985	1,741,730		1,741,730	202,745								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/05/2020.....	06/06/2021.....		.47,908,950	3,193.93.....		1,437,813	1,628,571		1,628,571	190,759								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/05/2020.....	06/06/2021.....		.86,236,110	3,193.93.....		2,829,443	3,222,029		3,222,029	392,586								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/05/2020.....	06/06/2021.....		.46,311,985	3,193.93.....		1,630,731	1,858,052		1,858,052	227,321								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		06/19/2020.....	06/20/2021.....		.63,242,419	3,097.74.....		1,403,982	1,828,450		1,828,450	424,468								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....		06/19/2020.....	06/20/2021.....		.23,830,709	3,097.74.....		321,715	599,178		599,178	277,463								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		06/19/2020.....	06/20/2021.....		.40,381,613	997.22.....		1,607,188	1,807,159		1,807,159	199,971								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....		06/19/2020.....	06/20/2021.....		.6,352,197	490.61.....		189,931	153,656		153,656	(36,275)								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....		06/19/2020.....	06/20/2021.....		.22,760,334	164.03.....		466,588	694,623		694,623	228,036								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....		06/19/2020.....	06/20/2021.....		.18,853,239	79.75.....		603,304	528,088		528,088	(75,216)								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		06/19/2020.....	06/20/2021.....		.632,711	61.04.....		16,450	16,891		16,891	440								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/19/2020.....	12/20/2021.....		.9,912,768	3,097.74.....		278,637	336,937		336,937	58,300								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/19/2020.....	06/20/2021.....		.53,281,128	3,097.74.....		634,580	739,136		739,136	104,556								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/19/2020.....	06/20/2021.....		.56,808,681	3,097.74.....		994,770	1,171,166		1,171,166	176,395								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/19/2020.....	06/20/2021.....		.57,308,190	3,097.74.....		1,146,892	1,352,855		1,352,855	205,963								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/19/2020.....	06/20/2021.....		.79,798,474	3,097.74.....		1,724,497	2,041,641		2,041,641	317,144								0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		06/19/2020.....	06/20/2021.....		.66,196,989	3,097.74.....		1,536,552	1,823,771		1,823,771	287,219								0002.....

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Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE DB - PART A - SECTION 1**  
 Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/19/2020...	06/20/2021....	.....	.49,563,840	3,097.74 .....	.....	1,234,627	.....	1,462,313	.....	1,462,313	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/19/2020...	06/20/2021....	.....	.66,601,410	3,097.74 .....	.....	1,765,670	.....	2,094,195	.....	2,094,195	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/19/2020...	06/20/2021....	.....	.63,503,670	3,097.74 .....	.....	1,804,291	.....	2,139,478	.....	2,139,478	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/19/2020...	06/20/2021....	.....	.46,775,874	3,097.74 .....	.....	1,389,716	.....	1,650,465	.....	1,650,465	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/19/2020...	06/20/2021....	.....	.54,210,450	3,097.74 .....	.....	1,751,648	.....	2,084,089	.....	2,084,089	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/19/2020...	06/20/2021....	.....	.91,387,213	3,097.74 .....	.....	3,207,691	.....	3,826,975	.....	3,826,975	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/06/2020...	07/06/2021....	.....	.68,318,921	3,179.72 .....	.....	1,516,680	.....	1,777,338	.....	1,777,338	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	07/06/2020...	07/06/2021....	.....	.20,927,536	3,179.72 .....	.....	336,933	.....	537,489	.....	537,489	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/06/2020...	07/06/2021....	.....	.40,322,529	1,005.73 .....	.....	1,624,998	.....	1,642,309	.....	1,642,309	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	07/06/2020...	07/06/2021....	.....	.8,276,555	492.09 .....	.....	246,641	.....	192,695	.....	192,695	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	07/06/2020...	07/06/2021....	.....	.26,924,883	167.98 .....	.....	557,347	.....	736,622	.....	736,622	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	07/06/2020...	07/06/2021....	.....	.20,582,640	80.34 .....	.....	607,231	.....	537,334	.....	537,334	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/06/2020...	07/06/2021....	.....	.725,789	62.78 .....	.....	19,596	.....	17,117	.....	17,117	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020...	01/06/2022....	.....	.6,359,440	3,179.72 .....	.....	201,028	.....	232,586	.....	232,586	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/06/2020...	07/06/2021....	.....	.64,925,412	3,179.72 .....	.....	779,754	.....	854,766	.....	854,766	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020...	07/06/2021....	.....	.53,814,518	3,179.72 .....	.....	947,831	.....	1,051,235	.....	1,051,235	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020...	07/06/2021....	.....	.63,513,808	3,179.72 .....	.....	1,277,463	.....	1,419,646	.....	1,419,646	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020...	07/06/2021....	.....	.56,812,961	3,179.72 .....	.....	1,233,453	.....	1,375,602	.....	1,375,602	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020...	07/06/2021....	.....	.76,122,859	3,179.72 .....	.....	1,736,476	.....	1,937,006	.....	1,937,006	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020...	07/06/2021....	.....	.74,457,820	3,179.72 .....	.....	1,802,698	.....	2,008,736	.....	2,008,736	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020...	07/06/2021....	.....	.51,829,436	3,179.72 .....	.....	1,322,324	.....	1,477,176	.....	1,477,176	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	07/06/2020...	07/06/2021....	.....	.47,893,957	3,179.72 .....	.....	1,259,611	.....	1,408,535	.....	1,408,535	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020...	07/06/2021....	.....	.46,741,884	3,179.72 .....	.....	1,281,313	.....	1,431,025	.....	1,431,025	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020...	07/06/2021....	.....	.50,557,548	3,179.72 .....	.....	1,421,208	.....	1,593,360	.....	1,593,360	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/06/2020...	07/06/2021....	.....	.55,302,406	3,179.72 .....	.....	1,697,784	.....	1,907,389	.....	1,907,389	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020...	07/06/2021....	.....	.52,147,408	3,179.72 .....	.....	1,768,480	.....	1,994,922	.....	1,994,922	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020...	07/06/2021....	.....	.59,778,736	3,179.72 .....	.....	2,146,851	.....	2,421,893	.....	2,421,893	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	07/20/2020...	07/20/2021....	.....	.59,434,749	3,251.84 .....	.....	1,283,791	.....	1,334,809	.....	1,334,809	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	07/20/2020...	07/20/2021....	.....	.18,504,367	3,251.84 .....	.....	294,219	.....	342,547	.....	342,547	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	07/20/2020...	07/20/2021....	.....	.31,529,855	1,014.76 .....	.....	1,280,112	.....	1,158,095	.....	1,158,095	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	07/20/2020...	07/20/2021....	.....	.5,770,110	493.52 .....	.....	171,372	.....	129,181	.....	129,181	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	07/20/2020...	07/20/2021....	.....	.24,210,703	170.94 .....	.....	496,309	.....	573,069	.....	573,069	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	07/20/2020...	07/20/2021....	.....	.15,196,928	78.12 .....	.....	442,232	.....	438,870	.....	438,870	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	07/20/2020...	07/20/2021....	.....	.730,893	63.82 .....	.....	18,857	.....	14,840	.....	14,840	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/20/2020...	01/20/2022....	.....	.4,227,392	3,251.84 .....	.....	135,322	.....	148,996	.....	148,996	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/20/2020...	07/20/2021....	.....	.61,784,960	3,251.84 .....	.....	735,949	.....	773,461	.....	773,461	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/20/2020...	07/20/2021....	.....	.53,498,964	3,251.84 .....	.....	936,840	.....	992,104	.....	992,104	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020...	07/20/2021....	.....	.67,854,353	3,251.84 .....	.....	1,357,087	.....	1,438,439	.....	1,438,439	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/20/2020...	07/20/2021....	.....	.58,731,554	3,251.84 .....	.....	1,269,223	.....	1,345,918	.....	1,345,918	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020...	07/20/2021....	.....	.69,867,402	3,251.84 .....	.....	1,599,964	.....	1,700,296	.....	1,700,296	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020...	07/20/2021....	.....	.71,257,113	3,251.84 .....	.....	1,703,045	.....	1,814,493	.....	1,814,493	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020...	07/20/2021....	.....	.65,053,384	3,251.84 .....	.....	1,645,851	.....	1,747,614	.....	1,747,614	.....	.....	.....	.....	.....	.....	0002

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**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	07/20/2020.....	07/20/2021.....	.....	.49,505,337	3,251.84.....	.....	1,301,990	.....	1,384,997	.....	1,384,997	.....	83,007	.....	.....	.....	.....	0002.....	
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020.....	07/20/2021.....	.....	.55,120,902	3,251.84.....	.....	1,504,801	.....	1,603,033	.....	1,603,033	.....	98,233	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020.....	07/20/2021.....	.....	.44,613,144	3,251.84.....	.....	1,418,698	.....	1,515,444	.....	1,515,444	.....	96,747	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020.....	07/20/2021.....	.....	.62,870,502	3,251.84.....	.....	2,175,319	.....	2,335,309	.....	2,335,309	.....	159,990	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	08/06/2020.....	08/06/2021.....	.....	.78,970,394	3,349.16.....	.....	1,679,700	.....	1,469,989	.....	1,469,989	.....	(209,711)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	08/06/2020.....	08/06/2021.....	.....	.23,044,424	3,349.16.....	.....	359,493	.....	407,944	.....	407,944	.....	48,451	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	08/06/2020.....	08/06/2021.....	.....	.37,737,179	1,027.86.....	.....	1,513,261	.....	1,187,496	.....	1,187,496	.....	(325,765)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	08/06/2020.....	08/06/2021.....	.....	.7,589,554	496.79.....	.....	223,892	.....	150,837	.....	150,837	.....	(73,055)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	08/06/2020.....	08/06/2021.....	.....	.30,402,510	193.89.....	.....	577,646	.....	287,541	.....	287,541	.....	(290,105)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	08/06/2020.....	08/06/2021.....	.....	.19,868,717	81.71.....	.....	600,049	.....	489,145	.....	489,145	.....	(110,904)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/06/2020.....	08/06/2021.....	.....	.677,693	63.89.....	.....	17,620	.....	13,876	.....	13,876	.....	(3,744)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2020.....	02/04/2022.....	.....	.9,377,648	3,349.16.....	.....	303,000	.....	309,776	.....	309,776	.....	6,777	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2020.....	08/06/2021.....	.....	.96,790,724	3,349.16.....	.....	1,152,651	.....	1,103,636	.....	1,103,636	.....	(49,015)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2020.....	08/06/2021.....	.....	.58,016,971	3,349.16.....	.....	1,015,883	.....	975,576	.....	975,576	.....	(40,307)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2020.....	08/06/2021.....	.....	.93,922,184	3,349.16.....	.....	1,870,056	.....	1,802,533	.....	1,802,533	.....	(67,523)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2020.....	08/06/2021.....	.....	.45,320,695	3,349.16.....	.....	947,563	.....	917,105	.....	917,105	.....	(30,459)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/06/2020.....	08/06/2021.....	.....	108,132,119	3,349.16.....	.....	2,323,759	.....	2,244,297	.....	2,244,297	.....	(79,462)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2020.....	08/06/2021.....	.....	.79,249,368	3,349.16.....	.....	1,807,673	.....	1,747,054	.....	1,747,054	.....	(60,618)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/06/2020.....	08/06/2021.....	.....	.49,232,652	3,349.16.....	.....	1,162,389	.....	1,123,158	.....	1,123,158	.....	(39,231)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	08/06/2020.....	08/06/2021.....	.....	.73,564,986	3,349.16.....	.....	1,846,481	.....	1,790,343	.....	1,790,343	.....	(56,138)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	08/06/2020.....	08/06/2021.....	.....	.60,564,791	3,349.16.....	.....	1,603,756	.....	1,550,056	.....	1,550,056	.....	(53,699)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	08/06/2020.....	08/06/2021.....	.....	.59,594,454	3,349.16.....	.....	1,716,320	.....	1,672,807	.....	1,672,807	.....	(43,513)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/06/2020.....	08/06/2021.....	.....	.45,285,470	3,349.16.....	.....	1,494,420	.....	1,456,674	.....	1,456,674	.....	(37,746)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	08/06/2020.....	08/06/2021.....	.....	.47,007,989	3,349.16.....	.....	1,638,699	.....	1,600,342	.....	1,600,342	.....	(38,356)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/20/2020.....	08/20/2021.....	.....	.59,774,481	3,385.51.....	.....	1,285,151	.....	1,021,224	.....	1,021,224	.....	(263,927)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	08/20/2020.....	08/20/2021.....	.....	.19,781,279	3,385.51.....	.....	310,566	.....	264,413	.....	264,413	.....	(46,153)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	08/20/2020.....	08/20/2021.....	.....	.32,405,544	1,035.56.....	.....	1,357,792	.....	937,714	.....	937,714	.....	(420,078)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	08/20/2020.....	08/20/2021.....	.....	.6,025,194	495.86.....	.....	178,346	.....	128,782	.....	128,782	.....	(49,564)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	08/20/2020.....	08/20/2021.....	.....	.27,581,103	183.50.....	.....	554,388	.....	389,440	.....	389,440	.....	(164,948)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/20/2020.....	08/20/2021.....	.....	.17,826,498	81.19.....	.....	522,317	.....	446,388	.....	446,388	.....	(75,929)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	08/20/2020.....	08/20/2021.....	.....	.695,230	64.75.....	.....	17,311	.....	13,739	.....	13,739	.....	(3,572)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/20/2020.....	02/18/2022.....	.....	.7,786,673	3,385.51.....	.....	257,034	.....	255,575	.....	255,575	.....	(1,460)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/20/2020.....	08/20/2021.....	.....	.65,340,343	3,385.51.....	.....	778,255	.....	719,780	.....	719,780	.....	(58,475)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/20/2020.....	08/20/2021.....	.....	.38,171,953	3,385.51.....	.....	664,601	.....	620,462	.....	620,462	.....	(44,139)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/20/2020.....	08/20/2021.....	.....	.68,674,321	3,385.51.....	.....	1,346,790	.....	1,256,570	.....	1,256,570	.....	(90,220)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/20/2020.....	08/20/2021.....	.....	.35,068,883	3,385.51.....	.....	733,322	.....	685,913	.....	685,913	.....	(47,409)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/20/2020.....	08/20/2021.....	.....	.92,424,423	3,385.51.....	.....	1,988,098	.....	1,854,060	.....	1,854,060	.....	(134,038)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/20/2020.....	08/20/2021.....	.....	.61,439,326	3,385.51.....	.....	1,401,442	.....	1,308,963	.....	1,308,963	.....	(92,480)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/20/2020.....	08/20/2021.....	.....	.74,766,486	3,385.51.....	.....	1,780,303	.....	1,666,693	.....	1,666,693	.....	(113,610)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/20/2020.....	08/20/2021.....	.....	.41,303,222	3,385.51.....	.....	1,061,938	.....	991,295	.....	991,295	.....	(70,644)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/20/2020.....	08/20/2021.....	.....	.51,121,201	3,385.51.....	.....	1,416,593	.....	1,325,229	.....	1,325,229	.....	(91,364)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	08/20/2020.....	08/20/2021.....	.....	.55,183,813	3,385.51.....	.....	1,705,862	.....	1,599,200	.....	1,599,200	.....	(106,662)	.....	.....	.....	.....	.....	0002.....

QE06.10

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE DB - PART A - SECTION 1**  
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/20/2020.....	08/20/2021.....	.....	.62,690,779	3,385.51 .....	.....	.....	.....	.....	.....	2,031,107	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	09/04/2020.....	09/03/2021.....	.....	.69,347,304	3,426.96 .....	.....	.....	.....	.....	.....	1,056,175	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/04/2020.....	09/03/2021.....	.....	.21,096,444	3,426.96 .....	.....	.....	.....	.....	.....	256,511	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	09/04/2020.....	09/03/2021.....	.....	.39,650,498	1,039.23 .....	.....	.....	.....	.....	.....	1,115,113	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/04/2020.....	09/03/2021.....	.....	.8,316,898	495.41 .....	.....	.....	.....	.....	.....	185,917	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/04/2020.....	09/03/2021.....	.....	.34,126,011	181.64 .....	.....	.....	.....	.....	.....	559,321	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/04/2020.....	09/03/2021.....	.....	.23,329,783	82.42 .....	.....	.....	.....	.....	.....	538,911	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	09/04/2020.....	09/03/2021.....	.....	.711,897	64.52 .....	.....	.....	.....	.....	.....	12,823	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/04/2020.....	03/04/2022.....	.....	.7,196,616	3,426.96 .....	.....	.....	.....	.....	.....	225,257	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/04/2020.....	09/03/2021.....	.....	.93,898,704	3,426.96 .....	.....	.....	.....	.....	.....	960,191	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/04/2020.....	09/03/2021.....	.....	.49,348,224	3,426.96 .....	.....	.....	.....	.....	.....	743,086	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/04/2020.....	09/03/2021.....	.....	.57,915,624	3,426.96 .....	.....	.....	.....	.....	.....	940,317	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/04/2020.....	09/03/2021.....	.....	.78,268,697	3,426.96 .....	.....	.....	.....	.....	.....	1,343,841	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/04/2020.....	09/03/2021.....	.....	.62,292,352	3,426.96 .....	.....	.....	.....	.....	.....	1,155,853	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/04/2020.....	09/03/2021.....	.....	.44,484,179	3,426.96 .....	.....	.....	.....	.....	.....	855,943	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/04/2020.....	09/03/2021.....	.....	.50,432,314	3,426.96 .....	.....	.....	.....	.....	.....	1,016,187	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/04/2020.....	09/03/2021.....	.....	.47,634,744	3,426.96 .....	.....	.....	.....	.....	.....	1,013,350	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/04/2020.....	09/03/2021.....	.....	.50,727,216	3,426.96 .....	.....	.....	.....	.....	.....	1,113,039	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/04/2020.....	09/03/2021.....	.....	.46,949,352	3,426.96 .....	.....	.....	.....	.....	.....	1,092,263	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/04/2020.....	09/03/2021.....	.....	.54,125,864	3,426.96 .....	.....	.....	.....	.....	.....	1,376,385	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/04/2020.....	09/03/2021.....	.....	.58,601,016	3,426.96 .....	.....	.....	.....	.....	.....	1,650,619	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/04/2020.....	09/03/2021.....	.....	.58,258,320	3,426.96 .....	.....	.....	.....	.....	.....	1,748,412	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	09/18/2020.....	09/20/2021.....	.....	.67,859,270	3,319.47 .....	.....	.....	.....	.....	.....	1,247,606	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/18/2020.....	09/20/2021.....	.....	.22,013,584	3,319.47 .....	.....	.....	.....	.....	.....	432,611	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	09/18/2020.....	09/20/2021.....	.....	.35,109,743	1,013.64 .....	.....	.....	.....	.....	.....	1,417,951	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/18/2020.....	09/20/2021.....	.....	.6,405,989	491.80 .....	.....	.....	.....	.....	.....	172,270	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	09/18/2020.....	09/20/2021.....	.....	.29,706,682	183.20 .....	.....	.....	.....	.....	.....	441,328	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/18/2020.....	09/20/2021.....	.....	.17,608,024	80.79 .....	.....	.....	.....	.....	.....	428,814	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	09/18/2020.....	09/20/2021.....	.....	.569,315	65.13 .....	.....	.....	.....	.....	.....	10,628	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/18/2020.....	03/18/2022.....	.....	.9,626,463	3,319.47 .....	.....	.....	.....	.....	.....	333,859	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/18/2020.....	09/20/2021.....	.....	.85,642,326	3,319.47 .....	.....	.....	.....	.....	.....	983,622	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/18/2020.....	09/20/2021.....	.....	.49,877,596	3,319.47 .....	.....	.....	.....	.....	.....	844,229	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/18/2020.....	09/20/2021.....	.....	.49,791,543	3,319.47 .....	.....	.....	.....	.....	.....	909,206	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/18/2020.....	09/20/2021.....	.....	.53,775,414	3,319.47 .....	.....	.....	.....	.....	.....	1,038,944	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/18/2020.....	09/20/2021.....	.....	.58,754,619	3,319.47 .....	.....	.....	.....	.....	.....	1,227,798	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/18/2020.....	09/20/2021.....	.....	.46,359,308	3,319.47 .....	.....	.....	.....	.....	.....	1,005,059	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/18/2020.....	09/20/2021.....	.....	.48,119,385	3,319.47 .....	.....	.....	.....	.....	.....	1,093,148	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/18/2020.....	09/20/2021.....	.....	.49,149,924	3,319.47 .....	.....	.....	.....	.....	.....	1,179,831	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/18/2020.....	09/20/2021.....	.....	.48,132,315	3,319.47 .....	.....	.....	.....	.....	.....	1,216,843	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/18/2020.....	09/20/2021.....	.....	.44,812,845	3,319.47 .....	.....	.....	.....	.....	.....	1,279,346	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	09/18/2020.....	09/20/2021.....	.....	.50,046,741	3,319.47 .....	.....	.....	.....	.....	.....	1,612,767	.....	.....	.....	.....	.....	.....	.....	0002
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	09/18/2020.....	09/20/2021.....	.....	.48,796,209	3,319.47 .....	.....	.....	.....	.....	.....	1,666,119	.....	.....	.....	.....	.....	.....	.....	0002

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Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE DB - PART A - SECTION 1**  
 Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)		
0159999999	Total-Purchased Options-Hedging Other-Call Options and Warrants									.152,880,477	.410,630,568	.....0	.....669,496,032	XXX	669,496,032	..72,138,609	.....0	.....0	.....0	.....0	.....0	XXX	XXX	
0219999999	Total-Purchased Options-Hedging Other									.152,880,477	.410,630,568	.....0	.....669,496,032	XXX	669,496,032	..72,138,609	.....0	.....0	.....0	.....0	.....0	XXX	XXX	
<b>Total Purchased Options</b>																								
0439999999	Total-Purchased Options-Call Options and Warrants									.152,880,477	.410,630,568	.....0	.....669,496,032	XXX	669,496,032	..72,138,609	.....0	.....0	.....0	.....0	.....0	XXX	XXX	
0499999999	Total-Purchased Options									.152,880,477	.410,630,568	.....0	.....669,496,032	XXX	669,496,032	..72,138,609	.....0	.....0	.....0	.....0	.....0	XXX	XXX	
<b>Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate</b>																								
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	09/23/2020	06/23/2030		.94,000,000	0.22325%			.....950,542	.....11,784,493		..11,784,493	.....7,921,289							0004	
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	09/23/2020	06/23/2030		218,000,000	0.22325%			.....846,507	.....14,590,032		..14,590,032	.....18,155,372								0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Morgan Stanley	09/25/2020	12/26/2023		.44,000,000	0.14813%			.....208,556	.....984,092		.....984,092	.....1,206,900								0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Bank of America Merrill Lynch	07/15/2020	04/15/2024		491,000,000	0.27500%			.....2,930,600	.....19,266,677		..19,266,677	.....14,823,861								0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	09/23/2020	06/23/2030		.89,000,000	0.22325%			.....897,053	.....10,491,887		..10,491,887	.....7,073,629								0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	07/27/2020	10/25/2025		143,000,000	0.24450%			.....1,119,141	.....9,119,535		..9,119,535	.....6,223,286								0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Bank of America Merrill Lynch	07/15/2020	04/15/2024		239,000,000	0.27500%			.....3,050,845	.....23,968,171		..23,968,171	.....10,874,315								0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	07/15/2020	04/15/2024		211,000,000	0.27500%			.....2,806,564	.....15,253,157		..15,253,157	.....6,212,571								0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Bank of America Merrill Lynch	08/17/2020	05/15/2024		122,000,000	0.28013%			.....1,947,767	.....8,693,608		..8,693,608	.....3,080,842								0004
0999999999	Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate									.....0	.....0	.....14,757,574	.....114,151,652	XXX	114,151,652	..75,572,066	.....0	.....0	.....0	.....0	.....0	XXX	XXX	
1049999999	Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108									.....0	.....0	.....14,757,574	.....114,151,652	XXX	114,151,652	..75,572,066	.....0	.....0	.....0	.....0	.....0	XXX	XXX	
<b>Total - Swaps</b>																								
1359999999	Total-Swaps-Interest Rate									.....0	.....0	.....14,757,574	.....114,151,652	XXX	114,151,652	..75,572,066	.....0	.....0	.....0	.....0	.....0	XXX	XXX	
1409999999	Total-Swaps									.....0	.....0	.....14,757,574	.....114,151,652	XXX	114,151,652	..75,572,066	.....0	.....0	.....0	.....0	.....0	XXX	XXX	
<b>Totals</b>																								
1689999999	Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108									.....0	.....0	.....14,757,574	.....114,151,652	XXX	114,151,652	..75,572,066	.....0	.....0	.....0	.....0	.....0	XXX	XXX	
1709999999	Total-Hedging Other									.152,880,477	.410,630,568	.....0	.....669,496,032	XXX	669,496,032	..72,138,609	.....0	.....0	.....0	.....0	.....0	XXX	XXX	
1759999999	TOTAL									.152,880,477	.410,630,568	.....14,757,574	.....783,647,684	XXX	783,647,684	147,710,675	.....0	.....0	.....0	.....0	.....0	XXX	XXX	

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**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

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

**NONE**

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
<b>NAIC 1 Designation</b>											
BARCLAYS.....	Y.....	Y.....	64,000,000	70,211,743		6,211,743	70,211,743		6,211,743		0
BNP PARIBAS NY.....	Y.....	Y.....	26,820,000	31,271,830		4,451,830	31,271,830		4,451,830		0
CHICAGO BOARD OF EXCHANGE.....	N.....	N.....		279,570,199		279,570,199	279,570,199		279,570,199		0
CITIBANK.....	Y.....	Y.....	11,602,007	15,963,435		4,361,429	15,963,435		4,361,429		0
CREDIT SUISSE.....	Y.....	Y.....	8,064,042	9,158,154		1,094,113	9,158,154		1,094,113		0
GOLDMAN SACHS.....	Y.....	Y.....		71,439		71,439	71,439		71,439		0
JP MORGAN CHASE.....	Y.....	Y.....	4,700,000	12,654,041		7,954,041	12,654,041		7,954,041		0
MERRILL LYNCH.....	Y.....	Y.....	29,620,000	86,119,178		56,499,178	86,119,178		56,499,178		0
MORGAN STANLEY.....	Y.....	Y.....	30,135,000	98,316,112		68,181,112	98,316,112		68,181,112		0
ROYAL BANK OF CANADA.....	Y.....	Y.....	4,740,000	6,302,763		1,562,763	6,302,763		1,562,763		0
SCOTIA BANK.....	Y.....	Y.....		263,932		263,932	263,932		263,932		0
SOCIETE GENERALE.....	Y.....	Y.....	8,130,000	10,378,753		2,248,753	10,378,753		2,248,753		0
UBS SECURITIES.....	Y.....	Y.....	19,750,000	23,726,382		3,976,382	23,726,382		3,976,382		0
WELLS FARGO.....	Y.....	Y.....	134,490,000	139,639,722		5,149,722	139,639,722		5,149,722		0
0299999999. Total NAIC 1 Designation.....			342,051,049	783,647,684	0	441,596,635	783,647,684	0	441,596,635	0	0
0999999999. Gross Totals.....			342,051,049	783,647,684	0	441,596,635	783,647,684	0	441,596,635	0	0
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				783,647,684	0						

QE08

**SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
<b>Collateral Pledged to Reporting Entity</b>								
BARCLAYS.....	CASH.....		BANK OF NEW YORK (141001).....	64,000,000	64,000,000	XXX		
BNP PARIBAS NY.....	CASH.....		BANK OF NEW YORK (141001).....	26,820,000	26,820,000	XXX		
CITIBANK.....	CASH.....		BANK OF NEW YORK (141001).....	11,602,007	11,602,007	XXX		
CREDIT SUISSE.....	CASH.....		BANK OF NEW YORK (141001).....	8,064,042	8,064,042	XXX		
JP MORGAN CHASE.....	CASH.....		BANK OF NEW YORK (141001).....	4,700,000	4,700,000	XXX		
MERRILL LYNCH.....	CASH.....		BANK OF NEW YORK (141001).....	29,620,000	29,620,000	XXX		
MORGAN STANLEY.....	CASH.....		BANK OF NEW YORK (141001).....	30,135,000	30,135,000	XXX		
ROYAL BANK OF CANADA.....	CASH.....		BANK OF NEW YORK (141001).....	4,740,000	4,740,000	XXX		
SOCIETE GENERALE.....	CASH.....		BANK OF NEW YORK (141001).....	8,130,000	8,130,000	XXX		
UBS SECURITIES.....	CASH.....		BANK OF NEW YORK (141001).....	19,750,000	19,750,000	XXX		
WELLS FARGO.....	CASH.....		BANK OF NEW YORK (141001).....	134,490,000	134,490,000	XXX		
0299999999. Totals.....				342,051,049	342,051,049	XXX	XXX	XXX

QE09

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

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

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

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of New York Mellon.....	New York, NY.....	.....0.010	.....	.....104	.....5,531,181	.....377,336	.....14,466,891	XXX
Charleston Harbor.....	Charleston, SC.....	.....	.....	.....	.....2,702,395	.....3,222,613	.....3,366,564	XXX
Community Bank of the Bay.....	Oakland, CA.....	.....2.000	.....505	.....170	.....100,000	.....100,000	.....100,000	XXX
FHLB.....	Cincinnati, OH.....	.....0.020	.....1,293	.....	.....27,656,868	.....13,378,272	.....13,083,325	XXX
Huntington Bank.....	Columbus, OH.....	.....	.....	.....	.....21,415	.....20,020	.....18,642	XXX
PNC Bank.....	Pittsburgh, PA.....	.....	.....	.....	.....(40,422,799)	.....(39,757,363)	.....(35,733,461)	XXX
Raymond James.....	St. Petersburg, FL.....	.....0.010	.....	.....	.....23,225	.....114,457	.....62,678	XXX
Cash Held With Securities On Deposit.....	.....	.....	.....	.....	.....4,999	.....4,999	.....4,999	XXX
Sailfish Marina.....	Palm Beach Shores, FL.....	.....	.....	.....	.....1,890,001	.....1,919,930	.....1,446,824	XXX
Skipjack Cove.....	Georgetown, MD.....	.....	.....	.....	.....1,017,120	.....1,041,460	.....1,006,290	XXX
Wells Fargo Bank / Norwest Bank.....	Phoenix, AZ.....	.....	.....	.....	.....85,213	.....110,253	.....32,260	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....1,798	.....274	.....(1,390,381)	.....(19,468,023)	.....(2,144,989)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....1,798	.....274	.....(1,390,381)	.....(19,468,023)	.....(2,144,989)	XXX
0599999. Total Cash.....	XXX	XXX	.....1,798	.....274	.....(1,390,381)	.....(19,468,023)	.....(2,144,989)	XXX

Statement as of September 30, 2020 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1	2		3	4	5	6	7	8	9
CUSIP	Description		Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>Bonds - Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>									
	EOS ENERGY STORAGE LLC 3.00 2020.....			08/10/2020.....	3.000	10/31/2020.....	133,334	3,540	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						133,334	3,540	0
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						133,334	3,540	0
<b>Bonds - Unaffiliated Bank Loans - Acquired</b>									
	VPROP OPERATING, LLC.....			09/28/2020.....	11.000	12/07/2020.....	21,711		
6499999	Unaffiliated Bank Loans - Acquired.....						21,711	0	0
6599999	Total - Unaffiliated Bank Loans.....						21,711	0	0
<b>Total Bonds</b>									
7699999	Subtotals - Issuer Obligations.....						133,334	3,540	0
8299999	Subtotals - Unaffiliated Bank Loans.....						21,711	0	0
8399999	Subtotals - Bonds.....						155,044	3,540	0
<b>Exempt Money Market Mutual Funds as Identified by the SVO</b>									
31846V	41	9	FIRST AMER:TRS OBG V.....	SD.....	08/04/2020.....	0.010	0		0
825252	40	6	INVESCO TREASURY INST.....		09/30/2020.....	0.010	1,290,512,427	18,303	119,912
825252	40	6	INVESCO TREASURY INST.....	SD.....	09/29/2020.....	0.010	23,532,614	335	4,004,032
94975H	29	6	WELLSFARGO:TRS+ MM I.....	SD.....	08/04/2020.....	0.010	0		0
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						1,314,045,041	18,637	4,123,944
<b>All Other Money Market Mutual Funds</b>									
711991	00	0	TD BANK DEPOSIT SWEEP.....	SD.....	09/01/2020.....		1		32
8699999	Total - All Other Money Market Mutual Funds.....						1	0	32
8899999	Total - Cash Equivalents.....						1,314,200,086	22,177	4,123,976

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