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QUARTERLY STATEMENT

As of September 30, 2020

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) | NAIC Company Code..... 93661 | Employer's ID Number..... 31-1021738

Organized under the Laws of OH | State of Domicile or Port of Entry OH | Country of Domicile US

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... November 13, 1981 | Commenced Business..... December 21, 1981

Statutory Home Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5423 .. Cincinnati .. OH .. US .. 45201 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Robert Mayhew Earle II *(Name)*	513-412-1735 *(Area Code) (Telephone Number) (Extension)*
	rearle@gaig.com *(E-Mail Address)*	513-412-1673 *(Fax Number)*

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
Mark Francis Muething	John Paul Gruber	Christopher Patrick Miliano
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,365,439,943		2,365,439,943	2,427,112,439
2. Stocks:				
2.1 Preferred stocks	6,915,561		6,915,561	4,982,020
2.2 Common stocks	2,671,835		2,671,835	7,659,857
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....1,193,627), cash equivalents ($.....126,364,808) and short-term investments ($..........0)	127,558,435		127,558,435	24,578,984
6. Contract loans (including $..........0 premium notes)	51,477,372		51,477,372	54,193,118
7. Derivatives	15,956,815		15,956,815	21,114,735
8. Other invested assets	18,661,528		18,661,528	18,826,241
9. Receivables for securities	203,785		203,785	155,791
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,588,885,274	0	2,588,885,274	2,558,623,185
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	23,204,569		23,204,569	25,419,335
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	158,722	158,722	0	
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	1,783,810	733,539	1,050,271	731,049
19. Guaranty funds receivable or on deposit	4,241		4,241	4,689
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	31,209		31,209	129,813
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	1,174,905	69,275	1,105,630	1,039,513
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,615,242,730	961,536	2,614,281,194	2,585,947,584
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	603,233,006		603,233,006	627,680,121
28. Total (Lines 26 and 27)	3,218,475,736	961,536	3,217,514,200	3,213,627,705

DETAILS OF WRITE-INS

	1	2	3	4
1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Accrued contractual fee income	797,031		797,031	746,189
2502. Receivable for marketing reallowance	247,093		247,093	231,821
2503. Funds held as collateral	40,000		40,000	40,000
2598. Summary of remaining write-ins for Line 25 from overflow page	90,781	69,275	21,506	21,503
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,174,905	69,275	1,105,630	1,039,513

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....2,185,227,182 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	2,185,227,182	2,191,204,461
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	20,672,240	21,469,850
4.	Contract claims:		
	4.1 Life	5,230,828	3,197,701
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $..........0 and coupons $..........0 due and unpaid		
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $..........0 Modco)		
	6.2 Policyholder's dividends/refunds to members not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
	9.4 Interest Maintenance Reserve	2,964,771	1,654,912
10.	Commissions to agents due or accrued - life and annuity contracts $.....30,976, accident and health $..........0 and deposit-type contract funds $..........0	30,976	11,892
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	1,658,349	1,483,348
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(1,740,807) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,740,807)	(2,196,041)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	552,101	454,398
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	1,396,400	199,435
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	86,155	111,034
18.	Amounts held for agents' account, including $.....628,616 agents' credit balances	628,616	616,161
19.	Remittances and items not allocated	1,821,191	1,425,083
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	15,045,880	16,107,918
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	555,950	13,185
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	11,637,747	
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	881,513	882,318
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,246,649,092	2,236,635,655
27.	From Separate Accounts statement	603,233,006	627,680,121
28.	Total liabilities (Lines 26 and 27)	2,849,882,098	2,864,315,776
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	-	
33.	Gross paid in and contributed surplus	171,550,000	171,550,000
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	193,582,102	175,261,929
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	365,132,102	346,811,929
38.	Totals of Lines 29, 30 and 37	367,632,102	349,311,929
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,217,514,200	3,213,627,705

DETAILS OF WRITE-INS

2501.	Unclaimed property	841,513	842,265
2502.	Liability for funds held as collateral	40,000	40,053
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	881,513	882,318
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	95,469,878	124,575,607	160,784,415
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	85,851,325	84,669,232	114,578,284
4. Amortization of Interest Maintenance Reserve (IMR)	641,246	574,103	760,531
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	5,896,855	6,114,086	8,191,612
8.2 Charges and fees for deposit-type contracts	221,515	352,361	392,209
8.3 Aggregate write-ins for miscellaneous income	2,359,163	2,319,403	3,141,800
9. Totals (Lines 1 to 8.3)	190,439,982	218,604,792	287,848,851
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	13,132,458	13,400,556	15,646,007
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	175,945,206	222,038,307	296,983,315
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	4,446,477	4,028,807	4,685,514
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	(5,977,279)	(17,038,171)	(25,756,897)
20. Totals (Lines 10 to 19)	187,546,862	222,429,499	291,557,939
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	7,553,714	9,682,638	12,609,767
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	7,419,787	7,774,298	9,961,554
24. Insurance taxes, licenses and fees, excluding federal income taxes	267,888	371,698	763,455
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(43,279,893)	(44,161,260)	(58,243,306)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	159,508,358	196,096,873	256,649,409
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	30,931,624	22,507,919	31,199,442
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	30,931,624	22,507,919	31,199,442
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,716,383	7,642,862	10,242,022
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	27,215,241	14,865,057	20,957,420
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....640,709 (excluding taxes of $.....518,648 transferred to the IMR)	(4,914,430)	(647,341)	(707,618)
35. Net income (Line 33 plus Line 34)	22,300,811	14,217,716	20,249,802
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	349,311,929	312,674,395	312,674,395
37. Net income (Line 35)	22,300,811	14,217,716	20,249,802
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(202,363)	(5,379,605)	13,944,403	17,727,657
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	258,331	1,029,664	1,453,880
41. Change in nonadmitted assets	78,598	(300,913)	(653,746)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	1,062,038	(1,667,480)	(2,140,059)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus (Lines 37 through 53)	18,320,173	27,223,390	36,637,534
55. Capital and surplus as of statement date (Lines 36 + 54)	367,632,102	339,897,785	349,311,929

DETAILS OF WRITE-INS

08.301. Marketing reallowance	1,001,988	1,028,189	1,380,207
08.302. Contractual rider fee income	1,164,852	1,080,833	1,471,945
08.303. Contractual annual maintenance and surrender charge fees	191,669	210,170	289,437
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	654	211	211
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,359,163	2,319,403	3,141,800
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	95,469,878	124,575,607	160,784,415
2.	Net investment income	95,481,380	94,637,741	126,503,788
3.	Miscellaneous income	8,205,176	8,373,615	11,264,036
4.	Total (Lines 1 through 3)	199,156,434	227,586,963	298,552,239
5.	Benefit and loss related payments	187,044,537	233,800,857	311,944,479
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(43,735,127)	(45,288,403)	(59,579,992)
7.	Commissions, expenses paid and aggregate write-ins for deductions	14,800,586	17,555,114	23,078,056
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....1,159,357 tax on capital gains (losses)	3,678,775	5,406,603	7,089,758
10.	Total (Lines 5 through 9)	161,788,771	211,474,171	282,532,301
11.	Net cash from operations (Line 4 minus Line 10)	37,367,663	16,112,792	16,019,938
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	391,902,958	178,928,403	230,672,589
	12.2 Stocks	1,677,302	464,512	1,153,386
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	393,580,260	179,392,914	231,825,975
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	326,007,059	148,015,708	213,132,271
	13.2 Stocks	2,295,429	3,725,853	3,725,853
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	(1,560,058)	11,069,246	16,134,974
	13.7 Total investments acquired (Lines 13.1 to 13.6)	326,742,430	162,810,807	232,993,098
14.	Net increase or (decrease) in contract loans and premium notes	(2,715,746)	(796,159)	(1,354,253)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	69,553,576	17,378,266	187,130
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(5,022,571)	(5,844,224)	(7,552,420)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	1,080,783	568,937	440,354
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(3,941,788)	(5,275,287)	(7,112,066)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	102,979,451	28,215,771	9,095,002
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	24,578,984	15,483,982	15,483,982
	19.2 End of period (Line 18 plus Line 19.1)	127,558,435	43,699,753	24,578,984

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

20.0001	Exchanges	15,332,093	12,852,255	26,506,128
20.0002	Securities acquired in paid in kind interest payment			43

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance			
3. Ordinary individual annuities	80,080,619	109,361,955	143,037,239
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	15,389,259	15,213,652	17,747,176
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	95,469,878	124,575,607	160,784,415
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	95,469,878	124,575,607	160,784,415
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	95,469,878	124,575,607	160,784,415

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Net Income	September 30, 2020	December 31, 2019
(1) State basis	$ 22,300,811	$ 20,249,802
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	$ 22,300,811	$ 20,249,802
Surplus		
(5) Statutory surplus state basis	$ 367,632,102	$ 349,311,929
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	$ 367,632,102	$ 349,311,929

B & C – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

(1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

(2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.

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

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

(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	$2,881,766
2. 12 months or longer	1,019,550

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

1. Less than 12 months	$125,507,622
2. 12 months or longer	50,707,744

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

J. Real Estate – Not applicable.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets – No significant change.

M. Working Capital Finance Investments – Not applicable.

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

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	1	1	$ 54,678	$ 58,478	$ 54,568	$ 59,247
(2) Bonds - FV	-	-	-	-	-	-
(3) LB&SS - AC	3	3	10	10	5	5
(4) LB&SS - AC	-	-	-	-	-	-
(5) Preferred Stock - AC	-	-	-	-	-	-
(6) Preferred Stock - FV	-	-	-	-	-	-
(7) Total (1+2+3+4+5+6)	4	4	$ 54,688	$ 58,488	$ 54,573	$ 59,252

AC - Amortized Cost FV - Fair Value

P. Short Sales – Not applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	42	0
(2) Aggregate amount of investment income	$ 2,364,984	$ -

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

Not applicable.

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-
Foreign government	-	-	-	-	-
Residential mortgage-backed securities	-	12,797	-	-	12,797
Commerical mortgage-backed securities	-	-	-	-	-
Asset-backed securities	-	-	-	-	-
All other bonds	-	-	-	-	-
Total bonds	-	12,797	-	-	12,797
Non-affiliated preferred stock	-	-	-	-	-
Non-affiliated common stock	2,671,835	-	-	-	2,671,835
Equity index call options	-	15,956,815	-	-	15,956,815
Variable annuity assets (separate accounts) (a)	-	603,233,006	-	-	603,233,006
Total assets accounted for at fair value/NAV	$ 2,671,835	$ 619,202,618	$ -	$ -	$ 621,874,453

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

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

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

(5) Derivative Assets and Liabilities

a. The Company's derivative assets/liabilities are reported on a gross basis (see 20-A-(1)).

b. The Company has no gross or net derivative assets/liabilities measured at fair value in the Level 3 category.

B. The Company has no additional fair value disclosures.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds:							
U.S. Government and government agencies	$ 2,885,049	$ 2,581,172	$ 446,072	$ 2,438,977	$ -	$ -	$ -
States, municipalities and political subdivisions	345,193,312	310,175,074	-	345,193,312	-	-	-
Foreign government	4,235,575	3,989,914	-	4,235,575	-	-	-
Residential mortgage-backed securities	141,522,894	125,991,830	-	136,945,398	4,577,496	-	-
Commercial mortgage-backed securities	63,802,722	60,373,609	-	63,802,722	-	-	-
Asset-backed securities	288,770,262	283,843,102	-	280,295,862	8,474,400	-	-
Collateralized loan obligations	194,395,158	194,360,002	-	194,395,158	-	-	-
All other bonds	1,525,635,257	1,384,125,240	-	1,517,491,117	8,144,140	-	-
Total bonds	$ 2,566,440,229	$ 2,365,439,943	$ 446,072	$ 2,544,798,121	$ 21,196,036	$ -	$ -
Non-affiliated preferred stock	7,465,000	6,915,561	4,365,000	-	3,100,000	-	-
Non-affiliated common stock	2,671,835	2,671,835	2,671,835	-	-	-	-
Other investments	20,929,973	18,661,528	-	20,929,973	-	-	-
Equity index call options	15,956,815	15,956,815	-	15,956,815	-	-	-
Variable annuity assets (separate accounts)	603,233,006	603,233,006	-	603,233,006	-	-	-
Cash and cash equivalents	127,558,435	127,558,435	127,558,435	-	-	-	-
Policy loans	51,477,372	51,477,372	-	-	51,477,372	-	-
Total financial assets/NAV	$ 3,395,732,665	$ 3,191,914,495	$ 135,041,342	$ 3,184,917,915	$ 75,773,408	$ -	$ -

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

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

Note 21 – Other Items

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

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

	9/30/2020		
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 22,397,152	$ (682,672)	$ 21,714,480
Net realized capital gains (losses)	(4,914,430)	-	(4,914,430)
Change in net deferred income tax	(258,331)	258,331	-
Change in asset valuation reserve	-	1,062,038	1,062,038
FIA mark-to-market	5,076,420	(4,618,335)	458,085
As reported	$ 22,300,811	$ (3,980,638)	$ 18,320,173

	9/30/2019		
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 22,009,891	$ 506,225	$ 22,516,116
Net realized capital gains (losses)	(647,341)	-	(647,341)
Change in net deferred income tax	(1,029,664)	1,029,664	-
Change in asset valuation reserve	-	(1,667,480)	(1,667,480)
FIA mark-to-market	(6,115,170)	13,137,265	7,022,095
As reported	$ 14,217,716	$ 13,005,674	$ 27,223,390

Note 22 – Events Subsequent

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Not applicable.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

Not applicable.

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? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

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

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

(c) Compliance with applicable governmental laws, rules and regulations;

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

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 31,209

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: $ 0

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

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

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	0	0
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
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
Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
    Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The security was purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

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

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L		387,418			387,418	
2. Alaska AK	L		25,945			25,945	
3. Arizona AZ	L		883,937			883,937	
4. Arkansas AR	L		93,492			93,492	
5. California CA	L		14,658,693			14,658,693	
6. Colorado CO	L		330,354			330,354	
7. Connecticut CT	L		2,137,184			2,137,184	
8. Delaware DE	L		69,627			69,627	
9. District of Columbia DC	L		164,741			164,741	
10. Florida FL	L		11,406,855			11,406,855	
11. Georgia GA	L		471,073			471,073	
12. Hawaii HI	L		768,269			768,269	
13. Idaho ID	L		276,085			276,085	
14. Illinois IL	L		3,535,152			3,535,152	
15. Indiana IN	L		572,982			572,982	
16. Iowa IA	L		513,915			513,915	
17. Kansas KS	L		287,159			287,159	
18. Kentucky KY	L		863,632			863,632	
19. Louisiana LA	L		305,118			305,118	
20. Maine ME	L		954,072			954,072	
21. Maryland MD	L		2,179,308			2,179,308	
22. Massachusetts MA	L		2,580,843			2,580,843	
23. Michigan MI	L		3,046,316			3,046,316	
24. Minnesota MN	L		589,096			589,096	
25. Mississippi MS	L		138,347			138,347	
26. Missouri MO	L		230,345			230,345	
27. Montana MT	L		360,470			360,470	
28. Nebraska NE	L		67,741			67,741	
29. Nevada NV	L		1,192,325			1,192,325	
30. New Hampshire NH	L		201,483			201,483	
31. New Jersey NJ	L		2,661,919			2,661,919	
32. New Mexico NM	L		252,529			252,529	
33. New York NY	N		37,107			37,107	
34. North Carolina NC	L		14,023,323			14,023,323	
35. North Dakota ND	L		84,014			84,014	
36. Ohio OH	L		7,493,658			7,493,658	
37. Oklahoma OK	L		60,403			60,403	
38. Oregon OR	L		171,025			171,025	
39. Pennsylvania PA	L		2,124,646			2,124,646	
40. Rhode Island RI	L		1,496,634			1,496,634	
41. South Carolina SC	L		553,069			553,069	
42. South Dakota SD	L		21,775			21,775	
43. Tennessee TN	L		2,612,018			2,612,018	
44. Texas TX	L		10,876,264			10,876,264	
45. Utah UT	L		1,233,565			1,233,565	
46. Vermont VT	N		22,823			22,823	
47. Virginia VA	L		428,354			428,354	
48. Washington WA	L		1,867,464			1,867,464	
49. West Virginia WV	L		42,941			42,941	
50. Wisconsin WI	L		86,488			86,488	
51. Wyoming WY	L		25,632			25,632	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N		450			450	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Alien OT	XXX	0	1,800	0	0	1,800	0
59. Subtotal	XXX	0	95,469,878	0	0	95,469,878	0
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	95,469,878	0	0	95,469,878	0
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	95,469,878	0	0	95,469,878	0
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	95,469,878	0	0	95,469,878	0

DETAILS OF WRITE-INS

58001. Other Alien	XXX		1,800			1,800	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	1,800	0	0	1,800	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	49	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
		N - None of the above - Not allowed to write business in the state	8

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

Part 1 - Organizational Chart

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

* Denotes insurer
@ Company affiliated but not owned
\# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

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

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Holding Company, LLC ^	MD	84-4395026	
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC Brothers, Inc.	OH	31-1391777	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	OH	45-0252531	67083
Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
Skipjack Holding Company, LLC	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited* (f/k/a Insurance (GB) Limited)	GBR		
Great American Specialty & Affinity Limited	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— Great American Insurance Company *	OH	31-0501234	16691
— — American Empire Insurance Company *	OH	31-0973761	37990
— — — American Empire Underwriters, Inc.	TX	59-1671722	
— — American Empire Surplus Lines Insurance Company *	OH	31-0912199	35351
— — American Signature Underwriters, Inc.	OH	31-1463075	
— — Brothers Property Corporation	OH	59-2840291	
— — — Brothers Pennsylvanian Corporation	PA	25-1754638	
— — — Brothers Property Management Corporation	OH	59-2840294	
— — Crop Managers Insurance Agency, Inc.	KS	31-1277904	
— — CropSurance Agency, LLC	OH	83-1767590	
— — Dempsey & Siders Agency, Inc.	OH	31-0589001	
— — — Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
— — Eden Park Insurance Brokers, Inc.	CA	31-1341668	
— — El Aguila, Compañia 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
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\# 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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Asteris	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association.
4	Company is affiliated but not owned.

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:

* 9 3 6 6 1 2 0 2 0 4 9 0 0 0 0 0 3 *

* 9 3 6 6 1 2 0 2 0 4 4 7 0 0 0 0 3 *

* 9 3 6 6 1 2 0 2 0 3 6 5 0 0 0 0 3 *

* 9 3 6 6 1 2 0 2 0 4 4 8 0 0 0 0 3 *

* 9 3 6 6 1 2 0 2 0 4 4 5 0 0 0 0 3 *

* 9 3 6 6 1 2 0 2 0 4 4 9 0 0 0 0 3 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets	90,781	69,275	21,506	21,503
2597. Summary of remaining write-ins for Line 25	90,781	69,275	21,506	21,503

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	654	211	211
08.397. Summary of remaining write-ins for Line 8.3	654	211	211

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,826,241	19,036,569
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation	164,712	210,329
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	18,661,528	18,826,241
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	18,661,528	18,826,241

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,439,754,316	2,450,710,221
2. Cost of bonds and stocks acquired	335,302,488	243,302,889
3. Accrual of discount	4,574,501	4,742,918
4. Unrealized valuation increase (decrease)	(963,633)	1,470,236
5. Total gain (loss) on disposals	2,687,738	15,764
6. Deduct consideration for bonds and stocks disposed of	402,945,245	259,717,675
7. Deduct amortization of premium	1,255,799	1,836,786
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	4,492,010	182,000
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,364,984	1,248,749
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,375,027,340	2,439,754,316
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	2,375,027,340	2,439,754,316

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,485,512,202	66,455,369	76,521,789	(10,532,332)	1,546,127,413	1,485,512,202	1,464,913,450	1,567,878,951
2. NAIC 2 (a)	867,666,485	13,494,080	30,413,098	9,584,812	835,212,539	867,666,485	860,332,279	819,936,806
3. NAIC 3 (a)	35,027,225		3,218,445	947,039	51,503,820	35,027,225	32,755,819	36,664,794
4. NAIC 4 (a)	4,959,547		507,719	1,984,022	3,547,984	4,959,547	6,435,850	1,892,663
5. NAIC 5 (a)	2,222,184		1,220,389	750	800,650	2,222,184	1,002,545	739,225
6. NAIC 6 (a)							0	
7. Total Bonds	2,395,387,643	79,949,449	111,881,440	1,984,291	2,437,192,406	2,395,387,643	2,365,439,943	2,427,112,439
PREFERRED STOCK								
8. NAIC 1	2,937,699			(22,314)	2,959,771	2,937,699	2,915,384	2,981,843
9. NAIC 2	4,000,177				2,000,177	4,000,177	4,000,177	2,000,177
10. NAIC 3							0	
11. NAIC 4							0	
12. NAIC 5							0	
13. NAIC 6							0	
14. Total Preferred Stock	6,937,876	0	0	(22,314)	4,959,948	6,937,876	6,915,561	4,982,020
15. Total Bonds and Preferred Stock	2,402,325,519	79,949,449	111,881,440	1,961,977	2,442,152,353	2,402,325,519	2,372,355,505	2,432,094,459

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

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		X			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of short-term investments acquired	2,020,320	
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	2,000,000	
7. Deduct amortization of premium	20,320	
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)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	21,114,735
2.	Cost paid/(consideration received) on additions	10,029,695
3.	Unrealized valuation increase/(decrease)	(15,187,614)
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)	15,956,815
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	15,956,815

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus				
3.24	Section 1, Column 19, prior year				
3.25	SSAP No. 108 adjustments		0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year				
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

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	15,956,815	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		15,956,815
4.	Part D, Section 1, Column 5	15,956,815	
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	15,956,815	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		15,956,815
10.	Part D, Section 1, Column 8	15,956,815	
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

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	26,295,267	18,667,206
2. Cost of cash equivalents acquired	307,765,046	302,542,601
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	304	
6. Deduct consideration received on disposals	207,695,809	294,914,540
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	126,364,808	26,295,267
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	126,364,808	26,295,267

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - U.S. Special Revenue and Special Assessment									
575832 P4 6	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ		07/13/2020	JEFFRIES & COMPANY		250,000	250,000	2,894	1Z
575832 R2 8	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ		07/13/2020	JEFFRIES & COMPANY		750,000	750,000	8,682	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,000,000	1,000,000	11,576	XXX
Bonds - Industrial and Miscellaneous									
03330P AJ 8	ANCHF BR - CDO		09/17/2020	GREENSLEDGE CAPITAL MARKETS LLC		1,600,000	1,600,000		1FE
03666L AA 0	ANTR 201 A1 - CDO	C	09/18/2020	BNP Paribas		2,000,000	2,000,000		1Z
038413 AA 8	AQFIT 20A A - ABS		08/19/2020	KEYBANK CAPITAL MARKETS INC		1,999,631	2,000,000		1FE
05492A AJ 0	BFNS 2017-1	C	09/10/2020	PIPR		18,000,000	18,000,000	85,871	1FE
05492K AA 7	BDS 2019-FL4 A - CDO	C	07/01/2020	MORGAN STANLEY CO				(158)	1FE
05492K AE 9	BDS 2019-FL4 B - CDO	C	09/28/2020	WELLS FARGO SECURITIES LLC		2,090,469	2,125,000	1,458	1FE
09748R AA 6	BOJA 201 A2 - ABS		09/29/2020	BARCLAYS CAPITAL INC FIXED INC		2,500,000	2,500,000		2Z
12641P BC 7	CSMC 2009-R 4A6 - CMO/RMBS		09/01/2020	Direct			997		4FM
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS		09/01/2020	Direct			11		4FM
12641Q AS 1	CSMC 2009-7R 5A5 - CMO/RMBS		08/01/2020	Direct			530		1FM
12641Q AW 2	CSMC 2009-7R 6A1 - CMO/RMBS		08/01/2020	Direct			0		1FM
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS		09/01/2020	Direct			54		1FM
126673 DR 0	CWL 2004-7 MF2 - RMBS		07/01/2020	CREDIT SUISSE SECURITIES (USA)				(365)	1FM
174610 AV 7	CITIZENS FINANCIAL GROUP INC		09/30/2020	Various		6,000,000	6,000,000	42,669	2FE
30298N AG 2	FREMF 2019-KF67 B - CMBS		09/10/2020	Bank of America Merrill Lynch		955,000	1,000,000	1,336	1Z
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A		07/20/2020	BARCLAYS CAPITAL INC FIXED INC		2,976,098	3,000,000		1FE
34961J AS 3	FCO A1FR2 - CDO		08/04/2020	Natixis		4,000,000	4,000,000		1FE
34961P AL 4	FORTRESS CREDIT BSL V LIMITED		09/14/2020	MITSUBISHI UFJ SECURITIES		3,500,000	3,500,000		1FE
34961W AU 9	FCO BFR - CDO		08/18/2020	Natixis		1,000,000	1,000,000		1FE
38173M AA 0	GOLUB CAPITAL BDC INC		09/29/2020	JP Morgan		2,997,600	3,000,000		2FE
381741 AC 1	GCBDC A1 - CDO		08/07/2020	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000		1FE
436106 AC 2	HOLLYFRONTIER CORP		09/14/2020	Bank of America Merrill Lynch		1,996,480	2,000,000		2FE
45254N NT 0	IMM 2005-3 M1 - RMBS		09/25/2020	Direct			226		1FM
472321 AH 1	JMAC 2008-R2 2A3 - CMO/RMBS		09/01/2020	JEFFRIES & CO			1		1FM
472321 AK 4	JMAC 2008-R2 3A2 - CMO/RMBS		09/01/2020	Direct			3,095		1FM
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2020	Direct			1		1FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Direct			261		1FM
47232D DK 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/28/2020	Direct			0		1FM
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Direct			29		1FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		07/01/2020	Direct			18		1FM
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		07/01/2020	Direct			1,085		1FM
47232V DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/01/2020	Direct			407		1FM
47232V DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/01/2020	Direct			247		1FM
47232V DQ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		07/01/2020	Direct			4		1FM
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Direct			5		1FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/01/2020	Direct			936		1FM
63862X AA 0	NHLT 201 A - RMBS		09/21/2020	CREDIT SUISSE SECURITIES (USA)		1,999,999	2,000,000		1FE
70163Q AA 6	PARLI A - CDO	C	07/16/2020	SG AMERICAS SECURITIES, LLC		1,000,000	1,000,000		1FE
749389 AA 0	RCKT 201 A1 - CMO/RMBS		07/01/2020	CANTOR FITZGERALD + CO				(5,334)	1FE
77587A AU 0	RMRK B2R - CDO	C	09/17/2020	MIZUHO SECURITIES USA INC		1,250,000	1,250,000		1FE
784054 AB 4	SCFET 201 A2 - ABS		08/11/2020	Bank of America Merrill Lynch		2,999,857	3,000,000		1FE
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS		07/10/2020	Amherst Securities Group LLC		7,585,630	8,027,123	1,890	1FE

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
89822P AA 1	TRUPS FINANCIALS NOTE SECURITIZATION 202		07/15/2020	Bank of America Merrill Lynch		2,000,000	2,000,000		1FE
92331D AQ 1	VENTR BFR - CDO		08/04/2020	Jefferies		1,000,000	1,000,000		1FE
96034L AA 9	WESTR 201 A - RMBS		07/08/2020	Amherst Securities Group LLC		998,686	1,000,000		1FE
97988P AN 6	WOODMONT 2017-1 TRUST - CDO		09/30/2020	WELLS FARGO SECURITIES LLC		2,500,000	2,500,000		1Z
G8655* AA 2	TPG PARTNER HOLDINGS, L.P.		09/10/2020	AFG Private Placement		4,000,000	4,000,000		1Z
3899999. Total - Bonds - Industrial and Miscellaneous						78,949,449	79,510,028	127,369	XXX
8399997. Total - Bonds - Part 3						79,949,449	80,510,028	138,945	XXX
8399999. Total - Bonds						79,949,449	80,510,028	138,945	XXX
9999999. Total - Bonds, Preferred and Common Stocks						79,949,449	XXX	138,945	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 11	12	13	14	15	16	17	18	19	20	21	22
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
Bonds - U.S. Government																					
31383S RS 1	FN 511797 - RMBS		09/01/2020.	Paydown		1,267	1,267	1,267	1,243		24		24		1,267			0	51	05/01/2031.	1
31406J 2L 6	FN 811779 - RMBS		09/01/2020.	Paydown		192	192	195	139		54		54		192			0	7	01/01/2035.	1
690353 RX 7	US INTERNATIONAL DEVELOPMENT FINANCE COR		08/27/2020.	Paydown		58,645	58,645	58,645	58,648		(3)		(3)		58,645			0	2,604	02/27/2027.	1
690353 XM 4	US INTERNATIONAL DEVELOPMENT FINANCE COR		09/15/2020.	Paydown		28,571	28,571	28,571	28,572		(0)		(0)		28,571			0	769	12/15/2030.	1
0599999.	Total - Bonds - U.S. Government					88,676	88,676	88,679	88,601	0	75	0	75	0	88,676	0	0	0	3,431	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
452152 GR 6	ILLINOIS ST		07/01/2020.	Paydown		400,000	400,000	399,884	399,973		27		27		400,000			0	24,800	07/01/2021.	2FE
70914P PE 6	PENNSYLVANIA (COMMONWEALTH OF)		07/15/2020.	Call @ 100.00		1,000,000	1,000,000	996,080	999,743		257		257		1,000,000			0	42,500	07/15/2020.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,400,000	1,400,000	1,395,964	1,399,716	0	284	0	284	0	1,400,000	0	0	0	67,300	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
412486 4W 9	HARFORD CNTY MD		07/01/2020.	Call @ 100.00		1,000,000	1,000,000	1,024,120	1,001,468		(1,468)		(1,468)		1,000,000			0	47,000	07/01/2021.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,000,000	1,000,000	1,024,120	1,001,468	0	(1,468)	0	(1,468)	0	1,000,000	0	0	0	47,000	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
00164T AA 6	AMCEST 2007 A A28 - ABS		07/15/2020.	Paydown		66,575	66,575	69,677	68,155		(1,581)		(1,581)		66,575			0	3,821	01/15/2028.	1FE
100873 AG 3	BOSTON MASS HSG AUTH LEASE REV		07/01/2020.	Direct		1,040,000	1,040,000	1,040,000	1,040,000				0		1,040,000			0	60,320	01/01/2022.	1FE
130333 CA 3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		08/03/2020.	Various		327,798	327,798	327,798	327,796		2		2		327,798			0	6,325	02/01/2042.	1FE
196479 F9 5	COLORADO HSG & FIN AUTH - MBS		09/01/2020.	Paydown		92,275	92,275	95,023	94,827		(2,552)		(2,552)		92,275			0	2,270	03/01/2048.	1FE
3133N3 U9 3	FH RE6008 - RMBS		09/01/2020.	Paydown		619,347	619,347	629,702	629,421		(10,073)		(10,073)		619,347			0	14,500	11/01/2049.	1
3140K0 EL 8	FN BO4638 - RMBS		09/01/2020.	Paydown		312,352	312,352	312,888	312,873		(522)		(522)		312,352			0	6,471	11/01/2049.	1
3140QB N5 3	FN CA4011 - RMBS		09/01/2020.	Paydown		310,104	310,104	314,949	314,713		(4,609)		(4,609)		310,104			0	7,282	08/01/2049.	1
3140QC DT 0	FN CA4613 - RMBS		09/01/2020.	Paydown		959,028	959,028	974,212	973,752		(14,725)		(14,725)		959,028			0	22,618	11/01/2049.	1
438701 RE 6	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS		07/01/2020.	Call @ 100.00		1,225,000	1,225,000	1,225,000	1,225,000				0		1,225,000			0	63,614	07/01/2024.	1FE
462467 NW 7	IOWA FIN AUTH SINGLE FAMILY MTG REV		09/01/2020.	Call @ 100.00		85,000	85,000	85,000	85,000				0		85,000			0	1,643	02/01/2042.	1FE
54473E NP 5	LOS ANGELES CNTY CALIF PUB WKS FING AUTH		08/01/2020.	Maturity @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	83,865	08/01/2020.	1FE
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/31/2020.	Call @ 100.00		80,000	80,000	80,000	79,998		(0)		(0)		79,998		2	2	1,988	09/01/2037.	1FE
57429L AL 0	MARYLAND ST TRANSN AUTH LTD OBLIG REV		07/01/2020.	Direct		115,000	115,000	124,077	115,339		(339)		(339)		115,000			0	7,452	07/01/2022.	1FE
575832 UG 3	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ		07/13/2020.	Unknown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	40,516	05/01/2025.	1FE
57586N UR 0	MASSACHUSETTS ST HSG FIN AGY - MBS		09/15/2020.	Paydown		2,503	2,503	2,513	2,510		(8)		(8)		2,503			0	72	01/15/2046.	1FE
59447P CQ 2	MICHIGAN FIN AUTH REV		09/01/2020.	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	109,920	09/01/2020.	1FE
60416Q HA 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2020.	Paydown		136,099	136,099	136,099	136,098		0		0		136,099			0	2,966	03/01/2048.	1FE
60416Q HJ 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2020.	Paydown		256,877	256,877	256,877	256,877				0		256,877			0	6,228	01/01/2049.	1FE
647200 4S 0	NEW MEXICO MTG FIN AUTH		09/01/2020.	Call @ 100.00		40,000	40,000	40,000	40,000				0		40,000			0	747	09/01/2040.	1FE
64972C BD 4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		09/15/2020.	Paydown		2,046	2,046	2,046	2,046		(0)		(0)		2,046			0	42	06/15/2036.	1FE
658207 MA 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		09/01/2020.	Direct		40,000	40,000	40,000	40,000				0		40,000			0	1,628	01/01/2030.	1FE
662903 MG 5	NORTH TEX MUN WTR DIST TEX WTR SYS REV		09/03/2020.	Call @ 100.00		1,210,000	1,210,000	1,210,000	1,210,000				0		1,210,000			0	54,387	09/01/2022.	1FE
677377 2P 7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		09/01/2020.	Call @ 100.00		110,000	110,000	110,000	110,000				0		110,000		(0)	(0)	2,065	11/01/2041.	1FE
686087 MP 9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2020.	Direct		75,000	75,000	75,000	75,000				0		75,000			0	2,172	07/01/2033.	1FE
882750 NE 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		09/01/2020.	Direct		20,000	20,000	20,000	20,000				0		20,000			0	582	07/01/2041.	1FE
88275F NU 9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2020.	Call @ 100.00		25,000	25,000	25,000	25,044		(5)		(5)		25,039		(39)	(39)	502	09/01/2039.	1FE
91528N AA 9	UNM SANDOVAL REGL MED CTR INC COLO REV		07/20/2020.	Direct		50,000	50,000	50,000	50,000				0		50,000			0	2,250	07/20/2036.	1FE
92812U Q3 5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		09/01/2020.	Paydown		73,559	73,559	73,559	73,560		(1)		(1)		73,559			0	2,196	12/25/2043.	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
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		09/01/2020.	Paydown		49,616	49,616	49,616	49,616		0		0		49,616			0	1,184	10/25/2037.	1FE
92812U Q6 8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		09/01/2020.	Paydown		64,781	64,781	64,781	64,777		4		4		64,781			0	1,335	06/25/2041.	1FE
92812U Q7 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		09/25/2020.	Paydown		58,649	58,649	58,649	58,649				0		58,649			0	1,173	10/25/2049.	1FE
92813T EE 6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		09/01/2020.	Paydown		55,870	55,870	55,870	55,839		31		31		55,870			0	1,224	08/25/2042.	1FE
928172 UY 9	VIRGINIA ST PUB BLDG AUTH PUB FACS REV		08/01/2020.	Maturity @ 100.00		3,000,000	3,000,000	3,074,370	3,005,153		(5,153)		(5,153)		3,000,000			0	142,500	08/01/2020.	1FE
977123 ZD 3	WISCONSIN ST EXTENDIBLE IAM COML PAPER N		07/01/2020.	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	98,000	07/01/2023.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					17,002,477	17,002,477	17,122,707	17,042,044	0	(39,530)	0	(39,530)	0	17,002,514	0	(37)	(37)	753,860	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 2017-1 A - ABS		07/16/2020.	Paydown		31	31	31	31		(0)		(0)		31			0	1	05/16/2042.	1FE
00038R AA 4	AASET 2019-2 A - ABS		09/16/2020.	Paydown		19,447	19,447	19,447	19,447		0		0		19,447			0	436	10/16/2039.	1FE
00102D AC 2	ACIS 145 A2 - CDO		08/01/2020.	Paydown		127,285	127,285	127,285	127,288		(3)		(3)		127,285			0	3,386	11/02/2026.	1FE
00180A AA 7	AMSR 2020-SFR1 A - CMBS		09/01/2020.	Paydown		1,917	1,917	1,917			0		0		1,917			0	17	04/17/2037.	1FE
00192J AA 4	APS 2016-1 1A - CMO/RMBS		09/01/2020.	Paydown		53,380	53,380	47,575	50,621		2,759		2,759		53,380			0	426	07/27/2057.	1FE
00206R CE 0	AT&T INC		08/05/2020.	Tender Offer		2,258,520	2,000,000	1,993,920	1,997,238		363		363		1,997,601		2,399	2,399	297,520	03/11/2024.	2FE
00206R HL 9	AT&T INC		07/08/2020.	Call @ 100.00		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	ARLFR 1406 A1 - ABS		09/15/2020.	Paydown		34,497	34,497	33,475	33,839		658		658		34,497			0	672	06/15/2044.	1FE
004375 FG 1	ACCR 2006-1 A4 - RMBS		09/25/2020.	Paydown		96,869	96,869	84,609	89,961		6,908		6,908		96,869			0	825	04/25/2036.	1FM
00452P AD 9	ACIS 2015-6 A2 - CDO		08/01/2020.	Paydown		177,290	177,290	177,290	177,290				0		177,290			0	4,477	05/03/2027.	1FE
006346 AS 9	ADMSO 181 A - ABS		09/15/2020.	Paydown		6,254	6,254	6,287	6,282		(28)		(28)		6,254			0	201	11/16/2048.	1FE
007036 GS 9	ARMT 2005-2 2A1 - CMO/RMBS		08/01/2020.	Paydown		7,808	7,808	7,306	7,266		543		543		7,808			0	193	06/25/2035.	1FM
01741R AF 9	ALLEGHENY TECHNOLOGIES INC		09/21/2020.	Stifel, Nicolaus & Co., Inc.		312,000	300,000	299,973	300,051		(9)		(9)		300,042		11,958	11,958	26,119	08/15/2023.	4FE
02315Q AA 6	AMBAC LSNI LLC		09/30/2020.	Paydown		389	389	390	389		0		0		389			0	19	02/12/2023.	5GI
02377B AB 2	AMERICAN AIRLINES INC - ABS		09/22/2020.	Paydown		47,377	47,377	47,377	47,382		(5)		(5)		47,377			0	1,706	03/22/2029.	2FE
02377U AB 0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		07/15/2020.	Paydown		24,796	24,796	24,796	24,800		(3)		(3)		24,796			0	1,227	07/15/2024.	2FE
02660L AA 8	AHMA 2006-4 A11 - RMBS		09/25/2020.	Paydown		9,857	9,857	6,545	9,625		233		233		9,857			0	72	10/25/2046.	1FM
02665U AA 3	AH4R 2014-SFR2 A - ABS		09/01/2020.	Paydown		3,958	3,958	3,958	3,955		3		3		3,958			0	102	10/17/2036.	1FE
02665X AA 7	AH4R 2014-SFR3 A - ABS		09/01/2020.	Paydown		12,280	12,280	12,387	12,328		(49)		(49)		12,280			0	317	12/18/2036.	1FE
02666A AA 6	AH4R 2015-SFR1 A - ABS		09/01/2020.	Paydown		11,843	11,843	11,842	11,831		11		11		11,843			0	276	04/17/2052.	1FE
02666B AA 4	AH4R 2015-SFR2 A - ABS		09/01/2020.	Paydown		2,415	2,415	2,415	2,413		1		1		2,415			0	60	10/17/2052.	1FE
02666Q G7 2	AMERICAN HONDA FINANCE CORP		09/21/2020.	Maturity @ 100.00		1,000,000	1,000,000	997,370	999,795		205		205		1,000,000			0	38,750	09/21/2020.	1FE
03063N AD 9	ACRE 2010-ART 2FX - CMBS		07/15/2020.	Paydown		1,000,000	1,000,000	999,997	1,000,000				0		1,000,000			0	28,900	01/14/2029.	1FM
038370 AA 0	AQFIT 19A A - ABS		09/15/2020.	Paydown		73,246	73,246	73,235	73,236		10		10		73,246			0	1,534	07/16/2040.	1FE
05369A AD 3	AVIATION CAPITAL GROUP LLC		08/11/2020.	TORONTO DOMINION BANK LONDON		578,250	600,000	591,822	593,301		663		663		593,964		(15,714)	(15,714)	25,575	08/01/2025.	2FE
05533G CN 7	BCAP 2010-RR9 6A1 - CMO/RMBS	C	07/28/2020.	Paydown		3,472	3,472	3,290	3,450		22		22		3,472			0	117	10/26/2035.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 - CMO/RMBS	C	09/01/2020.	Paydown		30,671	31,527	27,621	30,103		568		568		30,671			0	747	06/26/2037.	1FM
05539B AD 6	BCAP 2012-RR3 1A4 - CMO/RMBS		09/01/2020.	Paydown		84,829	84,829	77,512	84,478		350		350		84,829			0	2,529	12/29/2037.	1FM
05540X BK 8	BCAP 2012-RR4 5A5 - CMO/RMBS		09/28/2020.	Paydown		15,603	15,603	14,511	15,603		(0)		(0)		15,603			0	341	05/27/2036.	1FM
05541D AU 0	BCAP 2012-RR8 4A3 - CMO/RMBS		09/21/2020.	Paydown		61,459	61,459	50,780	56,318		5,141		5,141		61,459			0	497	11/26/2036.	1FM
058931 AD 8	BAFC 2006-3 2A1 - CMO/RMBS		09/01/2020.	Paydown		3,702	5,025	4,098	3,561		141		141		3,702			0	201	03/25/2036.	1FM
05949A H8 6	BOAMS 2005-A 2A1 - CMO/RMBS		09/01/2020.	Paydown		8,960	8,960	8,663	8,644		316		316		8,960			0	232	02/25/2035.	1FM
05949A H9 4	BOAMS 2005-A 2A2 - CMO/RMBS		09/01/2020.	Paydown		7,840	7,840	7,634	7,662		178		178		7,840			0	203	02/25/2035.	1FM
05949C GW 0	BOAMS 2005-8 A9 - CMO/RMBS		09/01/2020.	Paydown		19,861	20,366	15,773	19,746		115		115		19,861			0	735	09/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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
05949C HM 1	BOAMS 2005-I 1A1 - CMO/RMBS		09/01/2020.	Paydown		45,761	47,026	42,839	46,285		774	1,298	(524)		45,761			0	1,116	10/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 - CMO/RMBS		09/01/2020.	Paydown		1,307	1,308	1,278	1,310		(4)		(4)		1,307			0	38	11/25/2035.	1FM
05951F AB 0	BAFC 2007-1 T1B - RMBS		09/01/2020.	Paydown		5,370	5,437	4,747	5,316		53		53		5,370			0	255	01/25/2037.	1FM
05951U AC 5	BAFC 2006-8T2 A2 - CMO/RMBS		09/01/2020.	Paydown		318	344	264	310		8		8		318			0	13	10/25/2036.	1FM
059522 AU 6	BAFC 2007-C 1A2 - CMO/RMBS		09/01/2020.	Paydown		27,362	27,767	25,392	27,421		183	242	(59)		27,362			0	757	05/20/2036.	1FM
05953Y AH 4	BAFC 2007-4 A1B - RMBS		09/01/2020.	Paydown		3,885	4,619	1,523	3,802		83		83		3,885			0	167	05/26/2037.	1FM
05973B AA 5	BANC 2019-CRE6 A - CMBS		09/15/2020.	Paydown		176,481	176,481	152,656			23,825		23,825		176,481			0	1,109	09/17/2036.	1FE
05990H AH 6	BAFC 2010-R2 1A3 - CMO/RMBS		09/01/2020.	Paydown		59,402	61,856	39,138	58,179		1,223		1,223		59,402			0	2,423	08/26/2037.	1FM
05990H AQ 6	BAFC 2010-R2 3A4 - CMO/RMBS		09/01/2020.	Paydown		30,171	30,171	29,332	29,157		1,014		1,014		30,171			0	807	07/26/2035.	1FM
07384M S7 8	BSARM 2004-5 2A - CMO/RMBS		09/01/2020.	Paydown		9,893	9,893	9,936	9,913		(21)		(21)		9,893			0	250	07/25/2034.	1FM
07384Y KF 2	BSABS 2003-AC4 A - RMBS		09/01/2020.	Paydown		49,674	49,674	50,202	49,766		(92)		(92)		49,674			0	1,808	09/25/2033.	1FM
123262 AN 7	BJETS 2018-1 A - ABS		09/15/2020.	Paydown		31,192	31,192	31,192	31,198		(6)		(6)		31,192			0	935	02/15/2033.	1FE
12326Q AA 2	BJETS 191 A - ABS		09/15/2020.	Paydown		110,562	110,562	110,558	110,559		3		3		110,562			0	3,109	07/15/2034.	1FE
12479R AB 3	CAUTO 2014-1 A - ABS		09/15/2020.	Paydown		4,241	4,241	4,238	4,240		1		1		4,241			0	103	10/17/2044.	1FE
12479R AD 9	CAUTO 2017-1 A1 - ABS		09/15/2020.	Paydown		2,430	2,430	2,429	2,429		0		0		2,430			0	60	04/15/2047.	1FE
12527E AD 0	CFCRE 2011-C1 A4 - CMBS		09/01/2020.	Paydown		109,191	109,191	111,836	109,466		(275)		(275)		109,191			0	4,010	04/15/2044.	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 - CMO/RMBS		09/01/2020.	Paydown		9,823	10,003	4,163	9,517		306		306		9,823			0	262	06/20/2036.	1FM
125523 CH 1	CIGNA CORP		09/15/2020.	Maturity @ 100.00		1,000,000	1,000,000	997,800	999,844		156		156		1,000,000			0	41,250	09/15/2020.	2FE
125634 AJ 4	CLIF 2013-2 NTS - RMBS		09/18/2020.	Paydown		62,667	62,667	62,644	62,554		113		113		62,667			0	1,297	06/19/2028.	1FE
125634 AL 9	CLIF 133 NTS - RMBS		09/18/2020.	Paydown		3,978	3,978	3,977	3,970		8		8		3,978			0	103	11/18/2028.	1FE
125634 AQ 8	CLIF 2014-2 NTS - RMBS		09/18/2020.	Paydown		125,681	125,681	122,888	123,435		2,246		2,246		125,681			0	2,680	10/18/2029.	1FE
12632Q AW 3	COMM 2014-CCRE18 A4 - CMBS		09/01/2020.	Paydown		40,253	40,253	40,653	40,410		(158)		(158)		40,253			0	1,072	07/17/2047.	1FM
12641P AE 4	CSMC 2009-R A3 - CMO/RMBS		09/01/2020.	Paydown		11,359	11,359	11,359	11,339		20		20		11,359			0	434	10/26/2038.	1FM
12641P AN 4	CSMC 2009-R 2A3 - CMO/RMBS		09/01/2020.	Paydown		36,674	36,674	36,674	36,643		31		31		36,674			0	1,277	05/29/2035.	1FM
12641P AR 5	CSMC 2009-R 2A6 - CMO/RMBS		09/01/2020.	Paydown			219		0		(0)		(0)					0	9	05/29/2035.	1FM
12641P BA 1	CSMC 2009-R 4A4 - CMO/RMBS		09/01/2020.	Paydown		8,737	8,737	6,719	8,620		117		117		8,737			0	311	11/26/2035.	1FM
12641P BC 7	CSMC 2009-R 4A6 - CMO/RMBS		08/01/2020.	Paydown			1		(0)		0		0					0	0	11/26/2035.	3FM
12641P BN 3	CSMC 2009-R 6A3 - CMO/RMBS		09/01/2020.	Paydown		66,807	66,807	66,807	66,737		70		70		66,807			0	2,643	09/27/2038.	1FM
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS		09/01/2020.	Paydown			82		1		(1)		(1)					0	3	09/27/2038.	1FM
12641Q AA 0	CSMC 2009-7R 3A3 - CMO/RMBS		09/01/2020.	Paydown		2,078	2,079	859	2,067		11		11		2,078			0	83	09/26/2037.	1FM
12641Q AF 9	CSMC 2009-7R 4A2 - CMO/RMBS		08/01/2020.	Paydown		6,258	6,258	4,818	6,003		255		255		6,258			0	232	07/26/2037.	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS		07/01/2020.	Paydown					(0)		0		0					0		07/26/2037.	4FM
12641Q AP 7	CSMC 2009-7R 5A2 - CMO/RMBS		09/01/2020.	Paydown		71,447	71,447	71,447	71,347		100		100		71,447			0	2,603	11/26/2035.	1FM
12641Q AS 1	CSMC 2009-7R 5A5 - CMO/RMBS		09/30/2020.	Paydown			116		(1,264)		(4)		(4)		(1,268)		1,268	1,268	5	11/26/2035.	1FM
12641Q AY 8	CSMC 2009-7R 6A3 - CMO/RMBS		08/01/2020.	Paydown			2,352	364	(6)		6		6					0	65	09/26/2035.	1FM
12641Q BF 8	CSMC 2009-7R 7A4 - CMO/RMBS		09/25/2020.	Paydown			19	3	(1)		1		1					0	1	12/26/2036.	1FM
12641Q BX 9	CSMC 2009-7R 9A4 - CMO/RMBS		09/01/2020.	Paydown		17,297	17,299	11,769	17,299		(3)		(3)		17,297			0	611	08/26/2035.	3FM
12641Q CH 3	CSMC 2009-7R 111 - CMO/RMBS		09/01/2020.	Paydown		62,779	62,779	62,779	62,729		50		50		62,779			0	2,343	02/26/2035.	1FM
12641Q CR 1	CSMC 2009-7R 124 - CMO/RMBS		09/01/2020.	Paydown		3,280	3,280	3,280	3,272		7		7		3,280			0	138	01/26/2036.	1FM
12641Q CS 9	CSMC 2009-7R 125 - CMO/RMBS		09/01/2020.	Paydown			2,518	1,238	(6)		6		6					0	108	01/26/2036.	1FM
12641Q CX 8	CSMC 2009-7R 132 - CMO/RMBS		08/01/2020.	Paydown		6,486	6,486	6,486	6,570		(84)		(84)		6,486			0	248	06/26/2037.	2FM
12641Q CX 8	CSMC 2009-7R 132 - CMO/RMBS		09/01/2020.	Paydown		3,971	3,971	3,971	4,032		(61)		(61)		3,971			0	179	06/26/2037.	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	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
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS		08/01/2020.	Paydown			59	8	0		(0)		(0)					0	2	06/26/2037.	1FM
12641Q DH 2	CSMC 2009-7R 146 - CMO/RMBS		09/01/2020.	Paydown		34,663	34,663	22,156	34,135		528		528		34,663			0	466	04/26/2037.	1FM
12641Q EB 4	CSMC 2009-7R 172 - CMO/RMBS		09/25/2020.	Paydown		29,319	29,319	1,083	26,264		3,055		3,055		29,319			0	73	03/25/2037.	1FM
12641Q EE 8	CSMC 2009-7R 175 - CMO/RMBS		09/24/2020.	Unknown					(63)				0		(63)		63	63		03/25/2037.	1FM
12641Q EL 2	CSMC 2009-7R 182 - CMO/RMBS		09/01/2020.	Paydown		31,401	31,401	31,401	31,295		106		106		31,401			0	389	03/26/2037.	1FM
12641Q EV 0	CSMC 2009-7R 1A1 - CMO/RMBS		09/01/2020.	Paydown		49,783	49,783	49,783	49,740		43		43		49,783			0	1,964	03/01/2036.	1FM
12641Q EY 4	CSMC 2009-7R 1A4 - CMO/RMBS		09/30/2020.	Unknown					(1,724)				0		(1,724)		1,724	1,724		03/26/2036.	1FM
12641Q FE 7	CSMC 2009-7R 2A3 - CMO/RMBS		09/01/2020.	Paydown		105,361	105,361	69,400	102,501		2,860		2,860		105,361			0	3,861	08/27/2035.	1FM
12641T AB 2	CSMC 2009-5R 1A2 - CMO/RMBS		09/01/2020.	Paydown		85,001	90,978	69,358	70,729		14,272		14,272		85,001			0	2,192	06/26/2036.	1FM
12646U AK 4	CSMC 2013-IVR1 A2 - CMO/RMBS		09/01/2020.	Paydown		132,877	132,877	124,240	125,487		7,390		7,390		132,877			0	2,623	03/25/2043.	1FM
12646W AH 7	CSMC 2013-IVR2 A2 - CMO/RMBS		09/01/2020.	Paydown		135,812	135,812	126,900	128,134		7,678		7,678		135,812			0	2,773	04/27/2043.	1FM
12647P AK 4	CSMC 2013-7 A6 - CMO/RMBS		09/01/2020.	Paydown		146,027	146,027	140,734	140,980		5,048		5,048		146,027			0	3,362	08/25/2043.	1FM
126650 AW 0	CVSPAS NOTES CTF - CMBS		09/10/2020.	Paydown		22,882	22,882	22,882	22,882		(0)		(0)		22,882			0	808	01/11/2027.	2FE
126670 JP 4	CWHL 2005-HYB9 1A1 - CMO/RMBS		09/01/2020.	Paydown		12,291	12,422	10,834	12,151		140		140		12,291			0	327	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		22,935	24,537	21,689	22,806		130		130		22,935			0	898	04/25/2035.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 - CMO/RMBS		09/01/2020.	Paydown		26,112	27,094	24,852	25,917		195		195		26,112			0	932	04/25/2035.	1FM
12667G AC 7	CWALT 2005-13CB A3 - CMO/RMBS		09/01/2020.	Paydown		18,981	18,924	15,873	18,448		533		533		18,981			0	718	05/25/2035.	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 - CMO/RMBS		09/01/2020.	Paydown		64,511	64,514	56,507	62,910		1,602		1,602		64,511			0	1,381	04/22/2036.	1FM
126694 D7 0	CWHL 2006-HYB2 4A1 - CMO/RMBS		09/01/2020.	Paydown		20,935	20,935	19,106	20,235		700		700		20,935			0	503	04/22/2036.	1FM
12669D US 5	CWHL 2002-39 A18 - CMO/RMBS		09/01/2020.	Paydown		7,840	7,840	7,770	7,844		(4)		(4)		7,840			0	300	02/25/2033.	1FM
12669F V8 3	CWHL 2004-HYB4 3A - CMO/RMBS		09/01/2020.	Paydown		1,460	1,460	1,462	1,455		5		5		1,460			0	39	09/20/2034.	1FM
12669G R4 5	CWHL 2005-15 A8 - CMO/RMBS		09/01/2020.	Paydown		20,712	17,579	14,351	21,375		(30)	633	(663)		20,712			0	714	08/25/2035.	1FM
12803P AB 4	CAJUN 2017-1 A2 - ABS/MBS		08/20/2020.	Paydown		15,000	15,000	14,884	14,933		67		67		15,000			0	731	08/20/2047.	2FE
14575H AA 6	CAUTO 2016-1 A - RMBS		09/15/2020.	Paydown		8,369	8,369	8,365	8,367		2		2		8,369			0	254	02/15/2046.	1FE
152314 KJ 8	CXHE 2004-C AF5 - RMBS		09/01/2020.	Paydown		58,539	58,539	58,393	58,382		157		157		58,539			0	2,078	06/25/2034.	1FM
15672A AA 0	CERB XVIII A - CDO		07/15/2020.	Paydown		88,410	88,410	88,410	88,411		(1)		(1)		88,410			0	2,311	04/15/2027.	1FE
161546 CW 4	CFAB 2002-3 IA5 - RMBS		09/01/2020.	Paydown		21,806	21,806	21,804	21,746		59		59		21,806			0	905	06/25/2032.	1FM
16162W PV 5	CHASE 2005-A2 1A1 - CMO/RMBS		09/01/2020.	Paydown		4,350	4,208	3,146	4,203		147		147		4,350			0	106	01/25/2036.	1FM
16162X AD 9	CHASE 2006-S3 1A4 - CMO/RMBS		09/25/2020.	Paydown		399	399	287	405		(6)		(6)		399			0	18	11/25/2036.	1FM
16163C AG 7	CHASE 06A1 2A2 - CMO/RMBS		09/01/2020.	Paydown		24,544	25,804	7,250	23,306		1,238		1,238		24,544			0	724	09/25/2036.	1FM
17181C AA 6	CIMLT 181 A - RMBS		09/20/2020.	Paydown		37,472	37,472	37,472	37,471		1		1		37,472			0	543	03/20/2043.	1FE
17307G ED 6	CMLTI 2004-HYB2 3A - CMO/RMBS		09/01/2020.	Paydown		22,692	22,692	21,467	12,517		144		144		22,692			0	580	03/27/2034.	1FM
17312H AF 6	CRMSI 2007-2 A6 - RMBS		09/01/2020.	Paydown		8,492	8,492	8,167	8,191		301		301		8,492			0	283	06/25/2037.	1FM
17315N AD 5	CMLTI 2009-8 2A1 - CMO/RMBS		09/01/2020.	Paydown		46,077	46,077	46,077	45,864		212		212		46,077			0	1,840	04/25/2037.	1FM
17315X AF 8	CMLTI 2009-9 2A3 - CMO/RMBS		09/01/2020.	Paydown		15,878	15,897	12,042	15,273		605		605		15,878			0	477	11/25/2035.	1FM
17316A AQ 3	CMLTI 2009-10 4A1 - CMO/RMBS		09/01/2020.	Paydown		44,755	44,755	44,084	44,469		287		287		44,755			0	1,836	05/26/2037.	1FM
17323M AE 5	CMLTI 2015-A B3 - CMO/RMBS		09/01/2020.	Paydown		28,762	28,762	26,137			2,379		2,379		28,762			0	514	06/25/2058.	1FE
174610 AJ 4	CITIZENS FINANCIAL GROUP INC		09/30/2020.	Unknown		2,304,740	2,000,000	2,000,000	1,999,912		304,828		304,828		2,304,740			0	420,257	08/01/2025.	2FE
174610 AK 1	CITIZENS FINANCIAL GROUP INC		09/30/2020.	Unknown		2,320,580	2,000,000	1,997,900	1,998,703		321,877		321,877		2,320,580			0	419,480	12/03/2025.	2FE
178566 AC 9	RBC USA HOLDCO CORP		09/15/2020.	Maturity @ 100.00		2,000,000	2,000,000	1,994,760	1,999,608		392		392		2,000,000			0	105,000	09/15/2020.	1FE
19421U AA 2	CASL 2019-A A1 - ABS		09/25/2020.	Paydown		48,208	48,208	47,975	47,974		234		234		48,208			0	730	12/28/2048.	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	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
19625G AB 5	CAFL 2016-1 B - CMBS		09/01/2020	Paydown		341,602	341,602	341,600	341,363		238		238		341,602			0	8,313	06/17/2048	1FE
20267U AA 7	CBSLT 2016-B A1 - ABS		09/25/2020	Paydown		59,158	59,158	59,142	59,145		13		13		59,158			0	1,056	10/25/2040	1FE
205887 BL 5	CONAGRA BRANDS INC		08/15/2020	Maturity @ 100.00		186,000	186,000	197,220	187,058		(1,058)		(1,058)		186,000			0	9,207	08/15/2020	2FE
212168 AA 6	CONTINENTAL WIND LLC		08/31/2020	Paydown		49,613	49,613	49,613	49,613				0		49,613			0	2,977	02/28/2033	2FE
21872M AA 0	CAFL 182 A - CMBS		09/01/2020	Paydown		28,034	28,034	28,034	28,033		1		1		28,034			0	838	11/15/2052	1FE
219023 AF 5	INGREDION INC		07/09/2020	Call @ 100.00		1,013,056	1,000,000	996,000	999,632		228		228		999,861		139	139	44,917	11/01/2020	2FE
22541Q FV 9	CSFB 2003-17 1A4 - CMO/RMBS		09/01/2020	Paydown		5,095	5,095	5,129	5,101		(5)		(5)		5,095			0	170	06/25/2033	1FM
22541S PJ 1	CSFB 2004-AR6 CB1 - CMO/RMBS		09/25/2020	Paydown		7,860	7,860	6,249	6,484		1,376		1,376		7,860			0	111	10/25/2034	1FM
22546Q AF 4	CREDIT SUISSE AG (NEW YORK BRANCH)		08/05/2020	Maturity @ 100.00		3,000,000	3,000,000	3,071,420	3,005,181		(5,181)		(5,181)		3,000,000			0	131,250	08/05/2020	1FE
227170 AE 7	CRNN 2013-1 NTS - RMBS	C	09/18/2020	Paydown		25,000	25,000	25,000	24,979		21		21		25,000			0	513	04/18/2028	1FE
22944P AA 5	CSMC 2013-TH1 A1 - CMO/RMBS		09/01/2020	Paydown		161,450	161,450	144,977	144,078		17,371		17,371		161,450			0	2,224	02/25/2043	1FM
233046 AE 1	DNKN 2017-1 A2I - ABS		08/20/2020	Paydown		5,000	5,000	5,000	5,000				0		5,000			0	136	11/20/2047	2FE
233046 AF 8	DNKN 2017-1 AII - ABS		08/20/2020	Paydown		10,000	10,000	10,000	10,000				0		10,000			0	302	11/20/2047	2FE
233046 AM 3	DNKN 2019-1 A23 - RMBS		08/20/2020	Paydown		8,125	8,125	8,245	8,243		(118)		(118)		8,125			0	244	05/20/2049	1FE
23305U AA 5	DBRR 2011-LC2 A4A - CMBS		07/01/2020	Paydown		188,105	188,105	198,135	189,400		(1,294)		(1,294)		188,105			0	4,978	07/14/2044	1FM
23341B AC 9	DRB 2016-B A2 - ABS		09/25/2020	Paydown		42,547	42,547	42,534	42,538		9		9		42,547			0	808	06/25/2040	1FE
24763L FN 5	DELHE 1999-2 A7F - RMBS		09/01/2020	Paydown		1,183	1,183	1,182	974		208		208		1,183			0	28	08/15/2030	1FM
25150R AD 7	DBALT 2006-AR6 A4 - RMBS		09/25/2020	Paydown		81,648	80,966	74,611	73,855		7,793		7,793		81,648			0	619	02/25/2037	1Z
251510 DQ 3	DBALT 2005-2 2A1 - CMO/RMBS		09/25/2020	Paydown		46	46	40	46		0		0		46			0	0	04/25/2035	1FM
25755T AE 0	DPABS 2015-1 A2 - ABS		07/25/2020	Paydown		5,000	5,000	5,000	5,000				0		5,000			0	168	10/25/2045	2FE
25755T AH 3	DPABS 2017-1 A23 - ABS		07/25/2020	Paydown		7,500	7,500	7,500	7,500				0		7,500			0	232	07/25/2047	2FE
25755T AL 4	DPABS 2019-1 A2 - ABS		07/25/2020	Paydown		3,750	3,750	3,750	3,750				0		3,750			0	94	10/25/2049	2FE
25755T AM 2	DPABS 2019-1 A2 - ABS		07/25/2020	Paydown		8,750	8,750	8,754	8,754		(4)		(4)		8,750			0	194	10/25/2049	1FE
26224H AA 5	DRUGC 161 A - ABS	C	07/15/2020	Paydown		28,218	28,218	28,217	28,219		(1)		(1)		28,218			0	842	04/15/2027	2FE
26441Y AW 7	DUKE REALTY PARTNERSHIP LTD		07/01/2020	Adjustment		(7,965)							0					0		10/15/2022	2FE
28851Q AE 3	ECLO 1R AR - CDO		07/15/2020	Paydown		41,856	41,856	41,856	41,851		5		5		41,856			0	1,053	10/15/2029	1FE
28852E AA 7	ECLO II A - CDO		08/17/2020	Paydown		46,937	46,937	46,937	46,928		9		9		46,937			0	1,088	02/15/2029	1FE
28852L AA 1	ECLO III A1 - CDO		07/20/2020	Paydown		25,322	25,322	25,322	25,322		1		1		25,322			0	632	07/22/2030	1FE
28852L AE 3	ECLO III A2 - CDO		07/20/2020	Paydown		40,516	40,516	40,516	40,506		10		10		40,516			0	1,376	07/22/2030	1FE
28932M AA 3	ELM ROAD GENERATING STATION SUPERCRITICA		08/11/2020	Paydown		49,984	49,984	49,984	49,987		(3)		(3)		49,984			0	2,604	02/11/2030	1FE
29365P AQ 5	ENTERGY UTILITY AFFILIATES LLC		08/20/2020	Call @ 100.00		2,000,000	2,000,000	1,997,220	1,999,795		174		174		1,999,968		32	32	70,003	10/01/2020	1FE
29379V AP 8	ENTERPRISE PRODUCTS OPERATING LLC		09/01/2020	Maturity @ 100.00		1,000,000	1,000,000	997,010	999,780		220		220		1,000,000			0	52,000	09/01/2020	2FE
30296W AG 4	FREMF 2018-KF47 B - CMBS		07/25/2020	Paydown		138,336	138,336	130,209			8,127		8,127		138,336			0	252	05/25/2025	1Z
30296W AG 4	FREMF 2018-KF47 B - CMBS		09/25/2020	Paydown		1,146	1,146	1,078			67		67		1,146			0	5	05/25/2025	1Z
30308X AA 1	FREED 191 A - ABS		09/18/2020	Paydown		153,917	153,917	153,907	153,909		8		8		153,917			0	3,532	06/18/2026	1FE
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A		09/01/2020	Paydown		509,187	509,187	505,130			4,057		4,057		509,187			0	1,046	07/25/2030	1FE
32027L AE 5	FFML 2006-FF14 A5 - RMBS		09/25/2020	Paydown		42,751	42,751	38,182	39,964		2,787		2,787		42,751			0	301	10/25/2036	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 - CMO/RMBS		09/01/2020	Paydown		21,017	20,941	19,351	20,552		466		466		21,017			0	531	11/25/2035	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 - CMO/RMBS		09/01/2020	Paydown		41,210	41,061	39,239	39,315		1,896		1,896		41,210			0	1,041	11/25/2035	2FM
32051G XV 2	FHASI 2005-AR5 4A1 - CMO/RMBS		09/01/2020	Paydown		23,598	23,616	23,279	23,430		168		168		23,598			0	561	11/25/2035	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 - CMO/RMBS		09/30/2020	Paydown		3,010	3,455	1,778	(1,018)		2,895		2,895		1,877		1,133	1,133	132	02/25/2037	1FM
345397 ZU 0	FORD MOTOR CREDIT COMPANY LLC		09/10/2020	Various		993,913	1,000,000	999,480	999,513		112		112		999,626		(5,713)	(5,713)	28,350	11/01/2022	3FE

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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
347466 AE 4	FORT IRWIN LAND LLC		07/01/2020.	Paydown									0					0	0	12/15/2035.	1FE
34961J AE 4	FCO IX A1F - CDO		08/17/2020.	Paydown		4,000,000	4,000,000	4,000,000	4,000,338		(338)		(338)		4,000,000			0	109,500	11/15/2029.	1FE
34961P AE 0	FCBSL V B2 - CDO		09/22/2020.	Call @ 100.00		3,500,000	3,500,000	3,482,500	3,485,550		1,729		1,729		3,487,279		12,721	12,721	130,953	07/11/2030.	1FE
34961W AQ 8	FCO 11 BF - CDO		08/31/2020.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,143		39		39		1,000,182		(182)	(182)	39,061	04/15/2031.	1FE
35040U AA 9	FFIN 2017-1 A - ABS		09/15/2020.	Paydown		78,927	78,927	78,915	78,920		6		6		78,927			0	1,738	07/15/2033.	1FE
35041J AA 3	FFIN 2019-1 A - ABS		09/15/2020.	Paydown		52,511	52,511	52,502	52,438		72		72		52,511			0	1,349	11/15/2034.	1FE
36191Y BA 5	GSMS 2011-GC5 A3 - CMBS		09/01/2020.	Paydown		47,610	47,610	48,084	47,561		49		49		47,610			0	1,169	08/12/2044.	1FM
3622E8 AB 1	GSAA 2006-15 AF2 - RMBS		09/01/2020.	Paydown		22,138	22,138	2,994	21,986		152		152		22,138			0	297	09/25/2036.	1FM
362341 4A 4	GSR 2006-AR1 2A1 - CMO/RMBS		09/01/2020.	Paydown		11,145	11,852	11,340	11,078		67		67		11,145			0	319	01/25/2036.	1FM
36242D FS 7	GSR 2004-11 2A1 - CMO/RMBS		09/01/2020.	Paydown		30,986	30,986	31,150	30,961		25		25		30,986			0	858	09/25/2034.	1FM
36242D PG 2	GSR 2004-14 3A2 - CMO/RMBS		09/01/2020.	Paydown		34,959	34,959	34,387	34,062		896		896		34,959			0	1,042	12/25/2034.	1FM
36248E AB 1	GSMS 2010-C2 A2 - CMBS		09/14/2020.	Paydown		2,000,000	2,000,000	2,089,844	2,009,089		(9,089)		(9,089)		2,000,000			0	66,359	12/10/2043.	1FM
36248F AG 7	GSMS 2011-GC3 A4 - CMBS		09/01/2020.	Paydown		357,364	357,364	364,315	357,846		(483)		(483)		357,364			0	12,643	03/10/2044.	1FM
36298G AA 7	GSPALO 2006-1 CTF - CMBS		08/09/2020.	Paydown		15,323	15,323	15,670	15,514		(191)		(191)		15,323			0	615	10/09/2029.	2FE
36298G AA 7	GSPALO 2006-1 CTF - CMBS		09/09/2020.	Paydown		7,723	7,723	7,898	7,819		(96)		(96)		7,723			0	372	10/09/2029.	1
36655Y AB 3	GARR 2018-1 A1T - CDO		09/21/2020.	Paydown		469,517	469,517	468,739	469,208		308		308		469,517			0	9,215	03/22/2027.	1FE
36962G 4Y 7	GENERAL ELECTRIC CO		07/01/2020.	Adjustment		(4,867)							0					0		01/07/2021.	2FE
38141G WQ 3	GOLDMAN SACHS GROUP INC		09/16/2020.	Bank of America Merrill Lynch		163,281	150,000	150,000	150,000				0		150,000		13,281	13,281	4,758	09/29/2025.	2FE
390556 AL 2	GRTLK 141R AR - CDO		07/15/2020.	Paydown		3,639	3,639	3,639	3,640		(1)		(1)		3,639			0	92	10/15/2029.	1FE
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR.		09/01/2020.	Paydown		5,918	5,918	5,889	7,334		(1,416)		(1,416)		5,918			0	181	09/01/2034.	1FM
40423X AB 8	NZES 2018-PLS1 A - CMO/RMBS		09/25/2020.	Paydown		196,091	196,091	196,089	196,090		1		1		196,091			0	4,170	01/27/2048.	1FE
40423X AC 6	NZES 2018-PLS1 B - CMO/RMBS		09/25/2020.	Paydown		39,218	39,218	39,218	39,218		(0)		(0)		39,218			0	937	01/27/2048.	1FE
404280 AK 5	HSBC HOLDINGS PLC	C	07/01/2020.	Adjustment		(9,067)							0					0		04/05/2021.	1FE
4042Q1 AE 7	HSBC BANK USA NA		08/24/2020.	Maturity @ 100.00		2,000,000	2,000,000	1,998,900	1,999,961		39		39		2,000,000			0	97,500	08/24/2020.	1FE
40538C AU 4	HLA 2014-1 B2R - CDO	C	07/18/2020.	Paydown		151,935	151,935	151,935	151,935		(0)		(0)		151,935			0	3,887	04/18/2026.	1FE
42225U AB 0	HEALTHCARE TRUST OF AMERICA HOLDINGS LP		09/28/2020.	Call @ 100.00		1,082,378	1,000,000	991,860	997,033		636		636		997,670		2,330	2,330	117,630	04/15/2023.	2FE
42770Q AA 0	HERO 2014-2 A - ABS		09/20/2020.	Paydown		46,451	46,451	46,420	46,423		28		28		46,451			0	927	09/21/2040.	1FE
42770R AA 8	HERO FDG TR 2014-1 - ABS		09/21/2020.	Paydown		46,087	46,087	46,086	46,095		(8)		(8)		46,087			0	2,189	09/20/2038.	1FE
42806D CH 0	HERTZ 192 A - ABS		09/25/2020.	Paydown		415,373	415,373	415,250	415,263		110		110		415,373			0	9,492	05/25/2025.	1FE
431571 AA 6	HILLENBRAND INC		07/15/2020.	Maturity @ 100.00		1,000,000	1,000,000	989,010	999,253		747		747		1,000,000			0	55,000	07/15/2020.	3FE
440405 AE 8	HORZN 181 A - ABS		09/15/2020.	Paydown		1,174	1,174	1,174	1,174				0		1,174			0	35	12/15/2038.	1FE
44040H AA 0	HORZN 2019 A - ABS		09/15/2020.	Paydown		2,178	2,178	2,178	2,178		(0)		(0)		2,178			0	61	07/15/2039.	1FE
44329H AG 9	HP CMNTYS LLC		09/15/2020.	Paydown		167,092	167,092	161,626	165,775		1,317		1,317		167,092			0	8,388	03/15/2023.	1FE
45112A AA 5	ICONX 2012-1 A2 - ABS		07/25/2020.	Paydown		5,649	5,649	5,649	5,649		(0)		(0)		5,649			0	179	01/26/2043.	4FE
45254N MZ 7	IMM 2005-2 1A2 - RMBS		09/25/2020.	Paydown		14,605	14,605	12,268	12,950		1,655		1,655		14,605			0	150	04/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 - RMBS		08/25/2020.	Paydown		1,850	1,850		1,596		254		254		1,850			0	74	08/25/2035.	1FM
46185J AA 6	IHSFR 2018-SFR1 A - RMBS		09/17/2020.	Paydown		13,694	13,694	13,694	13,695		(1)		(1)		13,694			0	148	03/19/2037.	1FE
46187X AA 3	IHSFR 18SFR4 A - RMBS		09/17/2020.	Paydown		28,647	28,647	25,925			2,721		2,721		28,647			0	163	01/19/2038.	1FE
46616M AA 8	HENDR 2010-3 A - ABS		09/15/2020.	Paydown		12,886	12,886	12,883	12,811		75		75		12,886			0	328	12/15/2048.	1FE
46616P AA 1	HENDR 2011-1 A - ABS		09/15/2020.	Paydown		23,281	23,281	23,275	23,274		7		7		23,281			0	717	10/15/2056.	1FE
46617A AA 3	HENDR 123 A - RMBS		09/15/2020.	Paydown		33,158	33,158	32,826	32,854		305		305		33,158			0	714	09/15/2065.	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	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
46617F AA 2	HENDR 2013-1 A - ABS	..	09/15/2020.	Paydown		15,824	15,824	15,813	15,816		8		8		15,824			0	323	04/15/2067.	1FE
46617J AA 4	HENDR 2013-2 A - ABS	..	09/15/2020.	Paydown		26,913	26,913	26,907	26,913		(0)		(0)		26,913			0	746	03/15/2062.	1FE
46617L AA 9	HENDR 133 A - ABS	..	09/15/2020.	Paydown		29,537	29,537	29,513	29,514		23		23		29,537			0	760	01/17/2073.	1FE
46617N AS 6	JFIN 142R 1BR - CDO	C	07/20/2020.	Paydown		68,795	68,795	68,795	68,797		(2)		(2)		68,795			0	1,437	07/20/2026.	1FE
46617T AA 2	HENDR 2014-1 A - ABS	..	09/15/2020.	Paydown		13,695	13,695	13,687	13,687		8		8		13,695			0	366	03/15/2063.	1FE
46617Y AP 8	JFIN 2015R A2R - CDO	C	09/15/2020.	Paydown		42,172	42,172	42,172	42,158		14		14		42,172			0	891	03/16/2026.	1FE
46618A AA 2	HENDR 2014-2 A - ABS	..	09/15/2020.	Paydown		29,297	29,297	29,063	29,078		219		219		29,297			0	712	01/17/2073.	1FE
46618H AA 7	HENDR 2014-3 A - ABS	..	09/15/2020.	Paydown		44,103	44,103	44,210	44,209		(105)		(105)		44,103			0	1,014	06/15/2077.	1FE
46618L AA 8	HENDR 2015-1 A - ABS	..	09/15/2020.	Paydown		74,573	74,573	73,910	73,952		621		621		74,573			0	1,620	09/15/2072.	1FE
46619R AA 4	HENDR 2015-2 A - ABS	..	09/15/2020.	Paydown		22,554	22,554	22,599	22,591		(37)		(37)		22,554			0	570	03/15/2058.	1FE
46620J AA 9	HENDR 171 A - RMBS	..	09/15/2020.	Paydown		8,208	8,208	8,202	8,202		6		6		8,208			0	219	08/16/2060.	1FE
466247 RP 0	JPMMT 2005-HYB4 2A1 - CMO/RMBS	..	09/01/2020.	Paydown		7,438	7,438	6,601	6,634		805		805		7,438			0	189	07/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 - CMO/RMBS	..	09/01/2020.	Paydown		2,283	2,607	1,760	2,308		(24)		(24)		2,283			0	101	12/25/2035.	1FM
46627M CY 1	JPALT 2006-A1 3A1 - CMO/RMBS	..	09/01/2020.	Paydown		80,966	80,966	66,609	81,366		1,373	1,774	(400)		80,966			0	2,188	03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 - CMO/RMBS	..	09/01/2020.	Paydown		9,493	9,502	5,320	9,438		55		55		9,493			0	366	03/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 - CMO/RMBS	..	09/01/2020.	Paydown		10,959	11,059	4,162	10,376		582		582		10,959			0	304	06/25/2036.	1FM
46628V AH 9	JPALT 2006-S3 A5 - RMBS	..	09/01/2020.	Paydown			36,619	24,471	(191)		191		191					0	1,125	08/25/2036.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 - CMO/RMBS	..	09/01/2020.	Paydown		378	401		367		12		12		378			0	9	04/25/2037.	1FM
46632T AA 3	JPMMT 2008-R2 1A1 - CMO/RMBS	..	09/01/2020.	Paydown		38,421	38,421	30,401	32,624		5,797		5,797		38,421			0	916	07/29/2037.	1FM
46633A AC 9	JPMMT 2008-R4 2A1 - CMO/RMBS	..	09/01/2020.	Paydown		66,611	66,611	51,665	66,601		9		9		66,611			0	3,610	11/26/2036.	1FM
46634D AX 6	JPMRR 2010-1 3A2 - CMO/RMBS	..	09/01/2020.	Paydown		69,849	87,086	41,125	67,457		2,392		2,392		69,849			0	3,373	04/26/2037.	1FM
46635B AD 3	J.P. MORGAN RESECURITIZATION TRUST, SERI	..	09/01/2020.	Paydown		28,401	28,401	19,654	23,071		5,330		5,330		28,401			0	1,020	03/01/2039.	1FM
46635T CG 5	JPMCC 2011-C3 A4 - CMBS	..	09/01/2020.	Paydown		673,753	673,753	658,909	670,711		3,041		3,041		673,753			0	20,903	02/16/2046.	1FM
466365 AA 1	JACK 2019-1 A2I - RMBS	..	08/25/2020.	Paydown		5,000	5,000	5,000	5,000				0		5,000			0	149	08/25/2049.	2FE
46636V AC 0	JPMCC 2011-C5 A3 - CMBS	..	07/01/2020.	Paydown									0					0	0	08/17/2046.	1FM
46651G AC 3	JPMMT 2019-7 A3 - CMO/RMBS	..	09/01/2020.	Paydown		55,978	55,978	56,677	56,674		(696)		(696)		55,978			0	1,272	02/25/2050.	1FE
472320 AA 8	JMAC 08R1 A - CMO/RMBS	..	09/01/2020.	Paydown		59,201	59,920	45,815	57,271		1,930		1,930		59,201			0	2,251	06/25/2047.	1FM
472321 AC 2	JMAC 2010-R8 2A1 - CMO/RMBS	..	09/01/2020.	Paydown		12,166	12,166	10,515	12,033		133		133		12,166			0	332	07/27/2037.	1FM
472321 AJ 7	JMAC 2008-R2 3A1 - CMO/RMBS	..	09/01/2020.	Paydown		59,365	59,365	46,946	57,778		1,587		1,587		59,365			0	1,439	01/25/2039.	1FM
472321 AK 4	JMAC 2008-R2 3A2 - CMO/RMBS	..	07/01/2020.	Paydown			6,398	738	(157)		157		157					0	130	02/25/2037.	1FM
47232D AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	09/01/2020.	Paydown		6,271	6,271	6,271	6,200		71		71		6,271			0	274	09/01/2036.	1FM
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	09/01/2020.	Paydown			1,319		10		(10)		(10)					0	57	09/01/2036.	1FM
47232D AQ 5	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	07/28/2020.	Paydown		7,227	7,227	3,294	(1,364)		8,592		8,592		7,227			0	161	01/01/2047.	1FM
47232D AR 3	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	09/01/2020.	Paydown		62,530	62,530	6,541	60,982		1,549		1,549		62,530			0	1,641	01/01/2047.	1FM
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	09/01/2020.	Paydown		14,910	14,910	14,136	14,817		93		93		14,910			0	490	09/01/2036.	1FM
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	07/01/2020.	Paydown			83	28	(1)		1		1					0	2	09/01/2036.	1FM
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	09/01/2020.	Paydown		5,544	5,544	5,544	5,525		19		19		5,544			0	123	01/01/2036.	1FM
47232D BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	07/28/2020.	Paydown		6,059	6,059		6,101		(42)		(42)		6,059			0	43	09/25/2036.	1FM
47232D BK 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	09/25/2020.	Paydown		27,625	27,625		24,874		2,751		2,751		27,625			0	219	09/25/2036.	1FM
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	09/25/2020.	Paydown			9,420		2		(2)		(2)					0	77	09/25/2036.	1FM
47232D BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	09/01/2020.	Paydown		63,010	63,010	61,755	62,677		333		333		63,010			0	2,808	07/01/2037.	1FM
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	09/01/2020.	Paydown			6,833	1,982	37		(37)		(37)					0	286	07/01/2037.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Paydown			6,833		49		(49)		(49)					0	286	07/01/2037	2FM
47232D CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Paydown		15,429	15,429	6,815	14,051		1,378		1,378		15,429			0	362	05/01/2036	1FM
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Paydown		21,126	21,126	3,749	19,782		1,344		1,344		21,126			0	548	04/01/2047	1FM
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Paydown			17						0					0	0	04/01/2047	1FM
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Paydown		16,883	16,883	14,277	16,617		266		266		16,883			0	644	06/01/2037	1FM
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Paydown		41,356	42,617	11,056	39,435		1,921		1,921		41,356			0	1,615	08/01/2037	1FM
47232D DG 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2020	Paydown		9,871	9,871	9,871	9,833		38		38		9,871			0	484	08/01/2037	1FM
47232D DK 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Paydown		2,760	2,760	1,699	2,723		38		38		2,760			0	145	08/25/2037	1FM
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2020	Paydown			954		0		(0)		(0)					0	45	08/01/2037	1FM
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Paydown		19,378	19,378	11,860	17,863		1,515		1,515		19,378			0	515	09/01/2035	1FM
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Paydown			1,695	505	(48)		48		48					0	44	09/01/2035	1FM
47232D DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Paydown		18,385	18,385	4,289	17,182		1,204		1,204		18,385			0	440	04/01/2037	1FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Paydown			5	1	0		(0)		(0)					0	0	04/01/2037	1FM
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Paydown		11,865	11,865	8,303	11,770		95		95		11,865			0	131	12/01/2036	1FM
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS		09/01/2020	Paydown		58,552	58,552	56,905	53,925		4,627		4,627		58,552			0	1,772	11/26/2037	1FM
47232V AB 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		13,770	13,770	13,770	13,766		3		3		13,770			0	540	02/01/2037	1FM
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			707		(0)		0		0					0	27	02/01/2037	1FM
47232V AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		48,199	48,199	48,199	48,187		12		12		48,199			0	1,812	02/01/2037	1FM
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			2,474		13		(13)		(13)					0	91	02/01/2037	1FM
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		1,940	1,620		1,450		491		491		1,940			0	40	11/01/2037	4FM
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		4,390	4,390	4,390	4,383		7		7		4,390			0	187	07/01/2036	1FM
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			1,608	26	4		(4)		(4)					0	67	07/01/2036	1FM
47232V CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		12,629	12,629	10,640	12,365		264		264		12,629			0	176	04/01/2037	1FM
47232V CM 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		36,089	36,089	36,089	36,007		82		82		36,089			0	1,268	11/01/2035	1FM
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			37		0		(0)		(0)					0	1	11/01/2035	1FM
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		8,207	8,207	8,207	8,183		24		24		8,207			0	338	05/01/2036	1FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			52		0		(0)		(0)					0	2	05/01/2036	1FM
47232V DC 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		16,965	16,965	16,965	16,952		13		13		16,965			0	624	09/01/2035	1FM
47232V DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			1,381		8		(8)		(8)					0	51	09/01/2035	1FM
47232V DJ 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		17,855	17,855	4,243	17,702		153		153		17,855			0	836	04/01/2036	1FM
47232V DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			0	0	0		(0)		(0)					0	0	04/01/2036	1FM
47232V DP 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		2,050	2,050	1,754	2,016		35		35		2,050			0	94	02/01/2036	1FM
47232V DQ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			609		4		(4)		(4)					0	28	02/01/2036	1FM
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		9,352	9,352	9,352	9,287		65		65		9,352			0	388	04/01/2036	1FM
47232V DU 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			537						0					0	22	04/01/2036	1FM
47232V DX 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		4,408	4,408	3,177	4,399		9		9		4,408			0	178	07/01/2036	1FM
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			402		6		(6)		(6)					0	15	07/01/2036	1FM
47232V EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		15,967	15,967	11,437	15,853		114		114		15,967			0	649	03/01/2036	1FM
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/30/2020	Paydown			83		(1,845)		(3)		(3)		(1,848)		1,848	1,848	3	03/01/2036	1FM
47232V ED 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown		5,337	5,337	5,260	5,311		26		26		5,337			0	228	03/01/2037	1FM
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Paydown			1,721		0		(0)		(0)					0	71	03/01/2037	1FM
47232V EK 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/26/2020	Paydown		12,116	12,116	11,568	12,012		104		104		12,116			0	441	04/01/2037	1FM

Statement as of September 30, 2020 of the **ANNUITY INVESTORS 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	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 EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020.	Paydown		8,041	8,041	6,599	7,912		129		129		8,041			0	345	04/01/2037.	1FM
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020.	Paydown			2,894						0					0	107	04/01/2037.	1FM
47232V EU 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020.	Paydown		17,485	17,485	17,485	17,455		30		30		17,485			0	680	01/01/2036.	1FM
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020.	Paydown			1,947		(30)		30		30					0	73	01/01/2036.	1FM
47232V EZ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020.	Paydown		7,752	7,752	7,752	7,749		3		3		7,752			0	302	02/01/2036.	1FM
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020.	Paydown			2,536	962	(47)		47		47					0	94	02/01/2036.	1FM
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020.	Paydown		14,391	14,391	724	13,108		1,283		1,283		14,391			0	256	01/01/2047.	1FM
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020.	Paydown			3,078	366	31		(31)		(31)					0	150	03/01/2036.	1FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/30/2020.	Paydown			583		(2,249)		(8)		(8)		(2,257)		2,257	2,257	11	01/01/2047.	1FM
47233D AB 7	JEFFERIES RESECURITIZATION TRUST 2009-R1		09/01/2020.	Paydown		43,452	43,452	8,799	42,289		1,163		1,163		43,452			0	1,561	09/01/2036.	1FM
47760Q AA 1	JIMMY 2017-1 2I - ABS		07/30/2020.	Paydown		2,500	2,500	2,500	2,500				0		2,500			0	68	07/30/2047.	2FE
47760Q AB 9	JIMMY 2017-1 2II - ABS		07/30/2020.	Paydown		2,000	2,000	2,000	2,000				0		2,000			0	73	07/30/2047.	2FE
48244X AA 0	KDAC 2017-1 A - ABS	C	09/15/2020.	Paydown		16,854	16,854	16,854	16,854		0		0		16,854			0	478	12/15/2042.	1FE
49255P AA 1	KSTRL 2018-1 A - ABS	C	09/15/2020.	Paydown		24,677	24,677	23,981	24,055		622		622		24,677			0	708	12/15/2038.	1FE
494368 BE 2	KIMBERLY-CLARK CORP		08/01/2020.	Maturity @ 100.00		1,000,000	1,000,000	997,000	999,802		198		198		1,000,000			0	36,250	08/01/2020.	1FE
494550 BE 5	KINDER MORGAN ENERGY PARTNERS LP		09/15/2020.	Maturity @ 100.00		1,000,000	1,000,000	999,610	999,995		5		5		1,000,000			0	53,000	09/15/2020.	2FE
500255 AU 8	KOHLS CORP		09/01/2020.	GOLDMAN		742,500	750,000	749,820	749,903		11		11		749,913		(7,413)	(7,413)	35,889	07/17/2025.	2FE
50543L AA 0	LAFL 2016 A1 - ABS	C	09/15/2020.	Paydown		33,363	33,363	32,716	32,934		430		430		33,363			0	929	01/15/2042.	1FE
50543L AA 0	LAFL 2016 A1 - ABS	C	09/15/2020.	Paydown									0					0	7	01/15/2042.	2FE
525221 GM 3	LXS 2005-9N 1A1 - RMBS		09/25/2020.	Paydown		102,986	102,986	87,828	88,385		14,601		14,601		102,986			0	945	02/25/2036.	1FM
525241 AL 9	LXS 2007-1 WF1 - RMBS		09/01/2020.	Paydown		18,973	18,950	7,356	18,628		345		345		18,973			0	539	01/25/2037.	1FM
53946M AA 5	LNCR 2018-CRE1 A - CDO	C	07/15/2020.	Paydown		158,292	158,292	140,682			17,610		17,610		158,292			0	859	05/15/2028.	1FE
543190 AA 0	LTRAN III A1 - ABS		08/15/2020.	Paydown		17,037	17,037	16,508	16,675		362		362		17,037			0	326	01/17/2045.	1FE
55281T AA 8	MCA II A - CDO		08/17/2020.	Paydown		32,417	32,417	32,417	32,422		(5)		(5)		32,417			0	739	08/15/2028.	1FE
55281T AB 6	MCA II B - CDO		08/17/2020.	Paydown		16,210	16,210	16,210	16,213		(2)		(2)		16,210			0	494	08/15/2028.	2FE
56501R AB 2	MANULIFE FINANCIAL CORP	C	09/17/2020.	Maturity @ 100.00		2,000,000	2,000,000	1,996,880	1,999,788		212		212		2,000,000			0	98,000	09/17/2020.	1FE
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS		09/01/2020.	Paydown		9,026	9,154	5,322	9,088		(61)		(61)		9,026			0	337	05/25/2036.	1FM
57645T AA 5	MARM 2007-HF2 A1 - RMBS		09/25/2020.	Paydown		28,135	28,135	25,445	26,737		1,398		1,398		28,135			0	227	09/25/2037.	1FM
58013M EJ 9	MCDONALD'S CORP		07/15/2020.	Maturity @ 100.00		1,000,000	1,000,000	996,020	999,751		249		249		1,000,000			0	35,000	07/15/2020.	2FE
589929 PK 8	GNABS 1998-GN1 M1 - RMBS		09/01/2020.	Paydown		3,205	3,205	3,204	3,197		8		8		3,205			0	141	02/25/2027.	1FM
59020U W4 3	MLMI 2005-A9 4A1 - CMO/RMBS		09/01/2020.	Paydown		19,672	19,653	17,361	19,639		32		32		19,672			0	490	12/25/2035.	1FM
59748T AA 7	MIDLAND COGENERATION VENTURE LP		09/15/2020.	Paydown		40,000	40,000	40,000	40,004		(4)		(4)		40,000			0	2,400	03/15/2025.	3FE
59748T AB 5	MIDLAND COGENERATION VENTURE LP		09/15/2020.	Paydown		64,279	64,279	64,279	64,279				0		64,279			0	3,375	03/15/2025.	3FE
61690Q AD 1	MSBAM 2015-C23 A3 - CMBS		09/01/2020.	Paydown		54,527	54,527	56,716	55,821		(1,294)		(1,294)		54,527			0	1,411	07/15/2050.	1FM
61751D AE 4	MSM 2006-17XS A3A - RMBS		09/01/2020.	Paydown		18,274	18,274	12,381	18,140		135		135		18,274			0	208	10/25/2046.	1FM
61751M AU 8	MSM 2007-10XS A18 - RMBS		09/01/2020.	Paydown		25,329	25,329	23,073	22,201		3,128		3,128		25,329			0	412	02/25/2037.	1FM
61758M AA 5	MSRR 2009-R2 A1 - CMO/RMBS		09/01/2020.	Paydown		121,702	121,702	126,391	117,766		3,936		3,936		121,702			0	4,833	04/26/2036.	1FM
61758V AQ 0	MSRR 2010-R2 3B2 - CMO/RMBS		08/01/2020.	Paydown		27,537	27,537	10,491	26,610		927		927		27,537			0	1,193	10/26/2037.	1FM
61915R AB 2	MHL 2005-2 1A2 - RMBS		09/25/2020.	Paydown		14,571	14,571	8,014	9,633		4,939		4,939		14,571			0	152	05/25/2035.	1FM
620076 BC 2	MOTOROLA SOLUTIONS INC		08/25/2020.	Tender Offer		1,087,477	1,000,000	988,270	995,854		807		807		996,661		3,339	3,339	104,977	03/01/2023.	2FE
620076 BF 5	MOTOROLA SOLUTIONS INC		08/25/2020.	Tender Offer		104,180	92,000	90,210	91,078		117		117		91,195		805	805	2,961	09/01/2024.	2FE
62942K AA 4	NRPMT 2013-1 A1 - CMO/RMBS		09/01/2020.	Paydown		119,834	119,834	114,442	115,251		4,583		4,583		119,834			0	2,656	07/25/2043.	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 11	12	13	14	15	16	17	18	19	20	21	22
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
643528 AB 8	NCAMT 2006-ALT1 AF2 - RMBS		09/01/2020.	Paydown		2,218	2,218	1,082	2,208		10		10		2,218			0	28	07/25/2036.	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 - RMBS		09/01/2020.	Paydown		5,533	5,533	3,679	5,511		22		22		5,533			0	79	10/25/2036.	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 - RMBS		09/01/2020.	Paydown		2,766	2,766	1,840	2,756		10		10		2,766			0	39	10/25/2036.	1FM
64829T AA 9	NZES 18FNT1 A - CMO/RMBS		09/25/2020.	Paydown		17,738	17,738	17,735	17,736		3		3		17,738			0	426	05/25/2023.	1FE
64829T AB 7	NZES 18FNT1 B - CMO/RMBS		09/25/2020.	Paydown		35,476	35,476	35,474	35,474		2		2		35,476			0	922	05/25/2023.	1FE
650119 AA 8	NEW YORK UNIVERSITY		07/01/2020.	Call @ 100.00		179,000	179,000	194,215	189,517		(316)		(316)		189,202		(10,202)	(10,202)	9,372	07/01/2032.	1FE
65130P AW 0	NEWFL 2016-1 A2R - CDO	C	07/20/2020.	Paydown		64,837	64,837	64,837	64,828		9		9		64,837			0	1,881	04/20/2028.	1FE
65538P AA 6	NAA 2007-1 1AA - RMBS		09/01/2020.	Paydown		5,813	5,737		5,587		226		226		5,813			0	165	03/25/2047.	1FM
65539C AK 2	NMRR 2011-4R 110 - CMO/RMBS		09/01/2020.	Paydown		25,884	26,329	22,884	26,319		258	693	(435)		25,884			0	618	12/29/2036.	1FM
655664 AP 5	NORDSTROM INC		08/27/2020.	SEAPORT		995,000	1,000,000	998,280	999,674		119		119		999,792		(4,792)	(4,792)	35,111	10/15/2021.	2FE
67448Q AC 5	OBX 19EXP1 1A3 - CMO/RMBS		09/25/2020.	Paydown		102,376	102,376	101,864			512		512		102,376			0	1,732	01/25/2059.	1FM
674599 CC 7	OCCIDENTAL PETROLEUM CORP		08/13/2020.	GOLDMAN		993,750	1,000,000	980,930	995,609		1,266		1,266		996,874		(3,124)	(3,124)	31,424	02/15/2022.	3FE
67575N BL 6	OMART 19T1 AT1 - ABS		08/17/2020.	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,003		(3)		(3)		2,000,000			0	33,517	08/15/2050.	1FE
67575N BR 3	OMART 19T2 AT2 - ABS		08/17/2020.	Call @ 100.00		1,000,000	1,000,000	999,998	1,000,001		4		4		1,000,005		(5)	(5)	16,125	08/15/2051.	1FE
68268L AA 5	OMFIT 2015-3 A - ABS		09/18/2020.	Paydown		99,717	99,717	98,430	99,376		340		340		99,717			0	2,715	11/18/2028.	1FE
68504R AA 6	ONGLT 2014-A A - RMBS		09/09/2020.	Paydown		105,346	105,346	105,327	105,336		10		10		105,346			0	1,772	07/09/2029.	1FE
693456 AA 3	PMTLT 2013-J1 A1 - CMO/RMBS		09/01/2020.	Paydown		317,193	317,193	309,065	309,228		7,965		7,965		317,193			0	7,412	09/25/2043.	1FM
69346T AA 2	PFP 2019-5 A - CDO		09/16/2020.	Paydown		220,370	220,370	220,370	220,370				0		220,370			0	2,755	04/14/2036.	1FE
693684 AA 0	PSMC 201 A1 - CMO/RMBS		09/01/2020.	Paydown		247,859	247,859	253,397			(3,659)		(3,659)		247,859			0	5,094	01/25/2050.	1FE
69374X AA 8	PSMC 2019-2 A1 - CMO/RMBS		09/01/2020.	Paydown		262,550	262,550	267,801	266,027		(3,477)		(3,477)		262,550			0	6,103	10/25/2049.	1FE
69375B AA 5	PSMC 2019-3 A1 - CMO/RMBS		09/01/2020.	Paydown		288,585	288,585	292,778	291,234		(2,650)		(2,650)		288,585			0	6,710	11/26/2049.	1FE
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	09/15/2020.	Paydown		468	468	468	468		0		0		468			0	12	06/15/2044.	1FE
74368C AJ 3	PROTECTIVE LIFE GLOBAL FUNDING		09/25/2020.	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,012		(12)		(12)		2,000,000			0	43,220	09/25/2020.	1FE
747525 AF 0	QUALCOMM INC		08/07/2020.	MITSUBISHI UFJ SECURITIES		2,957,890	2,600,000	2,590,640	2,594,620		561		561		2,595,181		362,709	362,709	65,033	05/20/2025.	1FE
74927T AC 5	RBSSP 2010-9 3A2 - CMO/RMBS		09/26/2020.	Paydown		117,665	117,665	110,458	111,056		6,610		6,610		117,665			0	4,016	10/26/2034.	1FM
74928D AV 7	RBSSP 2009-1A 7A2 - CMO/RMBS		09/01/2020.	Paydown		71,926	77,336	34,990	65,664		6,263		6,263		71,926			0	1,692	06/01/2037.	1FM
74928F AY 6	RBSSP 2009-3 6A3 - CMO/RMBS		09/01/2020.	Paydown		20,302	22,886	13,990	19,472		830		830		20,302			0	888	03/25/2036.	1FM
74928U AM 9	RBSSP 2009-12 5A2 - CMO/RMBS		09/01/2020.	Paydown		58,749	56,138	39,757	57,061		1,688		1,688		58,749			0	1,412	08/26/2036.	1FM
749357 AA 7	RCKT 191 A1 - CMO/RMBS		09/01/2020.	Paydown		197,332	197,332	200,384	199,145		(1,814)		(1,814)		197,332			0	4,662	09/27/2049.	1FE
749389 AA 0	RCKT 201 A1 - CMO/RMBS		09/01/2020.	Paydown		194,263	194,263	185,521			5,243		5,243		194,263			0	2,013	02/25/2050.	1FE
74951P DQ 8	RESIF 2005-A B3 - CMO/RMBS		08/10/2020.	Paydown			20,853	584	15,263		459	15,722	(15,263)					0	215	03/10/2037.	1FM
74968R AA 3	RPIT 191 A - CMO/RMBS		09/25/2020.	Paydown		229,680	229,679	227,902	227,968		1,711		1,711		229,680			0	4,273	10/25/2063.	1FE
74969B AA 7	RMF BUYOUT ISSUANCE TRUST 2020-2 - ABS		09/01/2020.	Paydown		387,507	387,507	387,396			111		111		387,507			0	961	06/25/2030.	1FE
74969M AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2		08/25/2020.	Paydown		1,038	1,038	1,038			0		0		1,038			0	11	04/26/2060.	1Z
74969M AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2		09/25/2020.	Paydown		6,953	6,953	6,953					0		6,953			0	92	04/26/2060.	1FE
75524R AA 7	CITIZENS FINANCIAL GROUP INC		09/30/2020.	Unknown		2,139,280	2,000,000	1,992,380	1,997,671		141,609		141,609		2,139,280			0	223,202	09/28/2022.	2FE
75971F AY 9	RAMC 2007-3 AF6 - RMBS		09/01/2020.	Paydown		9,633	9,633	6,936	7,553		2,080		2,080		9,633			0	190	09/25/2037.	1FM
759950 EM 6	RAMC 2004-4 AF5 - RMBS		09/01/2020.	Paydown		33,446	33,446	30,195	31,340		2,106		2,106		33,446			0	856	02/25/2035.	1FM
761118 KH 0	RALI 2005-QS15 2A - CMO/RMBS		09/01/2020.	Paydown		42,366	44,320	11,724	41,940		426		426		42,366			0	1,563	10/25/2035.	1FM
761118 UQ 9	RALI 2006-QS2 1A9 - CMO/RMBS		09/01/2020.	Paydown		5,380	7,140	104	5,220		160		160		5,380			0	274	02/25/2036.	1FM
76112B NM 8	GMACM 2005-AA1 1A1 - CMO/RMBS		09/01/2020.	Paydown		73,026	65,300	59,378	73,431		791	1,195	(404)		73,026			0	1,850	05/18/2035.	1FM
77587A AS 5	RMRK WM-R B2 - CDO	C	09/24/2020.	Call @ 100.00		1,250,000	1,250,000	1,250,000	1,249,986		72		72		1,250,057		(57)	(57)	49,520	04/21/2031.	1FE

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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
78390X AA 9	LEIDOS HOLDINGS INC		09/02/2020.	Call @ 100.00		1,000,000	1,000,000	996,370	999,610		284		284		999,894		106	106	33,499	12/01/2020.	2FE
78397A AA 2	SCFET 2019-1 A1 - ABS		09/20/2020.	Paydown		266,700	266,700	266,691	266,682		17		17		266,700			0	4,865	03/20/2023.	1FE
78447V AD 0	SLMA 2013-B B - ABS		09/15/2020.	Paydown		334,365	334,365	314,543	332,913		1,453		1,453		334,365			0	6,703	05/16/2044.	1FE
78471D AA 5	SCLP 161 A - ABS		09/25/2020.	Paydown		53,955	53,955	53,949	53,952		3		3		53,955			0	1,166	08/25/2025.	1FE
78471F AA 0	SCLP 2016-3 A - ABS		07/27/2020.	Paydown		14,071	14,071	14,071	14,071		0		0		14,071			0	234	12/26/2025.	1FE
80306A AA 8	SAPA 2018-1 A - ABS	C	09/15/2020.	Paydown		30,626	30,626	30,612	30,614		12		12		30,626			0	788	12/15/2040.	2FE
803111 AS 2	HILLSHIRE BRANDS CO		09/15/2020.	Maturity @ 100.00		1,064,000	1,064,000	1,063,213	1,063,957		43		43		1,064,000			0	43,624	09/15/2020.	2FE
803169 AQ 4	SRANC 3R AFR - CDO	C	09/22/2020.	Paydown		17,143	17,143	17,143	17,143		(1)		(1)		17,143			0	526	06/24/2030.	1FE
806854 AB 1	SCHLUMBERGER INVESTMENT SA	C	07/01/2020.	Adjustment		(18,700)							0					0		09/14/2021.	1FE
808513 AD 7	CHARLES SCHWAB CORP		07/22/2020.	Maturity @ 100.00		1,000,000	1,000,000	998,720	999,923		77		77		1,000,000			0	44,500	07/22/2020.	1FE
81743A AA 7	SEMT 2019-5 A1 - CMO/RMBS		09/01/2020.	Paydown		355,750	355,750	361,976	361,968		(6,218)		(6,218)		355,750			0	8,409	12/27/2049.	1FE
81745A AB 3	SEMT 2013-5 A2 - CMO/RMBS		09/01/2020.	Paydown		154,755	154,755	146,509	147,590		7,165		7,165		154,755			0	3,055	05/25/2043.	1FM
81745J AA 6	SEMT 2013-11 A1 - CMO/RMBS		09/01/2020.	Paydown		88,509	88,509	87,319	87,480		1,029		1,029		88,509			0	2,041	09/25/2043.	1FM
81745M AA 9	SEMT 2013-2 A - CMO/RMBS		09/01/2020.	Paydown		180,256	180,256	161,479	163,383		16,872		16,872		180,256			0	2,220	02/25/2043.	1FM
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS		09/01/2020.	Paydown		229,681	229,681	234,490	232,358		(2,677)		(2,677)		229,681			0	5,410	11/25/2049.	1FE
81748K AA 0	SEMT 202 A1 - CMO/RMBS		09/25/2020.	Paydown		163,380	163,380	167,413			(2,280)		(2,280)		163,380			0	2,973	03/25/2050.	1FE
817743 AA 5	SPRO 2019-1 A2 - ABS		07/25/2020.	Paydown		2,506	2,506	2,506	2,506				0		2,506			0	79	10/25/2049.	2FE
83402Q AA 0	SCLP 162 A - ABS		08/25/2020.	Paydown		70,372	70,372	70,361	70,368		4		4		70,372			0	1,265	10/27/2025.	1FE
83405A AA 2	SCLP 2017-1 A - ABS		09/25/2020.	Paydown		115,421	115,421	115,411	115,416		4		4		115,421			0	2,506	01/26/2026.	1FE
83405R AB 3	SCLP 2018-1 A2 - ABS		09/25/2020.	Paydown		189,972	189,972	189,938	189,961		11		11		189,972			0	3,965	02/25/2027.	1FE
83417F AA 7	SOCTY 2014-2 A - ABS		07/20/2020.	Paydown		12,095	12,095	12,094	12,096		(1)		(1)		12,095			0	486	07/20/2044.	2FE
83417P AA 5	SOCTY 2015-1 A - ABS		08/20/2020.	Paydown		20,787	20,787	20,776	20,784		3		3		20,787			0	869	08/21/2045.	1FE
83546D AF 5	SONIC 2018-1 A2 - ABS		09/20/2020.	Paydown		3,750	3,750	3,750	3,750		(0)		(0)		3,750			0	101	02/20/2048.	2FE
83546D AL 2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS		09/20/2020.	Paydown		1,875	1,875	1,908			(33)		(33)		1,875			0	37	01/20/2050.	1FE
83546D AM 0	SONIC CAPITAL LLC - ABS		09/20/2020.	Paydown		4,167	4,167	4,428			(261)		(261)		4,167			0	21	01/20/2050.	1FE
83611M JX 7	SVHE 2005-OPT4 2A4 - RMBS		09/25/2020.	Paydown		44,337	44,337	33,917	41,539		2,798		2,798		44,337			0	378	12/25/2035.	1FM
84858W AA 4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE		08/15/2020.	Paydown		28,423	28,423	28,423	28,428		(5)		(5)		28,423			0	959	08/15/2031.	1FE
855541 AC 2	STARM 2007-S1 3A1 - CMO/RMBS		09/01/2020.	Paydown		13,890	19,312	16,554	15,065		116	1,291	(1,175)		13,890			0	519	01/25/2037.	1FM
86212V AA 2	STR 2016-1 A1 - ABS		09/20/2020.	Paydown		7,531	7,531	7,527	7,528		3		3		7,531			0	199	10/22/2046.	1FE
86212V AD 6	STR 2018-1 A1 - ABS		09/20/2020.	Paydown		10,331	10,331	10,328	10,329		2		2		10,331			0	273	10/20/2048.	1FE
86213C AB 1	STR 2015-1 A2 - ABS		09/20/2020.	Paydown		1,250	1,250	1,230	1,238		12		12		1,250			0	35	04/20/2045.	1FE
863579 VW 5	SARM 2005-17 5A2 - CMO/RMBS		09/25/2020.	Paydown		4,686	10,245	4,801	4,380		306		306		4,686			0	77	08/25/2035.	1FM
86360B AJ 7	SARM 2006-4 5A1 - CMO/RMBS		09/01/2020.	Paydown		7,086	7,273	5,955	6,963		124		124		7,086			0	208	05/25/2036.	1FM
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS		09/25/2020.	Paydown		534,074	534,074	504,700			29,374		29,374		534,074			0	397	05/25/2047.	1FE
86934N AA 7	SCML 2018-SBC7 A - CMBS/CMO		09/01/2020.	Paydown		98,784	98,784	98,780	99,061		(276)		(276)		98,784			0	3,007	05/25/2039.	1FE
869507 AA 1	SPSS 2017-1 A - ABS		09/15/2020.	Paydown		8,138	8,138	8,134	8,135		4		4		8,138			0	221	01/15/2071.	1FE
87342R AF 1	BELL 181 A22 - ABS		08/25/2020.	Paydown		2,500	2,500	2,500	2,500		(0)		(0)		2,500			0	86	11/25/2048.	1FE
87407P AA 8	TAL 2013-1 A - ABS		09/21/2020.	Paydown		773,333	773,333	773,867	773,538		(205)		(205)		773,333			0	16,235	02/22/2038.	1FE
87407P AE 0	TAL 2013-2 A - ABS		09/21/2020.	Paydown		683,333	683,333	681,218	682,133		1,200		1,200		683,333			0	18,040	11/22/2038.	1FE
878237 AH 9	TECH DATA CORP		07/01/2020.	Adjustment		(18,563)							0					0		02/15/2027.	2FE
88156E AB 2	TMTS 2006-17HE AB1 - RMBS		09/25/2020.	Paydown		27,778	27,776	23,709	26,752		1,025		1,025		27,778			0	199	01/25/2038.	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 11	12	13	14	15	16	17	18	19	20	21	22
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
88157V AB 3	TMTS 2007-6ALT A2 - RMBS	..	09/25/2020.	Paydown		45,486	45,486	23,653	44,162		1,324		1,324		45,486			0	326	08/25/2038.	1FM
88315F AA 9	TMCL 2017-1 A - RMBS	C	08/20/2020.	Paydown		715,660	715,660	718,567	717,864		(2,205)		(2,205)		715,660			0	17,723	05/20/2042.	1FE
88315L AC 2	TMCL 2019-1 A - ABS	C	09/20/2020.	Paydown		20,000	20,000	19,993	19,994		6		6		20,000			0	531	04/20/2044.	1FE
89412R AB 1	TRAP 5 A1B - CDO	..	07/15/2020.	Paydown		20,674	20,674	16,695	15,021		5,654		5,654		20,674			0	604	07/15/2034.	1FE
89655Y AA 4	TRL 2009-1 A - ABS	..	09/16/2020.	Paydown		13,200	13,200	13,200	13,202		(2)		(2)		13,200			0	599	11/16/2039.	2FE
89656C AA 1	TRL 2010-1 NTS - RMBS	..	09/16/2020.	Paydown		50,045	50,045	52,169	51,615		(1,571)		(1,571)		50,045			0	1,842	10/16/2040.	1FE
89656F AA 4	TRL 2012-1 A1 - ABS	..	09/15/2020.	Paydown		85,273	85,273	84,720	84,895		378		378		85,273			0	1,255	01/15/2043.	1FE
89656F AC 0	TRL 2013-1 A1 - ABS	..	09/15/2020.	Paydown		21,213	21,213	21,631	21,532		(319)		(319)		21,213			0	597	07/15/2043.	1FE
89657B AA 2	TRL 191 A1 - ABS	..	09/17/2020.	Paydown		105,664	105,664	100,547	32,777		5,117		5,117		105,664			0	2,150	04/17/2049.	1FE
89657B AB 0	TRL 2019-2 A1 - ABS	..	09/17/2020.	Paydown		36,155	36,155	36,147	36,147		8		8		36,155			0	576	10/18/2049.	1FE
898203 AA 2	TFINS 2017-2 A1 - CDO	C	09/21/2020.	Paydown		12,500	12,500	12,250	12,255		245		245		12,500			0	256	09/20/2039.	1FE
899896 AC 8	TUPPERWARE BRANDS CORP	..	07/29/2020.	IMPERIAL CAPITAL		1,761,500	2,000,000	1,220,000	1,996,563		588	777,151	(776,563)		1,220,000		541,500	541,500	63,333	06/01/2021.	5FE
90187B AA 9	TWO HARBORS INVESTMENT CORP	..	09/30/2020.	BLAIR WILLIAM AND COMPANY		199,500	200,000	200,185	200,136		(48)		(48)		200,088		(588)	(588)	15,174	01/15/2022.	4FE
90352W AA 2	STEAM 2018-1 A1 - ABS	..	09/25/2020.	Paydown		46,402	46,402	46,402	46,402		(0)		(0)		46,402			0	1,166	04/27/2048.	1FE
909287 AA 2	UNITED AIR LINES INC 2007 1 PASS THROUGH	..	07/02/2020.	Paydown		33,525	33,525	32,352	33,084		441		441		33,525			0	2,225	01/02/2024.	3FE
90932L AA 5	UNITED AIRLINES INC - ABS	..	07/01/2020.	Paydown									0					0	1	06/01/2029.	1FE
90932Q AA 4	UNITED AIRLINES INC - ABS	..	09/03/2020.	Paydown		27,718	27,718	27,718	27,721		(3)		(3)		27,718			0	1,039	03/03/2028.	1FE
91529Y AH 9	UNUM GROUP	..	09/15/2020.	Maturity @ 100.00		2,000,000	2,000,000	2,010,300	2,000,995		(995)		(995)		2,000,000			0	112,500	09/15/2020.	2FE
91823G AA 6	VCO 181 A - CDO	..	07/20/2020.	Paydown		21,001	21,001	20,953	20,961		40		40		21,001			0	500	07/20/2030.	1FE
91832Y AA 6	VMC 2018-FL2 A - CDO	..	08/17/2020.	Paydown		356,143	356,143	356,310			(167)		(167)		356,143			0	3,243	10/15/2035.	1FE
92211M AC 7	VDC 2018-1 A2 - ABS	..	09/15/2020.	Paydown		5,000	5,000	5,000	5,000		(0)		(0)		5,000			0	136	02/16/2043.	1FE
92212K AA 4	VDC 2019-1 A2 - ABS	..	09/15/2020.	Paydown		2,500	2,500	2,500	2,500		(0)		(0)		2,500			0	53	07/15/2044.	1FE
92257L AB 6	VCC 171 AFX - CMBS	..	09/01/2020.	Paydown		59,746	59,746	59,730	59,303		443		443		59,746			0	1,151	05/25/2047.	1FE
92331D AG 3	VENTR 28A BF - CDO	..	08/18/2020.	Paydown		1,000,000	1,000,000	1,000,000	992,310		7,690		7,690		1,000,000			0	32,474	10/22/2029.	1FE
92849T AJ 7	VITERRA INC (ONTARIO)	C	08/01/2020.	Maturity @ 100.00		1,000,000	1,000,000	994,810	999,161		839		839		1,000,000			0	59,500	08/01/2020.	2FE
928670 AB 4	VOLKSWAGEN INTERNATIONAL FINANCE NV	C	08/12/2020.	Maturity @ 100.00		1,000,000	1,000,000	1,052,350	1,004,359		(4,359)		(4,359)		1,000,000			0	40,000	08/12/2020.	2FE
92925V AF 7	WAMU 2007-HY1 2A3 - CMO/RMBS	..	08/01/2020.	Paydown		22,565	27,540	25,181	22,079		486		486		22,565			0	627	02/25/2037.	1FM
92925V AF 7	WAMU 2007-HY1 2A3 - CMO/RMBS	..	09/01/2020.	Paydown		28,665	28,955	26,475	28,055		609		609		28,665			0	788	02/25/2037.	2FM
92935J BC 8	WFRBS 2011-C2 A4 - CMBS	..	09/01/2020.	Paydown		306,317	306,317	321,801	307,687		(1,369)		(1,369)		306,317			0	10,872	02/15/2044.	1FM
92938E AM 5	WFRBS 2013-C16 A4 - CMBS	..	09/01/2020.	Paydown		22,291	22,291	22,513	22,359		(67)		(67)		22,291			0	784	09/17/2046.	1FM
93363P AC 4	WAMU 2006-AR14 1A3 - CMO/RMBS	..	08/01/2020.	Paydown		84,041	84,680	79,526	82,592		1,449		1,449		84,041			0	1,761	11/25/2036.	1FM
93363P AC 4	WAMU 2006-AR14 1A3 - CMO/RMBS	..	09/01/2020.	Paydown		66,844	74,160	69,647	65,297		1,547		1,547		66,844			0	1,814	11/25/2036.	3FM
93934N AR 6	WMALT 2006-5 2C2 - CMO/RMBS	..	09/25/2020.	Paydown		5,044	5,781		4,757		288		288		5,044			0	58	07/25/2036.	1FM
94980G AR 2	WFHET 2004-2 M4 - RMBS	..	07/01/2020.	Paydown					(24)		24		24					0	21	12/25/2033.	1FM
95002F AA 2	WFMBS 2019-4 A1 - CMO/RMBS	..	09/01/2020.	Paydown		785,264	785,264	799,251	793,896		(8,632)		(8,632)		785,264			0	18,268	09/27/2049.	1FE
95002K AA 1	WFMBS 201 A1 - CMO/RMBS	..	09/25/2020.	Paydown		100,957	100,957	102,155			(810)		(810)		100,957			0	1,534	12/27/2049.	1FE
95058X AG 3	WEN 2019-1 A21 - ABS	..	09/15/2020.	Paydown		7,500	7,500	7,500	7,500				0		7,500			0	213	06/15/2049.	2FE
96034L AA 9	WESTR 201 A - RMBS	..	09/01/2020.	Paydown		38,130	38,130	38,080			50		50		38,130			0	74	03/20/2034.	1FE
96928* CQ 8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU	..	09/15/2020.	Paydown		8,417	8,417	8,417	8,417		(0)		(0)		8,417			0	374	06/15/2033.	2
96928* CR 6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU	..	09/15/2020.	Paydown		10,305	10,305	10,305	10,306		(0)		(0)		10,305			0	458	05/15/2034.	2
97064F AA 3	WESTF 2020-A A - ABS	..	09/15/2020.	Paydown		23,015	23,015	23,015			0		0		23,015			0	336	03/15/2045.	1FE
97652P AL 5	WIN 2014-1 A11 - CMO/RMBS	..	09/01/2020.	Paydown		84,842	84,842	84,312	84,344		498		498		84,842			0	1,998	06/20/2044.	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 11	12	13	14	15	16	17	18	19	20	21	22
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
980888 AD 3	WOOLWORTHS GROUP LTD.	C	09/22/2020.	Maturity @ 100.00.		2,000,000	2,000,000	1,997,540	1,999,830		170		170		2,000,000			0	80,000	09/22/2020.	2FE.
98875L AA 7	ZAIS5 V A1 - CDO.	..	07/15/2020.	Paydown.		14,243	14,243	14,118	14,226		18		18		14,243			0	349	10/16/2028.	1FE.
98886Y AR 9	ZAIS2 2 ABR - CDO.	..	07/25/2020.	Paydown.		66,684	66,684	66,684	66,686		(2)		(2)		66,684			0	1,460	07/27/2026.	1FE.
3899999.	Total - Bonds - Industrial and Miscellaneous.					91,753,091	90,620,940	88,709,537	86,890,613	0	1,104,199	799,999	304,200	0	90,390,250	0	914,804	914,804	4,372,255	XXX	XXX
8399997.	Total - Bonds - Part 4.					111,244,244	110,112,094	108,341,007	106,422,443	0	1,063,559	799,999	263,560	0	109,881,440	0	914,768	914,768	5,243,846	XXX	XXX
8399999.	Total - Bonds.					111,244,244	110,112,094	108,341,007	106,422,443	0	1,063,559	799,999	263,560	0	109,881,440	0	914,768	914,768	5,243,846	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
174610 10 5	CITIZENS FINANCIAL GROUP ORD.	..	09/02/2020.	KEEFE BRUYETTE & WOODS.	5,761.000	148,841	XXX	169,655	233,954	(64,299)			(64,299)		169,655		(20,814)	(20,814)	6,740	XXX	
811054 40 2	EW SCRIPPS CL A ORD.	..	09/17/2020.	Various.	13,838.000	163,304	XXX	221,336	217,395	3,941			3,941		221,336		(58,032)	(58,032)	1,439	XXX	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD.	..	08/11/2020.	BLAIR WILLIAM AND COMPANY.	31,500.000	181,177	XXX	120,015	460,530	(19,949)		320,566	(340,515)		120,015		61,162	61,162	18,585	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.					493,323	XXX	511,006	911,879	(80,307)	0	320,566	(400,873)	0	511,006	0	(17,683)	(17,683)	26,764	XXX	XXX
9799997.	Total - Common Stocks - Part 4.					493,323	XXX	511,006	911,879	(80,307)	0	320,566	(400,873)	0	511,006	0	(17,683)	(17,683)	26,764	XXX	XXX
9799999.	Total - Common Stocks.					493,323	XXX	511,006	911,879	(80,307)	0	320,566	(400,873)	0	511,006	0	(17,683)	(17,683)	26,764	XXX	XXX
9899999.	Total - Preferred and Common Stocks.					493,323	XXX	511,006	911,879	(80,307)	0	320,566	(400,873)	0	511,006	0	(17,683)	(17,683)	26,764	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.					111,737,567	XXX	108,852,013	107,334,322	(80,307)	1,063,559	1,120,565	(137,313)	0	110,392,446	0	897,084	897,084	5,270,610	XXX	XXX

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/04/2019	10/06/2020		6,766,649	2,952.01	161,046			301,112		301,112	54,186						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/04/2019	10/06/2020		10,462,755	2,952.01	208,209			355,213		355,213	82,291						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/04/2019	10/06/2020		2,019,728	2,952.01	45,646			78,628		78,628	18,506						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/04/2019	10/06/2020		1,330,804	2,952.01	33,936			59,087		59,087	14,150						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/04/2019	10/06/2020		1,488,782	2,952.01	41,537			72,751		72,751	17,670						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	10/04/2019	10/06/2020		1,204,180	2,952.01	35,282			63,019		63,019	15,473						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/04/2019	10/06/2020		2,159,681	2,952.01	70,838			127,953		127,953	32,096						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/18/2019	10/20/2020		6,238,411	2,986.20	140,364			268,469		268,469	55,743						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/18/2019	10/20/2020		13,834,781	2,986.20	271,853			439,767		439,767	93,044						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/18/2019	10/20/2020		1,345,284	2,986.20	34,843			57,553		57,553	12,397						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/18/2019	10/20/2020		2,990,004	2,986.20	85,215			142,702		142,702	30,968						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/06/2019	11/06/2020		7,828,405	3,076.78	172,225			246,708		246,708	13,808						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	11/06/2019	11/06/2020		14,460,866	3,076.78	269,142			393,301		393,301	72,071						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/06/2019	11/06/2020		2,060,396	3,076.78	46,977			69,263		69,263	12,761						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	11/06/2019	11/06/2020		1,846,068	3,076.78	51,159			76,380		76,380	14,139						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	11/06/2019	11/06/2020		2,769,102	3,076.78	83,380			124,973		124,973	23,366						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2019	11/20/2020		5,754,863	3,108.46	131,499			79,258		79,258	(83,592)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		13,155,087	3,108.46	249,947			344,312		344,312	56,774						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		1,220,961	3,108.46	30,542			42,483		42,483	7,154						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		1,546,510	3,108.46	40,983			57,187		57,187	9,712						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		2,324,755	3,108.46	72,765			102,388		102,388	17,778						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/06/2019	12/06/2020		7,179,461	3,145.91	167,999			116,753		116,753	(69,334)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/06/2019	12/06/2020		13,842,004	3,145.91	270,090			331,820		331,820	44,517						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/06/2019	12/06/2020		1,572,955	3,145.91	47,682			59,477		59,477	8,276						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/06/2019	12/06/2020		1,258,364	3,145.91	33,362			41,297		41,297	5,676						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/06/2019	12/06/2020		943,773	3,145.91	27,004			33,646		33,646	4,657						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/06/2019	12/06/2020		1,258,364	3,145.91	28,834			35,605		35,605	4,837						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/06/2019	12/06/2020		943,773	3,145.91	24,079			29,767		29,767	4,078						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2019	12/20/2020		6,094,731	3,221.22	131,646			13,549		13,549	(111,301)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/20/2019	12/20/2020		12,562,758	3,221.22	248,875			277,785		277,785	39,147						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/20/2019	12/20/2020		1,600,734	3,221.22	52,024			58,551		58,551	8,457						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/20/2019	12/20/2020		1,610,610	3,221.22	46,082			51,741		51,741	7,444						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/20/2019	12/20/2020		1,288,488	3,221.22	35,062			39,297		39,297	5,654						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/20/2019	12/20/2020		966,366	3,221.22	22,141			24,821		24,821	3,545						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		6,639,246	3,246.28		153,699		32,947		32,947	(120,751)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		12,864,049	3,246.28		255,609		276,093		276,093	20,485						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/06/2020	01/06/2021		973,884	3,246.28		21,631		23,410		23,410	1,779						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/06/2020	01/06/2021		2,272,396	3,246.28		59,559		64,586		64,586	5,027						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		1,067,920	3,246.28		28,620		30,924		30,924	2,304						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		1,700,252	3,246.28		50,923		55,462		55,462	4,539						0002

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S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/17/2020	01/20/2021		6,039,435	3,329.62		128,640		3,540		3,540	(125,100)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/17/2020	01/20/2021		10,321,822	3,329.62		207,558		200,449		200,449	(7,109)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/17/2020	01/20/2021		1,664,810	3,329.62		37,807		36,438		36,438	(1,369)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/17/2020	01/20/2021		1,331,848	3,329.62		34,374		33,273		33,273	(1,101)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/17/2020	01/20/2021		1,997,772	3,329.62		57,753		55,834		55,834	(1,919)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/17/2020	01/20/2021		998,886	3,329.62		30,574		29,675		29,675	(899)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	02/06/2021		6,267,338	3,345.78		133,494		11,971		11,971	(121,523)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	02/06/2020	02/06/2021		15,056,010	3,345.78		287,704		276,765		276,765	(10,939)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	02/06/2020	02/06/2021		2,007,468	3,345.78		50,205		48,567		48,567	(1,637)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/06/2020	02/06/2021		1,631,977	3,345.78		43,411		42,121		42,121	(1,289)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	02/06/2021		2,527,271	3,345.78		80,039		78,008		78,008	(2,031)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/20/2020	02/20/2021		6,307,358	3,373.23		138,131		5,737		5,737	(132,395)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/20/2020	02/20/2021		11,428,555	3,373.23		220,571		203,125		203,125	(17,446)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	02/20/2020	02/20/2021		3,035,907	3,373.23		77,449		71,750		71,750	(5,699)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	02/20/2020	02/20/2021		1,011,969	3,373.23		28,648		26,603		26,603	(2,045)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/20/2020	02/20/2021		1,595,851	3,373.23		52,184		48,639		48,639	(3,545)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/06/2020	03/05/2021		5,960,577	2,972.37		136,497		224,676		224,676	88,179						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	03/06/2020	03/05/2021		12,186,717	2,972.37		230,478		313,827		313,827	83,349						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	03/06/2020	03/05/2021		2,080,659	2,972.37		53,294		72,701		72,701	19,407						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	03/06/2020	03/05/2021		1,188,948	2,972.37		31,998		43,698		43,698	11,700						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/06/2020	03/05/2021		2,451,109	2,972.37		78,435		107,632		107,632	29,196						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/20/2020	03/19/2021		6,835,478	2,304.92		183,464		300,662		300,662	117,198						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	03/20/2020	03/19/2021		12,216,076	2,304.92		232,321		367,771		367,771	135,449						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021		1,969,333	2,304.92		51,400		82,738		82,738	31,339						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021		1,136,185	2,304.92		31,813		51,366		51,366	19,553						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021		1,910,327	2,304.92		62,277		102,021		102,021	39,744						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021		7,830,552	2,663.68		193,415		330,505		330,505	137,091						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	04/06/2020	04/06/2021		14,650,240	2,663.68		272,658		413,264		413,264	140,606						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	04/06/2020	04/06/2021		2,397,312	2,663.68		52,771		80,513		80,513	27,742						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	04/06/2020	04/06/2021		1,331,840	2,663.68		31,712		48,567		48,567	16,855						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021		1,125,103	2,663.68		29,590		45,642		45,642	16,052						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021		1,587,608	2,663.68		47,628		74,113		74,113	26,484						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021		6,699,784	2,823.16		156,105		264,125		264,125	108,020						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	04/20/2020	04/20/2021		1,693,896	2,823.16		19,839		27,593		27,593	7,754						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	04/20/2020	04/20/2021		10,445,692	2,823.16		197,521		280,067		280,067	82,545						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	04/20/2020	04/20/2021		1,976,212	2,823.16		43,893		62,119		62,119	18,226						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	04/20/2020	04/20/2021		1,129,264	2,823.16		27,114		38,522		38,522	11,409						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021		1,636,490	2,823.16		43,531		62,056		62,056	18,525						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2020	04/20/2021		1,973,883	2,823.16		66,717		95,625		95,625	28,908						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2020	05/06/2021		8,484,633	2,848.42		179,874		302,663		302,663	122,789						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	05/06/2020	05/06/2021		1,709,052	2,848.42		20,013		26,706		26,706	6,693						0002

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S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021		8,891,022	2,848.42		152,926		207,197		207,197	54,271						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2020	05/06/2021		1,709,052	2,848.42		33,177		45,032		45,032	11,855						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021		2,737,325	2,848.42		64,053		87,640		87,640	23,586						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2020	05/06/2021		2,278,736	2,848.42		59,499		81,497		81,497	21,998						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021		1,051,698	2,848.42		28,922		39,965		39,965	11,043						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021		1,541,564	2,848.42		48,559		67,138		67,138	18,578						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/06/2020	05/06/2021		1,219,456	2,848.42		41,888		58,482		58,482	16,594						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2020	05/20/2021		6,641,074	2,971.61		144,775		219,686		219,686	74,910						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2020	05/20/2021		1,188,644	2,971.61		14,042		17,539		17,539	3,497						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2020	05/20/2021		7,726,186	2,971.61		135,315		171,116		171,116	35,801						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/20/2020	05/20/2021		1,864,271	2,971.61		36,726		46,746		46,746	10,020						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2020	05/20/2021		2,377,288	2,971.61		56,371		72,547		72,547	16,175						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2020	05/20/2021		1,312,491	2,971.61		34,650		44,769		44,769	10,119						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2020	05/20/2021		1,546,005	2,971.61		45,607		59,341		59,341	13,734						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/20/2020	05/20/2021		1,710,333	2,971.61		55,415		72,285		72,285	16,870						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/05/2020	06/06/2021		9,719,734	3,193.93		207,030		242,545		242,545	35,515						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021		1,596,965	3,193.93		18,862		20,817		20,817	1,954						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021		7,346,039	3,193.93		127,177		141,924		141,924	14,747						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021		2,555,144	3,193.93		47,555		53,314		53,314	5,759						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021		1,277,572	3,193.93		25,182		28,228		28,228	3,046						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021		2,235,751	3,193.93		52,342		58,899		58,899	6,557						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021		1,596,965	3,193.93		41,377		46,835		46,835	5,458						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021		4,790,895	3,193.93		157,191		179,002		179,002	21,810						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/19/2020	06/20/2021		7,580,927	3,097.74		168,297		219,178		219,178	50,881						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		1,548,870	3,097.74		18,447		21,487		21,487	3,039						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		8,054,124	3,097.74		141,035		166,044		166,044	25,009						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		2,787,966	3,097.74		55,795		65,815		65,815	10,020						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		1,858,644	3,097.74		40,167		47,553		47,553	7,387						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		1,239,096	3,097.74		30,866		36,558		36,558	5,692						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		2,168,418	3,097.74		61,610		73,055		73,055	11,445						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		1,548,870	3,097.74		46,017		54,651		54,651	8,634						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		929,322	3,097.74		30,028		35,727		35,727	5,699						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/06/2020	07/06/2021		7,676,191	3,179.72		170,411		199,699		199,699	29,287						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2020	07/06/2021		1,697,051	3,179.72		20,382		22,342		22,342	1,961						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		9,221,188	3,179.72		162,412		180,130		180,130	17,718						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		1,271,888	3,179.72		25,582		28,429		28,429	2,847						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		1,907,832	3,179.72		43,521		48,546		48,546	5,026						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		1,271,888	3,179.72		32,450		36,250		36,250	3,800						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/06/2020	07/06/2021		2,879,838	3,179.72		88,411		99,326		99,326	10,915						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/20/2020	07/20/2021		7,152,687	3,251.84		154,498		160,638		160,638	6,140						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2020	07/20/2021		1,300,736	3,251.84		15,494		16,283		16,283	790						0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	07/20/2020	07/20/2021		9,105,152	3,251.84		159,444		168,849		168,849	9,405						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021		2,257,853	3,251.84		45,157		47,864		47,864	2,707						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	07/20/2020	07/20/2021		975,552	3,251.84		21,082		22,356		22,356	1,274						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021		1,218,679	3,251.84		27,908		29,658		29,658	1,750						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021		2,214,990	3,251.84		56,039		59,504		59,504	3,465						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021		1,295,201	3,251.84		35,359		37,667		37,667	2,308						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021		2,417,806	3,251.84		76,886		82,129		82,129	5,243						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/06/2020	08/06/2021		6,519,273	3,349.16		138,665		121,353		121,353	(17,312)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	08/06/2020	08/06/2021		1,339,664	3,349.16		15,954		15,275		15,275	(678)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	08/06/2020	08/06/2021		11,052,228	3,349.16		193,526		185,847		185,847	(7,678)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	08/06/2020	08/06/2021		2,344,412	3,349.16		46,679		44,993		44,993	(1,685)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/06/2020	08/06/2021		1,244,668	3,349.16		26,748		25,833		25,833	(915)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/06/2020	08/06/2021		1,006,941	3,349.16		25,274		24,506		24,506	(768)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/06/2020	08/06/2021		2,815,506	3,349.16		81,087		79,031		79,031	(2,056)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/06/2020	08/06/2021		1,257,544	3,349.16		41,499		40,451		40,451	(1,048)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2020	08/20/2021		6,414,722	3,385.51		137,917		109,593		109,593	(28,323)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	08/20/2020	08/20/2021		1,015,653	3,385.51		12,097		11,188		11,188	(909)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	08/20/2020	08/20/2021		7,109,571	3,385.51		123,783		115,562		115,562	(8,221)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	08/20/2020	08/20/2021		3,046,959	3,385.51		59,755		55,752		55,752	(4,003)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	08/20/2020	08/20/2021		2,031,306	3,385.51		56,288		52,658		52,658	(3,630)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	08/20/2020	08/20/2021		2,708,408	3,385.51		83,723		78,488		78,488	(5,235)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/04/2020	09/03/2021		6,204,302	3,426.96		129,608		94,493		94,493	(35,115)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	09/04/2020	09/03/2021		1,028,088	3,426.96		12,142		10,513		10,513	(1,629)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	09/04/2020	09/03/2021		7,882,008	3,426.96		137,227		118,687		118,687	(18,540)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	09/04/2020	09/03/2021		1,713,480	3,426.96		32,062		27,820		27,820	(4,242)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021		1,810,518	3,426.96		35,740		31,086		31,086	(4,654)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021		1,798,286	3,426.96		45,748		39,457		39,457	(6,291)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	09/04/2020	09/03/2021		3,426,960	3,426.96		92,564		79,727		79,727	(12,837)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021		1,114,467	3,426.96		32,866		28,340		28,340	(4,525)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	09/18/2020	09/20/2021		5,884,359	3,319.47		114,157		108,185		108,185	(5,971)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	09/18/2020	09/20/2021		1,991,682	3,319.47		22,928		22,875		22,875	(54)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	09/18/2020	09/20/2021		7,634,781	3,319.47		129,890		129,226		129,226	(664)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	09/18/2020	09/20/2021		1,991,682	3,319.47		36,668		36,369		36,369	(300)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	09/18/2020	09/20/2021		1,991,682	3,319.47		38,660		38,479		38,479	(181)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	09/18/2020	09/20/2021		1,327,788	3,319.47		28,962		28,786		28,786	(176)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	09/18/2020	09/20/2021		1,991,682	3,319.47		50,612		50,352		50,352	(260)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	09/18/2020	09/20/2021		1,327,788	3,319.47		37,990		37,907		37,907	(83)						0002
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										3,412,266	10,029,695	0	15,956,815	XXX	15,956,815	1,836,655	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other										3,412,266	10,029,695	0	15,956,815	XXX	15,956,815	1,836,655	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										3,412,266	10,029,695	0	15,956,815	XXX	15,956,815	1,836,655	0	0	0	0	XXX	XXX

Statement as of September 30, 2020 of the **ANNUITY INVESTORS 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)
0499999999. Total-Purchased Options										3,412,266	10,029,695	0	15,956,815	XXX	15,956,815	1,836,655	0	0	0	0	XXX	XXX
Totals																						
1709999999. Total-Hedging Other										3,412,266	10,029,695	0	15,956,815	XXX	15,956,815	1,836,655	0	0	0	0	XXX	XXX
1759999999. TOTAL										3,412,266	10,029,695	0	15,956,815	XXX	15,956,815	1,836,655	0	0	0	0	XXX	XXX

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BARCLAYS	Y	Y		2,158,822		2,158,822	2,158,822		2,158,822		0
BNP PARIBAS NY	Y	Y		523,112		523,112	523,112		523,112		0
CHICAGO BOARD OF EXCHANGE	N	N		7,221,592		7,221,592	7,221,592		7,221,592		0
CITIBANK	Y	Y		58,482		58,482	58,482		58,482		0
CREDIT SUISSE	Y	Y		24,506		24,506	24,506		24,506		0
MERRILL LYNCH	Y	Y		828,360		828,360	828,360		828,360		0
MORGAN STANLEY	Y	Y	40,000	684,533		644,533	684,533		644,533		0
ROYAL BANK OF CANADA	Y	Y		171,204		171,204	171,204		171,204		0
SOCIETE GENERALE	Y	Y		48,639		48,639	48,639		48,639		0
UBS SECURITIES	Y	Y		200,255		200,255	200,255		200,255		0
WELLS FARGO	Y	Y		4,037,311		4,037,311	4,037,311		4,037,311		0
0299999999. Total NAIC 1 Designation			40,000	15,956,816	0	15,916,816	15,956,816	0	15,916,816	0	0
0999999999. Gross Totals			40,000	15,956,816	0	15,916,816	15,956,816	0	15,916,816	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				15,956,816	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
PNC Bank	Pittsburgh, PA					1,048,227	1,723,558	271,954	XXX
Bank of New York Mellon	New York, NY		0.010		1	5,186	5,027	812,530	XXX
Cash Held With Securities On Deposit						9,143	9,143	9,143	XXX
The Neighborhood National Bank	National City, CA		1.300	328	100	100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	328	101	1,162,555	1,837,728	1,193,627	XXX
0399999. Total Cash on Deposit		XXX	XXX	328	101	1,162,555	1,837,728	1,193,627	XXX
0599999. Total Cash		XXX	XXX	328	101	1,162,555	1,837,728	1,193,627	XXX

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 41 9	FIRST AMER:TRS OBG V	SD	08/04/2020	0.010		0		0
825252 40 6	INVESCO TREASURY INST		09/29/2020	0.010		126,358,136	2,048	274,401
94975H 29 6	WELLSFARGO:TRS+ MM I	SD	06/02/2020	0.010		0		0
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						126,358,136	2,048	274,402
All Other Money Market Mutual Funds								
608919 47 8	FEDERATED HRMS GV O SEL	SD	08/03/2020	0.020		4		53
SA0000 56 0	BB&T TRUST DEPOSIT	SD	09/01/2020	0.450		6,669		16
8699999. Total - All Other Money Market Mutual Funds						6,673	0	69
8899999. Total - Cash Equivalents						126,364,808	2,048	274,471