

GREAT AMERICAN INSURANCE COMPANY
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	4,492,523,476	0	4,492,523,476	4,386,347,507
2. Stocks:				
2.1 Preferred stocks.....	236,800,652	0	236,800,652	222,197,061
2.2 Common stocks.....	1,016,788,248	15,446,714	1,001,341,534	979,671,342
3. Mortgage loans on real estate:				
3.1 First liens.....	517,393,932	0	517,393,932	486,472,365
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	37,529,695	0	37,529,695	37,886,932
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....100,651,028), cash equivalents (\$.....676,818,067) and short-term investments (\$.....386,815,346).....	1,164,284,441	0	1,164,284,441	1,049,550,643
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	1,106,092	0	1,106,092	401,946
8. Other invested assets.....	990,671,882	0	990,671,882	926,464,890
9. Receivables for securities.....	21,063	0	21,063	5,990,812
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	8,457,119,481	15,446,714	8,441,672,767	8,094,983,497
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	39,402,458	0	39,402,458	36,502,562
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	408,122,830	33,867,483	374,255,347	386,529,084
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	315,264,620	0	315,264,620	342,211,913
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	84,817,277	0	84,817,277	126,954,023
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	85,807,716	0	85,807,716	149,581,575
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	79,151,181	67,493,453	11,657,728	10,677,932
21. Furniture and equipment, including health care delivery assets (\$.....0).....	7,511,990	7,511,990	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	17,388,770	85,529	17,303,241	13,340,599
24. Health care (\$.....0) and other amounts receivable.....	15,722,640	0	15,722,640	15,230,761
25. Aggregate write-ins for other than invested assets.....	576,025,327	39,478,920	536,546,407	646,284,512
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	10,086,334,290	163,884,089	9,922,450,202	9,822,296,458
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	10,086,334,290	163,884,089	9,922,450,202	9,822,296,458

DETAILS OF WRITE-INS				
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Receivable from Federal Crop Insurance Corporation.....	302,826,017	0	302,826,017	398,733,386
2502. Company owned life insurance.....	192,519,053	0	192,519,053	191,104,977
2503. Other assets and receivables.....	40,660,632	39,478,920	1,181,712	10,191,587
2598. Summary of remaining write-ins for Line 25 from overflow page.....	40,019,625	0	40,019,625	46,254,562
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	576,025,327	39,478,920	536,546,407	646,284,512

GREAT AMERICAN INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....437,304,990).....	3,662,951,687	3,622,506,763
2. Reinsurance payable on paid losses and loss adjustment expenses.....	5,623,651	6,703,189
3. Loss adjustment expenses.....	894,249,352	873,474,571
4. Commissions payable, contingent commissions and other similar charges.....	83,460,803	105,842,616
5. Other expenses (excluding taxes, licenses and fees).....	179,108,545	181,048,260
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	19,646,268	27,576,564
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	21,587,786	2,109,834
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....677,061,862 and including warranty reserves of \$.....3,708,389 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	1,599,430,444	1,583,390,092
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	183,849,355	178,445,021
13. Funds held by company under reinsurance treaties.....	504,192,063	571,592,513
14. Amounts withheld or retained by company for account of others.....	182,614,399	123,523,362
15. Remittances and items not allocated.....	4,591,663	5,479,163
16. Provision for reinsurance (including \$.....1,000 certified).....	41,319,000	41,319,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	24,320,515	23,790,877
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	2,420,162	382,349
20. Derivatives.....	0	8,375
21. Payable for securities.....	11,027,657	13,454,018
22. Payable for securities lending.....	0	0
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(89,064,604)	(94,260,616)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	7,331,328,744	7,266,385,950
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	7,331,328,744	7,266,385,950
29. Aggregate write-ins for special surplus funds.....	82,011,472	83,566,748
30. Common capital stock.....	15,440,600	15,440,600
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	881,685,559	880,010,977
35. Unassigned funds (surplus).....	1,611,983,827	1,576,892,184
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	2,591,121,457	2,555,910,508
38. Totals (Page 2, Line 28, Col. 3).....	9,922,450,202	9,822,296,458

DETAILS OF WRITE-INS

2501. Accounts payable and other liabilities.....	16,726,719	13,401,288
2502. Retroactive reinsurance ceded.....	(105,791,323)	(107,661,905)
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(89,064,604)	(94,260,616)
2901. Retroactive reinsurance gain.....	82,011,472	83,566,748
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	82,011,472	83,566,748
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

GREAT AMERICAN INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....483,888,168).....	501,974,405	442,646,425	2,537,441,636
1.2 Assumed..... (written \$....693,309,160).....	670,621,251	619,045,107	2,534,833,593
1.3 Ceded..... (written \$....363,812,383).....	375,251,062	321,497,071	1,761,586,446
1.4 Net..... (written \$....813,384,945).....	797,344,594	740,194,460	3,310,688,783
DEDUCTIONS:			
2. Losses incurred (current accident year \$....467,675,534):			
2.1 Direct.....	189,535,789	136,331,111	1,365,234,668
2.2 Assumed.....	303,255,323	329,958,726	1,345,353,690
2.3 Ceded.....	149,130,140	167,620,183	1,129,765,148
2.4 Net.....	343,660,971	298,669,654	1,580,823,211
3. Loss adjustment expenses incurred.....	98,782,902	103,187,807	441,144,857
4. Other underwriting expenses incurred.....	267,775,527	277,349,401	1,066,820,532
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	710,219,400	679,206,862	3,088,788,600
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	87,125,194	60,987,598	221,900,184
INVESTMENT INCOME			
9. Net investment income earned.....	63,784,541	66,024,269	281,003,281
10. Net realized capital gains (losses) less capital gains tax of \$....1,229,725.....	22,249,736	(95,246,221)	(89,053,079)
11. Net investment gain (loss) (Lines 9 + 10).....	86,034,277	(29,221,952)	191,950,202
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$....619,532).....	(619,532)	(75,356)	(3,379,956)
13. Finance and service charges not included in premiums.....	425,970	419,874	1,511,182
14. Aggregate write-ins for miscellaneous income.....	(1,024,277)	(1,594,638)	(21,744,764)
15. Total other income (Lines 12 through 14).....	(1,217,839)	(1,250,120)	(23,613,538)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	171,941,632	30,515,526	390,236,848
17. Dividends to policyholders.....	364,681	288,215	1,701,740
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	171,576,951	30,227,311	388,535,108
19. Federal and foreign income taxes incurred.....	19,042,014	17,047,018	82,602,857
20. Net income (Line 18 minus Line 19) (to Line 22).....	152,534,937	13,180,293	305,932,251
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	2,555,910,508	2,334,676,735	2,334,676,735
22. Net income (from Line 20).....	152,534,937	13,180,293	305,932,251
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....23,319,316.....	96,869,441	(146,979,047)	22,003,416
25. Change in net unrealized foreign exchange capital gain (loss).....	(1,344,223)	(6,969,190)	2,325,170
26. Change in net deferred income tax.....	(40,454,543)	18,692,939	17,400,729
27. Change in nonadmitted assets.....	(23,539,607)	(8,772,803)	(7,248,976)
28. Change in provision for reinsurance.....	0	0	2,910,000
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	1,674,582	1,891,060	8,177,488
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(150,000,000)	(120,000,000)	(131,500,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(529,638)	(10,307,146)	1,233,695
38. Change in surplus as regards policyholders (Lines 22 through 37).....	35,210,949	(259,263,894)	221,233,773
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,591,121,457	2,075,412,841	2,555,910,508
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Company owned life insurance.....	1,414,076	1,455,083	5,770,253
1402. Miscellaneous (expense)/income.....	577,387	285,010	(527,066)
1403. Retroactive reinsurance loss.....	0	0	(15,000,000)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(3,015,741)	(3,334,731)	(11,987,951)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(1,024,277)	(1,594,638)	(21,744,764)
3701. Change in foreign exchange reserve.....	(529,638)	(10,307,146)	1,233,695
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(529,638)	(10,307,146)	1,233,695

GREAT AMERICAN INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	851,400,842	746,407,035	3,395,161,323
2. Net investment income.....	61,093,383	62,855,617	285,479,193
3. Miscellaneous income.....	(2,344,544)	(2,386,489)	(13,076,307)
4. Total (Lines 1 through 3).....	910,149,681	806,876,163	3,667,564,209
5. Benefit and loss related payments.....	260,288,257	389,462,316	1,351,344,977
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	376,026,660	384,250,891	1,379,559,228
8. Dividends paid to policyholders.....	364,681	288,215	1,701,740
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	793,786	311,432	76,230,164
10. Total (Lines 5 through 9).....	637,473,384	774,312,854	2,808,836,109
11. Net cash from operations (Line 4 minus Line 10).....	272,676,297	32,563,309	858,728,099
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	302,663,557	201,345,915	917,476,993
12.2 Stocks.....	67,726,763	46,177,886	340,939,400
12.3 Mortgage loans.....	1,178,626	761,054	34,698,450
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	11,334,622	5,172,640	74,771,095
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	1,088,493	1,758,299	(5,745,145)
12.7 Miscellaneous proceeds.....	0	4,251,056	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	383,992,062	259,466,850	1,362,140,792
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	406,360,367	314,764,568	1,135,234,929
13.2 Stocks.....	8,775,251	101,868,106	237,800,129
13.3 Mortgage loans.....	32,100,193	13,654,841	149,656,115
13.4 Real estate.....	330,090	710,939	1,380,418
13.5 Other invested assets.....	32,644,269	49,344,123	205,481,686
13.6 Miscellaneous applications.....	793,291	0	1,466,008
13.7 Total investments acquired (Lines 13.1 to 13.6).....	481,003,461	480,342,577	1,731,019,285
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(97,011,399)	(220,875,726)	(368,878,493)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	150,000,000	120,000,000	131,500,000
16.6 Other cash provided (applied).....	89,068,901	55,650,836	(61,773,224)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(60,931,099)	(64,349,164)	(193,273,224)
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).....	114,733,799	(252,661,581)	296,576,382
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,049,550,643	752,974,261	752,974,261
19.2 End of period (Line 18 plus Line 19.1).....	1,164,284,441	500,312,680	1,049,550,643

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

20.0001	Exchange of debt securities.....	16,978,131	5,794,266	16,590,399
20.0002	Receivable for securities.....	5,969,749	6,607,695	2,954,550
20.0003	Payable for securities.....	2,426,362	1,611,699	9,181,251
20.0004	Stock based compensation.....	1,674,582	1,891,060	8,177,488
20.0005	Exchange of equity securities.....	1,585,856	0	29,440,590
20.0006	Company owned life insurance.....	1,414,076	1,455,083	5,770,253
20.0007	Equity security acquired as a dividend.....	1,306,806	0	306,798
20.0008	Securities acquired in paid in kind interest payment.....	612,213	401,956	2,801,596
20.0009	Amortization of intangibles.....	285,722	316,614	1,307,484
20.0010	Transferred from other invested assets to debt securities.....	0	2,428,196	2,428,196
20.0011	Exchange of other invested assets to equity securities.....	0	1,013,603	1,013,603
20.0012	Miscellaneous expense (purchase accrual).....	0	2,100	0
20.0013	Transferred from real estate to other invested assets.....	0	0	17,293,978

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2020
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 152,534,937	\$ 305,932,251
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 152,534,937	\$ 305,932,251
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,591,121,457	\$ 2,555,910,508
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 2,591,121,457	\$ 2,555,910,508

C. Accounting Policy

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

D. Going Concern

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

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

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

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
675923 AG 1	\$ 7,529,833	\$ 7,518,411	\$ 11,422	\$ 7,518,411	\$ 7,786,003	03/31/2021
Total			\$ 11,422			

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ (3,999,388)
	2. 12 Months or Longer	\$ (3,206,125)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 366,332,428
	2. 12 Months or Longer	\$ 308,948,447

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of March 31, 2021. The Company has the intent to hold such securities until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions

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

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

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

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

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

M. Working Capital Finance Investments

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

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC	\$ 7	\$ 8	\$ 6,791,052	\$ 7,608,267	\$ 9,005,916	\$ 9,774,252
(2) Bonds – FV	1	5	2,439	1,112,655	2,457	1,112,655
(3) LB & SS – AC	14	17	636,392	1,985,242	6,467,446	9,298,422
(4) LB & SS – FV	2	1	607,085	9	607,085	9
(5) Preferred Stock – AC	8	21	2,532,871	16,424,744	3,607,573	20,191,314
(6) Preferred Stock – FV	19	5	48,678,179	7,543,470	48,678,179	7,543,470
(7) Total (1+2+3+4+5+6)	\$ 51	\$ 57	\$ 59,248,018	\$ 34,674,387	\$ 68,368,656	\$ 47,920,122

AC – Amortized Cost FV – Fair Value

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	7	0
(2) Aggregate Amount of Investment Income	\$ 680,077	\$ 0

NOTES TO FINANCIAL STATEMENTS

R. Reporting Entity’s Share of Cash Pool by Asset Type

The Company does not participate in any cash pools.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

In 2021, the Company entered into foreign currency forward contracts to hedge the foreign currency exchange risk associated with Canadian branch operations. These foreign currency forward contracts qualify for hedge accounting. The fair value of open foreign currency forward contracts is reported as either a derivative asset or a derivative liability as appropriate for each contract. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized gain or loss at settlement is reported in net realized capital gains/(losses).

The notional amount of the open contract is \$100,000,000 with a book adjusted carrying value and fair value of \$1,100,717. The open contract expires on June 30, 2021.

In 2021, the Company entered into commodity futures contracts to hedge the commodity price risk associated with the price component of certain multi-peril crop insurance products. These futures contracts require the company to place funds in a margin account as collateral. The balance of this margin account at March 31, 2021 was \$37,388. These futures contracts do not qualify for hedge accounting. The fair value of open futures contracts is reported as either a derivative asset or a derivative liability as appropriate. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized capital gains/(losses) at settlement are reported in net realized capital gains/(losses).

The net unrealized capital gains/(losses) recognized during the reporting period resulting from derivatives was \$712,520. The net realized capital gains/(losses) recognized during the reporting period resulting from settlement of derivatives was \$(793,291).

Note 9 – Income Taxes

No significant changes

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

A. No significant changes

B. On February 24, 2021, the Company paid a \$150 million ordinary dividend to American Financial Group, Inc. in the form of cash.

C – O. No significant changes

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

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

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

A. Defined Benefit Plan

The Company does not have any defined benefit plans.

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

D. Dates and Amounts of Dividends Paid

On February 24, 2021, the Company paid a \$150 million ordinary dividend to American Financial Group, Inc. in the form of cash.

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

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

No significant changes

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

B. Transfer and Servicing of Financial Assets

Not applicable

C. Wash Sales

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

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

NOTES TO FINANCIAL STATEMENTS

No significant changes

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

No significant changes

Note 20 – Fair Value Measurements

- A. Fair Value Measurements
- (1) Fair Value Measurements at Reporting Date
- The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels, as follows:
- Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities and highly liquid government bonds for which quoted market prices in active markets are available.
- Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. The Company's Level 2 financial instruments include corporate and municipal fixed maturity securities, asset-backed securities, mortgage-backed securities and non-affiliated common stocks priced using observable inputs. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.
- Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available at the valuation date. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.
- The Company's investment manager, AMMC, is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC's internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment managers consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

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

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Residential MBS	\$ 0	\$ 3,071,664	\$ 0	\$ 0	\$ 3,071,664
Collateralized loan obligations	\$ 0	\$ 0	\$ 1,004,509	\$ 0	\$ 1,004,509
Asset backed securities	\$ 0	\$ 4,191,521	\$ 3,073,659	\$ 0	\$ 7,265,180
All other bonds	\$ 0	\$ 52,581,938	\$ 710,396	\$ 0	\$ 53,292,334
Preferred stocks	\$ 89,139,085	\$ 9,494,130	\$ 68,482,187	\$ 0	\$ 167,115,402
Common stocks	\$ 283,031,654	\$ 154,525	\$ 106,161,289	\$ 0	\$ 389,347,468
Derivatives	\$ 0	\$ 1,106,092	\$ 0	\$ 0	\$ 1,106,092
Total	\$ 372,170,739	\$ 70,599,870	\$ 179,432,040	\$ 0	\$ 622,202,649
Liabilities at Fair Value					
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

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

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance as of Current Period
a. Assets										
Collateralized loan obligations	\$ 1,357,475	\$ 0	\$ (401,458)	\$ (1,263)	\$ 49,755	\$ 0	\$ 0	\$ 0	\$ 0	\$ 1,004,509
Asset backed securities	\$ 2,466,584	\$ 607,556	\$ 0	\$ 32,939	\$ (31,841)	\$ 0	\$ 0	\$ (1,579)	\$ 0	\$ 3,073,659
All other bonds	\$ 1,464,695	\$ 722,806	\$ (113,501)	\$ (495,889)	\$ 297,424	\$ 49,852	\$ 0	\$ (1,214,991)	\$ 0	\$ 710,396
Preferred stocks	\$ 24,989,994	\$ 23,006,526	\$ 0	\$ (240,075)	\$ 33,129,201	\$ 361,821	\$ 0	\$ (12,765,280)	\$ 0	\$ 68,482,187
Common stocks	\$ 98,200,837	\$ 0	\$ (10,472,659)	\$ 0	\$ 19,463,792	\$ 0	\$ 0	\$ (1,030,681)	\$ 0	\$106,161,289
Total	\$128,479,585	\$ 24,336,888	\$ (10,987,618)	\$ (704,288)	\$ 52,908,331	\$ 411,673	\$ 0	\$ (15,012,531)	\$ 0	\$179,432,040
b. Liabilities										
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

- (3) Policies when Transfers Between Levels are Recognized
- The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.
- (4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
- See narrative above in Note 20A (1).
- (5) Fair Value Disclosures for Derivative Assets and Liabilities
- The Company's derivative assets and liabilities are not material and are included in Note 20A. (1) - (4).

NOTES TO FINANCIAL STATEMENTS

- B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements
- The Company has no additional fair value disclosures.
- C. Fair Value Level

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	\$ 20,771,962	\$ 20,904,470	\$ 20,771,962	\$ 0	\$ 0	\$ 0	\$ 0
States, municipalities and political subdivisions	\$1,066,571,246	\$1,018,488,471	\$ 0	\$1,045,686,946	\$ 20,884,300	\$ 0	\$ 0
Foreign government	\$ 189,879,682	\$ 225,577,043	\$ 0	\$ 189,879,683	\$ 0	\$ 0	\$ 0
Residential MBS	\$ 397,271,654	\$ 361,006,988	\$ 0	\$ 374,584,560	\$ 22,687,094	\$ 0	\$ 0
Commercial MBS	\$ 50,409,935	\$ 48,593,945	\$ 0	\$ 50,409,935	\$ 0	\$ 0	\$ 0
Collateralized loan obligations	\$ 561,043,441	\$ 558,946,491	\$ 0	\$ 545,021,705	\$ 16,021,736	\$ 0	\$ 0
Asset backed securities	\$1,096,911,733	\$1,087,701,487	\$ 0	\$ 919,378,281	\$ 177,533,452	\$ 0	\$ 0
All other bonds	\$1,213,431,572	\$1,171,304,581	\$ 13,238,050	\$1,048,546,247	\$ 151,647,275	\$ 0	\$ 0
Preferred stocks	\$ 245,312,565	\$ 236,800,652	\$ 145,242,337	\$ 21,980,468	\$ 78,089,760	\$ 0	\$ 0
Common stocks	\$ 400,147,273	\$ 400,147,273	\$ 283,031,655	\$ 481,670	\$ 116,633,948	\$ 0	\$ 0
Derivatives	\$ 1,106,092	\$ 1,106,092	\$ 0	\$ 1,106,092	\$ 0	\$ 0	\$ 0
Mortgage loans	\$ 519,516,000	\$ 517,393,932	\$ 0	\$ 0	\$ 519,516,000	\$ 0	\$ 0
Cash and short term	\$1,164,284,441	\$1,164,284,441	\$1,164,284,441	\$ 0	\$ 0	\$ 0	\$ 0

- D. Not Practicable to Estimate Fair Value
- The Company has no financial instruments that fall under this classification.
- E. NAV Practical Expedient Investments
- Not applicable

Note 21 – Other Items

- A. Unusual or Infrequent Items
- The Company made the following premium refunds as a result of the COVID-19 pandemic:

Workers' Compensation	\$ 574,136
General Liability	1,155,591
Commercial Auto	<u>121,942</u>
Total Refunds	\$ 1,851,669

Note 22 – Events Subsequent

There have been no events subsequent to March 31, 2021, which the Company believes will have a material effect on the financial condition of the Company.

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

- F. Risk Sharing Provisions of the Affordable Care Act
- Not applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

- A. Change in Incurred Losses and Loss Adjustment Expenses
- Incurred losses and loss adjustment expenses attributable to insured events of prior years' decreased by \$25 million during 2021 as a result of reexamination of unpaid losses and loss adjustment expenses. The favorable development was primarily driven by allied lines, credit, aircraft, products liability-occurrence, workers' compensation lines of businesses partially offset by commercial auto liability, other liability-claims made and other liability-occurrence.

The improvement in allied lines was driven by actual losses lower than expected from the multi-peril crop insurance. The improvement in credit is primarily due to lower frequency in mortgage protection insurance. The improvement in aircraft is primarily due to lower than anticipated frequency emergence from AY 2020 and lower severity in AY 2019. The improvement in products liability-occurrence is primarily due to improved results in our products excess and surplus lines business where we observed lower than anticipated severity in AY 2019 and reduced frequency in AY 2020. The improvement in workers' compensation is primarily due lower severity than initial projections.

Higher than expected loss experience in commercial auto liability is primarily due to higher than expected severity in 2018 accident year. Higher than expected loss experience in other liability-claims made is primarily due to higher than expected severity in RY 2020 on our healthcare excess and surplus business and increased severity on our professional liability-real estate business. Higher than expected loss experience in other liability-occurrence is primarily due to higher than expected severity in the excess and umbrella products.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends.

NOTES TO FINANCIAL STATEMENTS

B. Information about Significant Changes in Methodologies and Assumptions

There have been no changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

NOTES TO FINANCIAL STATEMENTS

Note 26 – Intercompany Pooling Arrangements

Effective January 1, 2021, the pooling agreement was amended to remove Great American Contemporary Insurance Company from the pooling agreement and to add Great American Underwriters Insurance Company to the agreement.

The effect of the pooling agreement is to transfer all direct and assumed liabilities of the participating companies to the Company. The Company retains 100% of the pooled business, as illustrated below:

<u>Lead Entity and all Affiliated Entities</u>	NAIC Company Code	Pooling Percentage
Great American Insurance Company	16691	100.0%
American Empire Insurance Company	37990	0%
American Empire Surplus Lines Insurance Company	35351	0%
Great American Alliance Insurance Company	26832	0%
Great American Assurance Company	26344	0%
Great American Casualty Insurance Company	39896	0%
Great American E & S Insurance Company	37532	0%
Great American Fidelity Insurance Company	41858	0%
Great American Insurance Company of New York	22136	0%
Great American Protection Insurance Company	38580	0%
Great American Security Insurance Company	31135	0%
Great American Spirit Insurance Company	33723	0%
Great American Underwriters Insurance Company	16118	0%

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – High Deductibles

No significant changes

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

No significant changes

Note 33 – Asbestos/Environmental Reserves

No significant changes

Note 34 – Subscriber Savings Accounts

No significant changes

Note 35 – Multiple Peril Crop Insurance

No significant changes

Note 36 – Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [☐] No [☒]

1.2

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

Yes [☐] No [☐]

2.1

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

Yes [☐] No [☒]

2.2

If yes, date of change:

3.1

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

Yes [☒] No [☐]

3.2

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

Yes [☒] No [☐]

3.3

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

Great American Holding, Inc. contributed Republic Indemnity Company of America and Bridgefield Employers Insurance Company to Great American Contemporary Insurance Company effective 1/1/2021.

3.4

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

Yes [☒] No [☐]

3.5

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

0001042046

4.1

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

Yes [☐] No [☒]

4.2

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

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

5.

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

Yes [☐] No [☒] N/A [☐]

Not applicable

6.1

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

12/31/2016

6.2

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

12/31/2016

6.3

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

02/26/2018

6.4

By what department or departments?

Ohio Department of Insurance

6.5

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

Yes [☐] No [☐] N/A [☒]

6.6

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

Yes [☐] No [☐] N/A [☒]

7.1

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

Yes [☐] No [☒]

7.2

If yes, give full information:

Not applicable

8.1

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

Yes [☐] No [☒]

8.2

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

Not applicable

8.3

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

Yes [☒] No [☐]

8.4

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

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

9.1

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

Yes [☒] No [☐]

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

9.11

If the response to 9.1 is No, please explain:

Not applicable

9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒]

9.21

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

Q07

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Not applicable

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

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

Not applicable

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 357,515

INVESTMENT

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

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

Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 538,809,792

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

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

14.2 If yes, please complete the following:

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

1	2
Prior Year End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
608,508,678	616,640,975
0	0
38,867,179	38,716,839
28,153,536	26,459,894
\$ 675,529,393	\$ 681,817,708
\$ 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	2
Name of Custodian(s)	Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

1	2	3
Name(s)	Location(s)	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	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	Affiliation
American Money Management Corporation	A
ARES Capital Management LLC	U

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS
131619	ARES Capital Management LLC	549300R4YHRZ8JUZU385	SEC	NO

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

18.2 If no, list exceptions:

Not applicable

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [X] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The security was purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.

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

Yes ☒ No ☐ N/A ☐

If yes, attach an explanation.

Effective 1/1/2021, the pooling agreement was amended to remove Great American Contemporary Insurance Company from the pooling agreement and to add Great American Underwriters Insurance Company to the agreement. See Note 26.
2.

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

Yes ☐ No ☒

If yes, attach an explanation.

Not applicable
- 3.1

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

Yes ☐ No ☒
- 3.2

If yes, give full and complete information thereto:

Not applicable
- 4.1

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

Yes ☐ No ☒
- 4.2

If yes, complete the following schedule:

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

Operating Percentages:

5.1 A&H loss percent

25.300%

5.2 A&H cost containment percent

9.900%

5.3 A&H expense percent excluding cost containment expenses

34.600%
- 6.1

Do you act as a custodian for health savings accounts?

Yes ☐ No ☒
- 6.2

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

\$ 0
- 6.3

Do you act as an administrator for health savings accounts?

Yes ☐ No ☒
- 6.4

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

\$ 0
7.

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

Yes ☒ No ☐
- 7.1

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

Yes ☐ No ☐

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
U.S. Insurers						
15299.....	86-2178342.....	Mangrove Insurace Solutions PCC Cell 22.....	VT.....	Unauthorized....	0.....	.....
00000.....	85-1372427.....	Prime Protect Insurance Co.....	DE.....	Unauthorized....	0.....	.....
All Other Insurers						
00000.....	AA-1780116.....	Chaucer Insurance CO DAC.....	IRL.....	Unauthorized....	0.....	.....
00000.....	AA-3191435.....	Conduit Re.....	BMU.....	Unauthorized....	0.....	.....
00000.....	00-0000000.....	Echo Reinsurance Ltd.....	CHE.....	Unauthorized....	0.....	.....
00000.....	AA-5760024.....	Liberty Insurance PTE LTD.....	SGP.....	Unauthorized....	0.....	.....
00000.....	AA-1120198.....	Lloyd's Syndicate Number 1618.....	GBR.....	Authorized.....	0.....	.....
00000.....	AA-2232001.....	Mapfre Seguros Gerais S/A.....	BRA.....	Unauthorized....	0.....	.....
00000.....	AA-3191432.....	Vantage Risk LTD.....	BMU.....	Unauthorized....	0.....	.....

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama.....AL	..L..	5,089,062	4,985,561	32,919,765	7,601,815	26,108,388	19,751,730
2.	Alaska.....AK	..L..	1,962,563	156,443	433,389	107,092	9,638,647	8,667,801
3.	Arizona.....AZ	..L..	6,794,662	7,975,100	2,980,938	5,120,275	20,086,457	60,010,416
4.	Arkansas.....AR	..L..	2,450,813	2,146,232	11,429,528	2,068,923	10,134,874	9,857,529
5.	California.....CA	..L..	59,377,187	56,360,765	12,342,403	26,805,704	248,936,504	214,779,971
6.	Colorado.....CO	..L..	6,844,192	6,576,066	3,171,382	1,937,849	21,800,152	31,445,070
7.	Connecticut.....CT	..L..	4,877,646	3,854,724	1,293,754	5,645,232	13,816,114	13,636,855
8.	Delaware.....DE	..L..	2,000,807	1,358,170	3,862,040	7,575,027	50,413,953	64,725,777
9.	District of Columbia.....DC	..L..	2,125,517	2,194,286	262,304	2,923,509	7,967,058	7,295,551
10.	Florida.....FL	..L..	38,415,487	28,073,365	10,610,349	13,996,149	112,891,338	107,671,125
11.	Georgia.....GA	..L..	18,012,364	14,215,683	11,594,220	10,334,021	103,716,009	59,817,598
12.	Hawaii.....HI	..L..	2,182,834	2,233,674	73,530	134,999	10,281,428	8,220,734
13.	Idaho.....ID	..L..	2,851,582	3,220,108	191,387	615,102	6,926,954	6,989,564
14.	Illinois.....IL	..L..	14,659,098	13,200,923	10,878,472	41,390,545	84,900,129	74,422,457
15.	Indiana.....IN	..L..	11,533,438	8,363,467	35,389,446	30,409,001	28,793,649	5,301,593
16.	Iowa.....IA	..L..	4,331,683	5,286,075	1,514,212	12,449,313	20,962,609	9,698,556
17.	Kansas.....KS	..L..	9,981,742	6,343,682	5,633,952	6,981,801	18,552,817	17,229,837
18.	Kentucky.....KY	..L..	4,700,204	5,261,226	1,762,645	1,290,240	22,023,868	20,576,999
19.	Louisiana.....LA	..L..	4,461,522	5,095,182	1,308,644	820,600	14,210,493	13,361,892
20.	Maine.....ME	..L..	863,570	463,658	288,443	466,857	3,529,481	3,468,828
21.	Maryland.....MD	..L..	6,040,516	5,545,020	1,840,693	1,370,600	24,387,936	30,404,939
22.	Massachusetts.....MA	..L..	10,690,993	11,564,217	1,823,073	5,336,129	39,065,806	34,730,861
23.	Michigan.....MI	..L..	11,044,155	11,740,084	6,547,549	10,571,790	48,585,344	32,289,835
24.	Minnesota.....MN	..L..	5,978,456	4,946,690	1,314,652	13,586,546	25,769,560	24,497,477
25.	Mississippi.....MS	..L..	3,126,097	2,623,651	9,319,518	1,884,080	19,521,281	11,628,945
26.	Missouri.....MO	..L..	7,295,246	8,801,618	7,337,845	16,514,682	34,323,214	28,238,028
27.	Montana.....MT	..L..	1,413,931	939,353	226,428	627,941	3,057,219	3,786,625
28.	Nebraska.....NE	..L..	3,549,944	3,904,899	5,441,600	4,813,186	15,576,652	14,260,672
29.	Nevada.....NV	..L..	3,689,115	3,520,710	4,444,130	2,599,017	15,310,139	26,952,193
30.	New Hampshire.....NH	..L..	825,639	881,320	244,285	315,827	6,042,131	5,529,495
31.	New Jersey.....NJ	..L..	12,472,147	9,428,003	3,514,993	5,609,933	76,020,474	74,000,445
32.	New Mexico.....NM	..L..	1,662,167	1,370,039	1,869,065	2,899,208	19,255,575	28,824,419
33.	New York.....NY	..L..	38,344,028	38,132,231	10,214,361	9,123,915	144,198,929	112,229,142
34.	North Carolina.....NC	..L..	14,769,705	12,818,101	3,164,791	6,178,394	40,083,594	30,683,235
35.	North Dakota.....ND	..L..	716,357	1,009,305	689,231	10,111,869	10,579,387	13,142,902
36.	Ohio.....OH	..L..	7,460,711	7,274,724	3,425,248	6,370,656	44,685,474	32,021,522
37.	Oklahoma.....OK	..L..	6,500,636	5,884,926	1,057,253	1,909,751	12,204,895	12,196,038
38.	Oregon.....OR	..L..	4,685,160	3,879,699	3,004,529	1,517,786	21,228,055	19,494,751
39.	Pennsylvania.....PA	..L..	16,898,780	12,905,096	2,593,408	2,195,718	55,318,592	51,069,181
40.	Rhode Island.....RI	..L..	1,629,730	2,116,430	487,456	943,600	6,645,351	5,688,634
41.	South Carolina.....SC	..L..	5,484,761	3,354,048	1,019,048	2,931,597	33,874,804	20,866,745
42.	South Dakota.....SD	..L..	1,415,626	1,355,827	2,441,886	5,324,825	6,793,719	5,337,555
43.	Tennessee.....TN	..L..	5,461,502	4,764,775	2,096,128	1,012,667	20,256,344	23,151,311
44.	Texas.....TX	..L..	42,539,086	36,047,713	15,600,775	19,102,954	153,252,343	104,568,381
45.	Utah.....UT	..L..	3,979,269	3,465,675	2,548,007	3,892,873	10,406,819	11,137,274
46.	Vermont.....VT	..L..	385,407	298,221	5,938	112,522	642,594	546,313
47.	Virginia.....VA	..L..	7,059,582	6,606,724	20,570,350	326,311	27,443,252	26,385,553
48.	Washington.....WA	..L..	10,420,238	11,170,602	935,974	3,581,080	31,907,059	35,052,677
49.	West Virginia.....WV	..L..	2,024,145	1,963,343	563,794	182,601	3,816,149	4,167,854
50.	Wisconsin.....WI	..L..	9,130,990	7,395,973	2,027,284	8,672,375	29,051,430	16,728,247
51.	Wyoming.....WY	..L..	1,982,521	1,581,001	299,390	362,688	2,924,947	2,582,783
52.	American Samoa.....AS	..N...	0	0	0	0	0	0
53.	Guam.....GU	..L..	651	863	0	0	0	0
54.	Puerto Rico.....PR	..L..	125,710	296,546	959,596	6,128	914,453	965,034
55.	US Virgin Islands.....VI	..L..	100	0	0	0	0	0
56.	Northern Mariana Islands.....MP	..N...	0	0	0	0	0	0
57.	Canada.....CAN	..L..	23,398,969	19,301,868	3,259,161	2,482,859	54,783,966	34,412,824
58.	Aggregate Other Alien.....OT	..XXX..	8,170,129	7,695,896	2,789,914	2,040,604	54,848,173	48,756,676
59.	Totals.....	..XXX..	483,888,168	431,949,578	271,618,159	333,186,765	1,928,466,584	1,683,258,449

DETAILS OF WRITE-INS

58001.	SGP SINGAPORE.....	..XXX..	7,773,242	7,500,203	2,789,914	2,029,989	49,912,015	44,041,022
58002.	GBR UNITED KINGDOM.....	..XXX..	232,202	75,501	0	0	3,070,059	3,640,224
58003.	NLD NETHERLANDS.....	..XXX..	(3,631)	0	0	10,615	1,635,864	1,062,185
58998.	Summary of remaining write-ins for Line 58 from overflow page.....	..XXX..	168,316	120,192	0	0	230,235	13,245
58999.	Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	..XXX..	8,170,129	7,695,896	2,789,914	2,040,604	54,848,173	48,756,676

(a) Active Status Count

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

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

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Technical Industries, Inc.	DE	76-0080537	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Dixie Terminal Corporation	OH	31-0823725	
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	
Helium Holdings Limited	BMU		
GAI Australia Pty Ltd	AUS		
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
@ Entity affiliated but not owned
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 Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
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*	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	
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

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^ 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, Compañía de Seguros, S.A. de C.V. *	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American 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 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 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	
Shelter Rock Holdings, LLC	OH		
Westline Industrial, LLC	OH		

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Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0.....		0.....	31-1544320	0	0001042046	NYSE.....	American Financial Group, Inc.....	OH.....	UDP.....	.....	Ownership.....	0.000	.....	.....N.....	0
0.....		0.....	31-0996797	0	0	.....	American Financial Enterprises, Inc.....	CT.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	31-0828578	0	0	.....	American Money Management Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	27-1577326	0	0	.....	American Real Estate Capital Company, LLC.....	OH.....	NIA.....	American Money Management Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	27-2829629	0	0	.....	Mid-Market Capital Partners, LLC.....	DE.....	NIA.....	American Money Management Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	41-2112001	0	0	.....	APU Holding Company.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	23-6000765	0	0	.....	American Premier Underwriters, Inc.....	PA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	13-6400464	0	0	.....	Lehigh Valley Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	46-1665396	0	0	.....	Pennsylvania Lehigh Oil & Gas Holdings LLC.....	PA.....	NIA.....	Lehigh Valley Railroad Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	20-1548213	0	0	.....	Magnolia Alabama Holdings, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	20-1574094	0	0	.....	Magnolia Alabama Holdings LLC.....	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	46-1852532	0	0	.....	Michigan Oil & Gas Holdings, LLC.....	MI.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	46-1480078	0	0	.....	Ohio Oil & Gas Holdings, LLC.....	OH.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	13-6021353	0	0	.....	The Owasco River Railway, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	76-0080537	0	0	.....	PCC Technical Industries, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	46-3246684	0	0	.....	Pennsylvania Oil & Gas Holdings, LLC.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	23-6000766	0	0	.....	Pennsylvania-Reading Seashore Lines.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...66.670	American Financial Group, Inc.....	N.....	0
0.....		0.....	98-1073776	0	0	.....	GAI Insurance Company, Ltd.....	BMU.....	IA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	31-1446308	0	0	.....	Hangar Acquisition Corp.....	OH.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	91-1242743	0	0	.....	Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	91-1508644	0	0	.....	Premier Lease & Loan Services of Canada, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	31-0823725	0	0	.....	Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	06-1356481	0	0	.....	Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	31-1422717	0	0	.....	AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	34-1017531	0	0	.....	Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	47-0717079	0	0	.....	Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	34-1947042	0	0	.....	QQAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	31-1395344	0	0	.....	Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0084	American Financial Group, Inc.....	63312...	13-1935920	0	0	.....	Great American Life Insurance Company.....	OH.....	IA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0084	American Financial Group, Inc.....	93661...	31-1021738	0	0	.....	Annuity Investors Life Insurance Company.....	OH.....	IA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	84-4395026	0	0	.....	Bay Bridge Holding Company, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	N.....	1
0.....		0.....	84-4395026	0	0	.....	Bay Bridge Holding Company, LLC.....	MD.....	DS.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc.....	N.....	1
0.....		0.....	27-4078277	0	0	.....	Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Bay Bridge Holding Company, LLC.....	Ownership.....	...85.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	27-0513333	0	0	.....	Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Bay Bridge Holding Company, LLC.....	Ownership.....	...85.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	20-1246122	0	0	.....	Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	81-3737639	0	0	.....	Charleston Harbor Fishing, LLC.....	SC.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0.....		0.....	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	31-1391777	0	0		GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	26-3260520	0	0		Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	0
0084	American Financial Group, Inc..	67083..	45-0252531	0	0		Manhattan National Life Insurance Company.....	OH.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	84-4574243	0	0		Mountain View Grand Holding Company, LLC.....	NH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	N.....	1
0.....		0.....	84-4574243	0	0		Mountain View Grand Holding Company, LLC.....	NH.....	DS.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc.....	N.....	1
0.....		0.....	84-2654660	0	0		Skipjack Holding Company, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	52-2179330	0	0		Skipjack Marina Corp.....	MD.....	NIA.....	Skipjack Holding Company, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....		0	0		Helium Holdings Limited.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....		0	0		GAI Australia Pty Ltd.....	AUS.....	NIA.....	Helium Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	31-0686194	0	0		One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	31-0883227	0	0		Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	31-1119320	0	0		TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	31-0728327	0	0		Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	42-1575938	0	0		Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	80-0333563	0	0		ABA Insurance Services, Inc.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	27-3062314	0	0		Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0084	American Financial Group, Inc..	10646..	36-4079497	0	0		Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0084	American Financial Group, Inc..	10701..	59-1835212	0	0		Bridgefield Employers Insurance Company.....	FL.....	IA.....	Great American Contemporary Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0084	American Financial Group, Inc..	10335..	59-3269531	0	0		Bridgefield Casualty Insurance Company.....	FL.....	IA.....	Bridgefield Employers Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0084	American Financial Group, Inc..	22179..	95-2801326	0	0		Republic Indemnity Company of America.....	CA.....	IA.....	Great American Contemporary Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0084	American Financial Group, Inc..	43753..	31-1054123	0	0		Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....		0	0		Great American Holding (Europe) Limited.....	GBR.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....		0	0		Great American Europe Limited.....	GBR.....	NIA.....	Great Amerian Holding (Europe) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company.....	IRL.....	IA.....	Great American Europe Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	AA-1120817	0	0		Great American International Insurance (UK) Limited.....	GBR.....	IA.....	Great American Europe Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....		0	0		Great American Specialty & Affinity Limited.....	GBR.....	NIA.....	Great American Europe Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0084	American Financial Group, Inc..	23418..	73-0556513	0	0		Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0084	American Financial Group, Inc..	15380..	73-1406844	0	0		Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0084	American Financial Group, Inc..	13794..	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0084	American Financial Group, Inc..	23426..	73-0773259	0	0		Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	34-1607394	0	0		National Interstate Corporation.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	34-1899058	0	0		American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	31-1548235	0	0		Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0
0.....		0.....	98-0191335	0	0		Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0.....	.....	0.....	66-0660039	0	0	.....	Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	34-1607396	0	0	.....	National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	36-4670968	0	0	.....	Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....	0.000	American Financial Group, Inc..	N.....	2
0084	American Financial Group, Inc..	32620...	34-1607395	0	0	.....	National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0084	American Financial Group, Inc..	11051...	99-0345306	0	0	.....	National Interstate Insurance Company of Hawaii, Inc.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	43-1254631	0	0	.....	TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0084	American Financial Group, Inc..	41106...	95-3623282	0	0	.....	Triumphe Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0084	American Financial Group, Inc..	21172...	86-0114294	0	0	.....	Vanliner Insurance Company.....	MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	20-5546054	0	0	.....	Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	46-4570914	0	0	.....	Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	59-1683711	0	0	.....	Summit Consulting, LLC.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	59-3385208	0	0	.....	Heritage Summit Healthcare, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0084	American Financial Group, Inc..	16691...	31-0501234	0	0	.....	Great American Insurance Company.....	OH.....	RE.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0084	American Financial Group, Inc..	37990...	31-0973761	0	0	.....	American Empire Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	59-1671722	0	0	.....	American Empire Underwriters, Inc.....	TX.....	DS.....	American Empire Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0084	American Financial Group, Inc..	35351...	31-0912199	0	0	.....	American Empire Surplus Lines Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	31-1463075	0	0	.....	American Signature Underwriters, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	59-2840291	0	0	.....	Brothers Property Corporation.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	25-1754638	0	0	.....	Brothers Pennsylvanian Corporation.....	PA.....	DS.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	59-2840294	0	0	.....	Brothers Property Management Corporation.....	OH.....	DS.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	31-1277904	0	0	.....	Crop Managers Insurance Agency, Inc.....	KS.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	83-1767590	0	0	.....	CropSurance Agency, LLC.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	31-0589001	0	0	.....	Dempsey & Siders Agency, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	84-2358400	0	0	.....	Human and Social Services Risk Purchasing Group, LLC.....	OH.....	DS.....	Dempsey & Siders Agency, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	31-1341668	0	0	.....	Eden Park Insurance Brokers, Inc.....	CA.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	.....	.....0	0	.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	Y.....	0
0.....	.....	0.....	39-1404033	0	0	.....	Farmers Crop Insurance Alliance, Inc.....	KS.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	13-3628555	0	0	.....	FCIA Management Company, Inc.....	NY.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	.....	.....0	0	.....	Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....	0.000	American Financial Group, Inc..	N.....	2
0.....	.....	0.....	81-0814136	0	0	.....	GAI Mexico Holdings, LLC.....	DE.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	31-1753938	0	0	.....	GAI Warranty Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	Y.....	0
0.....	.....	0.....	31-1765544	0	0	.....	GAI Warranty Company of Florida.....	FL.....	DS.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	61-1329718	0	0	.....	Global Premier Finance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0084	American Financial Group, Inc..	26832...	95-1542353	0	0	.....	Great American Alliance Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0084	American Financial Group, Inc..	26344...	15-6020948	0	0	.....	Great American Assurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0084	American Financial Group, Inc..	39896...	61-0983091	0	0	.....	Great American Casualty Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc..	37532...	31-0954439	0	0	.....	Great American E & S Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0084	American Financial Group, Inc..	41858...	31-1036473	0	0	.....	Great American Fidelity Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	31-1652643	0	0	.....	Great American Insurance Agency, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0084	American Financial Group, Inc..	22136...	13-5539046	0	0	.....	Great American Insurance Company of New York.....	NY.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	31-0856644	0	0	.....	Great American Management Services, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0084	American Financial Group, Inc..	38580...	31-1288778	0	0	.....	Great American Protection Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	31-0918893	0	0	.....	Great American Re Inc.....	DE.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0084	American Financial Group, Inc..	31135...	31-1209419	0	0	.....	Great American Security Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0084	American Financial Group, Inc..	33723...	31-1237970	0	0	.....	Great American Spirit Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0084	American Financial Group, Inc..	16618...	83-1694393	0	0	.....	Great American Underwriters Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	59-1263251	0	0	.....	Key Largo Group, Inc.....	FL.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	871850814.	0	0	.....	PLLS Canada Insurance Brokers Inc.....	CAN.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	31-1293064	0	0	.....	Professional Risk Brokers, Inc.....	IL.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	.....	.....0	0	.....	Shelter Rock Holdings, LLC.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0
0.....	.....	0.....	.....	.....0	0	.....	Westline Industrial, LLC.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0

Asterisk	Explanation
1	The entity is owned by more than one company within the AFG Group.
2	Entity is affiliated but not owned.

Q12.3

GREAT AMERICAN INSURANCE COMPANY
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	4,377,854	5,034,486	114.999	66.059
2. Allied lines.....	81,191,533	(21,894,364)	(26.966)	20.777
3. Farmowners multiple peril.....	6,259,482	5,039,075	80.503	22.997
4. Homeowners multiple peril.....	4,007	(778)	(19.404)	(23.378)
5. Commercial multiple peril.....	29,806,787	22,095,608	74.129	59.147
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	38,754,011	13,056,202	33.690	33.169
9. Inland marine.....	41,156,038	10,678,133	25.945	47.493
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	(385)	0.000	0.000
11.2. Medical professional liability - claims-made.....	129,352	294,291	227.512	(0.392)
12. Earthquake.....	953,714	241,708	25.344	29.760
13. Group accident and health.....	9,380,292	955,149	10.183	8.544
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	0	0.000	0.000
16. Workers' compensation.....	1,218,805	391,104	32.089	(13.613)
17.1 Other liability-occurrence.....	93,322,617	57,213,946	61.308	46.322
17.2 Other liability-claims made.....	86,973,609	36,843,048	42.361	28.880
17.3 Excess workers' compensation.....	193,777	(913,559)	(471.448)	27.248
18.1 Products liability-occurrence.....	368,636	15,308	4.152	(34.419)
18.2 Products liability-claims made.....	54,887	(64)	(0.117)	(11.397)
19.1, 19.2 Private passenger auto liability.....	112,448	14,386	12.793	15.467
19.3, 19.4 Commercial auto liability.....	9,166,239	16,614,821	181.261	8.388
21. Auto physical damage.....	2,819,093	2,147,983	76.194	58.811
22. Aircraft (all perils).....	18,188,706	2,357,280	12.960	(43.104)
23. Fidelity.....	26,134,843	17,024,422	65.141	19.075
24. Surety.....	25,785,693	2,130,004	8.260	22.356
26. Burglary and theft.....	251,501	110,913	44.100	53.932
27. Boiler and machinery.....	1,749,212	747,609	42.740	10.645
28. Credit.....	21,685,538	19,117,829	88.159	45.858
29. International.....	0	0	0.000	0.000
30. Warranty.....	586,120	158,613	27.061	85.179
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	1,349,611	63,025	4.670	(23.260)
35. Totals.....	501,974,405	189,535,789	37.758	30.799
DETAILS OF WRITE-INS				
3401. Collateral protection.....	1,349,611	63,025	4.670	(25.053)
3402. Supplemental unemployment.....	0	0	0.000	323.450
3403.....	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	1,349,611	63,025	4.670	(23.260)

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	3,642,148	3,642,148	4,691,473
2. Allied lines.....	41,296,600	41,296,600	33,323,120
3. Farmowners multiple peril.....	6,025,934	6,025,934	5,717,049
4. Homeowners multiple peril.....	2,222	2,222	2,079
5. Commercial multiple peril.....	29,975,599	29,975,599	25,530,541
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	36,078,333	36,078,333	32,607,502
9. Inland marine.....	47,130,384	47,130,384	40,065,020
10. Financial guaranty.....	0	0	0
11.1 Medical professional liability - occurrence.....	0	0	0
11.2 Medical professional liability - claims made.....	38,839	38,839	87
12. Earthquake.....	1,117,604	1,117,604	990,886
13. Group accident and health.....	7,802,761	7,802,761	7,332,722
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	1,062,114	1,062,114	976,192
17.1 Other liability-occurrence.....	121,726,880	121,726,880	102,350,688
17.2 Other liability-claims made.....	86,354,825	86,354,825	76,449,343
17.3 Excess workers' compensation.....	630,000	630,000	495,086
18.1 Products liability-occurrence.....	363,487	363,487	417,409
18.2 Products liability-claims made.....	89,644	89,644	32,056
19.1 19.2 Private passenger auto liability.....	105,605	105,605	142,006
19.3 19.4 Commercial auto liability.....	6,462,090	6,462,090	6,113,157
21. Auto physical damage.....	2,617,422	2,617,422	2,231,332
22. Aircraft (all perils).....	18,018,176	18,018,176	15,350,394
23. Fidelity.....	20,026,345	20,026,345	21,067,410
24. Surety.....	26,923,095	26,923,095	26,846,006
26. Burglary and theft.....	192,801	192,801	191,406
27. Boiler and machinery.....	1,832,387	1,832,387	1,691,604
28. Credit.....	22,278,082	22,278,082	25,826,305
29. International.....	0	0	0
30. Warranty.....	181,504	181,504	298,653
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	1,913,287	1,913,287	1,210,053
35. Totals.....	483,888,168	483,888,168	431,949,578
DETAILS OF WRITE-INS			
3401. Collateral protection.....	1,913,287	1,913,287	1,210,053
3402. Supplemental unemployment.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	1,913,287	1,913,287	1,210,053

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2021 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2018 + Prior.....	840,703	1,379,538	2,220,241	101,228	1,591	102,819	813,957	3,052	1,298,608	2,115,616	74,481	(76,287)	(1,806)
2. 2019.....	268,156	563,896	832,052	49,079	867	49,945	257,530	3,296	529,493	790,320	38,453	(30,240)	8,214
3. Subtotals 2019 + Prior.....	1,108,859	1,943,434	3,052,293	150,306	2,458	152,765	1,071,487	6,348	1,828,101	2,905,936	112,935	(106,527)	6,408
4. 2020.....	403,738	1,039,950	1,443,688	133,812	64,277	198,089	284,827	23,009	906,124	1,213,960	14,902	(46,541)	(31,640)
5. Subtotals 2020 + Prior.....	1,512,597	2,983,384	4,495,981	284,119	66,735	350,854	1,356,315	29,357	2,734,225	4,119,896	127,836	(153,068)	(25,232)
6. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	30,371	30,371	XXX.....	84,970	352,334	437,305	XXX.....	XXX.....	XXX.....
7. Totals.....	1,512,597	2,983,384	4,495,981	284,119	97,105	381,224	1,356,315	114,327	3,086,559	4,557,201	127,836	(153,068)	(25,232)
8. Prior Year-End's Surplus As Regards Policyholders	2,555,911										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....8.5 %	2. ....(5.1)%	3. ....(0.6)%
											Col. 13, Line 7 Line 8		
												4.(1.0)%	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

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

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

Bar Code:



GREAT AMERICAN INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
2504. Funded deductibles.....	25,408,487	0	25,408,487	30,751,380
2505. Equities and deposits in pools and associations.....	8,132,149	0	8,132,149	9,144,901
2506. Funds held as collateral.....	6,478,989	0	6,478,989	6,358,281
2597. Summary of remaining write-ins for Line 25.....	40,019,625	0	40,019,625	46,254,562

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Amortization of intangibles.....	(285,722)	(316,614)	(1,307,484)
1405. Interest expense on funds held.....	(2,730,019)	(3,018,117)	(10,680,467)
1497. Summary of remaining write-ins for Line 14.....	(3,015,741)	(3,334,731)	(11,987,951)

Additional Write-ins for Schedule T:

	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
States, Etc.							
58004. VGB BRITISH VIRGIN ISLANDS.....	...XXX...	0	0	0	0	655	0
58005. DEU GERMANY.....	...XXX...	0	0	0	0	25,800	0
58006. HKG HONG KONG, SPECIAL AD.....	...XXX...	0	0	0	0	39,543	0
58007. AUS AUSTRALIA.....	...XXX...	0	23	0	0	591	520
58008. LUX LUXEMBOURG.....	...XXX...	0	0	0	0	3,848	1,910
58009. EGY EGYPT.....	...XXX...	168,316	120,169	0	0	159,797	10,815
58010. GTM GUATEMALA.....	...XXX...	0	0	0	0	0	0
58997. Summary of remaining write- ins for Line 58 from overflow.....	...XXX...	168,316	120,192	0	0	230,235	13,245

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	37,886,932	57,455,615
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	330,090	1,380,418
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	17,293,978
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	687,327	3,655,123
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	37,529,695	37,886,932
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	37,529,695	37,886,932

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	486,472,365	370,715,151
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	30,900,000	125,920,832
2.2 Additional investment made after acquisition.....	1,200,193	24,534,832
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	1,178,626	34,698,450
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	517,393,932	486,472,365
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	517,393,932	486,472,365
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	517,393,932	486,472,365

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	926,464,890	766,437,556
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	2,631,017	90,622,851
2.2 Additional investment made after acquisition.....	30,013,251	134,509,745
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	46,641,983	41,186,294
6. Total gain (loss) on disposals.....	(17,546)	10,739,747
7. Deduct amounts received on disposals.....	11,978,099	78,426,240
8. Deduct amortization of premium and depreciation.....	591,699	2,321,499
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	2,491,918	36,283,562
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	990,671,882	926,464,890
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	990,671,882	926,464,890

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	5,598,224,297	5,536,808,147
2. Cost of bonds and stocks acquired.....	433,192,262	1,436,493,732
3. Accrual of discount.....	3,260,034	11,316,875
4. Unrealized valuation increase (decrease).....	73,520,740	(13,130,300)
5. Total gain (loss) on disposals.....	26,828,013	104,487,446
6. Deduct consideration for bonds and stocks disposed of.....	383,664,635	1,313,177,551
7. Deduct amortization of premium.....	3,794,312	10,950,790
8. Total foreign exchange change in book/adjusted carrying value.....	(988,422)	1,095,007
9. Deduct current year's other-than-temporary impairment recognized.....	1,145,678	155,567,236
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	680,077	848,968
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	5,746,112,376	5,598,224,297
12. Deduct total nonadmitted amounts.....	15,446,714	10,008,388
13. Statement value at end of current period (Line 11 minus Line 12).....	5,730,665,662	5,588,215,909

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	3,903,905,164	386,599,513	273,725,613	(66,956,124)	3,949,822,941			3,903,905,164
2. NAIC 2 (a).....	735,175,629	40,077,498	53,967,508	53,212,107	774,497,726			735,175,629
3. NAIC 3 (a).....	96,265,692	407,111	8,123,776	8,887,735	97,436,761			96,265,692
4. NAIC 4 (a).....	43,065,883	56,900	4,355,740	3,483,910	42,250,953			43,065,883
5. NAIC 5 (a).....	27,447,232	2,125,023	7,997,455	485,852	22,060,652			27,447,232
6. NAIC 6 (a).....	955,028	18,768	0	160,449	1,134,245			955,028
7. Total Bonds.....	4,806,814,628	429,284,813	348,170,092	(726,070)	4,887,203,279	0	0	4,806,814,628
PREFERRED STOCK								
8. NAIC 1.....	2,166,400	5,250,000	0	(5,416,400)	2,000,000			2,166,400
9. NAIC 2.....	158,150,537	3,000,000	14,455,696	(8,737,580)	137,957,261			158,150,537
10. NAIC 3.....	24,616,433	0	4,917,550	2,109,203	21,808,085			24,616,433
11. NAIC 4.....	3,844,865	0	0	1,963,984	5,808,848			3,844,865
12. NAIC 5.....	33,418,827	611,821	0	35,195,809	69,226,457			33,418,827
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	222,197,061	8,861,821	19,373,246	25,115,016	236,800,652	0	0	222,197,061
15. Total Bonds and Preferred Stock.....	5,029,011,689	438,146,634	367,543,338	24,388,946	5,124,003,931	0	0	5,029,011,689

(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 \$.....393,644,426; NAIC 2 \$.....0; NAIC 3 \$.....5,643; NAIC 4 \$.....45,067; NAIC 5 \$.....984,667; NAIC 6 \$.....0.

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	386,815,346	XXX.....	386,761,175	2,719,450	2

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.....	419,506,791	216,456,484
2. Cost of short-term investments acquired.....	315,702	635,477,595
3. Accrual of discount.....	95,923	889,018
4. Unrealized valuation increase (decrease).....	12,285	(12,697)
5. Total gain (loss) on disposals.....	(6,900)	1,371,796
6. Deduct consideration received on disposals.....	33,082,510	434,674,661
7. Deduct amortization of premium.....	0	744
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	25,945	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	386,815,346	419,506,791
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	386,815,346	419,506,791

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	401,946
2.	Cost paid/(consideration received) on additions.....	0
3.	Unrealized valuation increase/(decrease).....	0
4.	SSAP No. 108 adjustments.....	0
5.	Total gain (loss) on termination recognized.....	(779,429)
6.	Considerations received/(paid) on terminations.....	(779,429)
7.	Amortization.....	0
8.	Adjustment to the book/adjusted carrying value of hedge item.....	0
9.	Total foreign exchange change in book/adjusted carrying value.....	698,770
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	1,100,717
11.	Deduct nonadmitted assets.....	0
12.	Statement value at end of current period (Line 10 minus Line 11).....	1,100,717

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	(8,375)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	0
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	5,375
3.14	Section 1, Column 18, prior year.....	(8,375)
		13,750
		13,750
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	0
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	0
3.24	Section 1, Column 19, prior year plus.....	0
3.25	SSAP No. 108 adjustments.....	0
		0
		0
3.3	Subtotal (Line 3.1 minus Line 3.2).....	13,750
4.1	Cumulative variation margin on terminated contracts during the year.....	(13,863)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	(13,863)
4.23	SSAP No. 108 adjustments.....	0
		(13,863)
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	5,375
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	5,375

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

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

GREAT AMERICAN INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	1,100,717
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	1,100,717
4.	Part D, Section 1, Column 6.....	1,106,092
5.	Part D, Section 1, Column 7.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	(5,375)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	1,100,717
8.	Part B, Section 1, Column 13.....	5,375
9.	Total (Line 7 plus Line 8).....	1,106,092
10.	Part D, Section 1, Column 9.....	1,106,092
11.	Part D, Section 1, Column 10.....	0
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	250,000
14.	Part B, Section 1, Column 20.....	21,250
15.	Part D, Section 1, Column 12.....	271,250
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

GREAT AMERICAN INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	605,853,060	493,020,095
2. Cost of cash equivalents acquired.....	562,423,555	2,052,231,008
3. Accrual of discount.....	1,227	35,894
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	356,261
6. Deduct consideration received on disposals.....	491,436,104	1,939,699,173
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	(23,672)	(91,024)
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	676,818,066	605,853,060
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	676,818,066	605,853,060

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
12991ZZZ4.....	Austin.....	TX.....	.....	01/27/2021....	2.991	30,900,000	0	51,000,000
797241ZZ2.....	Miramar Beach.....	FL.....	.....	11/01/2018....	5.985	0	1,200,193	45,522,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	...XXX.....	30,900,000	1,200,193	96,522,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	...XXX.....	30,900,000	1,200,193	96,522,000
3399999. Total Mortgages.....				XXX.....	...XXX.....	30,900,000	1,200,193	96,522,000

SCHEDULE B - PART 3

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

QE02

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
030211ZZ2.....	Lehi.....	UT.....	.....	09/22/2016....	.....	.....88,062	0	0	0	0	0	0	88,062	88,062	0	0	0
114840ZA2.....	Coral Gables.....	FL.....	.....	08/12/2016....	.....	.....80,531	0	0	0	0	0	0	80,531	80,531	0	0	0
165421ZZ4.....	Cape Cod.....	MA.....	.....	05/06/2016....	.....	.....175,824	0	0	0	0	0	0	175,824	175,824	0	0	0
256112ZZ9.....	Cincinnati.....	OH.....	.....	12/04/2018....	.....	.....75,170	0	0	0	0	0	0	75,170	75,170	0	0	0
560222ZA2.....	Lincolnshire.....	IL.....	.....	01/24/2019....	.....	.....70,115	0	0	0	0	0	0	70,115	70,115	0	0	0
682544ZZ7.....	Cincinnati.....	OH.....	.....	12/04/2018....	.....	.....75,170	0	0	0	0	0	0	75,170	75,170	0	0	0
696551ZZ6.....	Carlsbad.....	CA.....	.....	10/17/2013....	.....	.....49,162	0	0	0	0	0	0	49,162	49,162	0	0	0
797241ZB5.....	Miramar Beach.....	FL.....	.....	06/17/2019....	.....	.....34,463	0	0	0	0	0	0	34,463	34,463	0	0	0
797241ZZ2.....	Miramar Beach.....	FL.....	.....	11/01/2018....	.....	.....455,064	0	0	0	0	0	0	455,064	455,064	0	0	0
983444ZZ6.....	Lehi.....	UT.....	.....	02/24/2014....	.....	.....75,065	0	0	0	0	0	0	75,065	75,065	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						1,178,626	0	0	0	0	0	0	1,178,626	1,178,626	0	0	0
0599999. Total Mortgages.....						1,178,626	0	0	0	0	0	0	1,178,626	1,178,626	0	0	0

SCHEDULE BA - PART 2

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

1	2			Location		5	6	7	8	9	10	11	12	13
				3	4		NAIC Desig- nation, NAIC Desig- nation and SVO Admini- strative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
CUSIP Identification	Name or Description			City	State	Name of Vendor or General Partner								
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated														
000000 00 0	Global Premier Finance Company LOC.....			Cincinnati.....	OH...	Global Premier Finance Company Board of Directors.....	0.....	02/01/1999...	0	0	890,158	0	0	100.000
1499999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated.....														
1499999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated.....														
1499999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated.....														
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1499999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated.....														

QE03

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13
			3	4									
CUSIP Identification			City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000 00 0			NB Dyal IV US Investors, LP	NY	NB Dyal Associates IV, LP	0	06/11/2018	0		120,253	0	0	0.110
000000 00 0			NB Secondary Opportunities Fund III L.P.	NY	NB Secondary Opportunities Associates III L.P.	0	05/23/2013	3	0	35,000	0	0	0.290
000000 00 0			NB Secondary Opportunities Fund IV LP	NY	NB Secondary Opportunities Associates IV L.P.	0	04/19/2017	3	0	514,750	0	0	0.210
000000 00 0			NB Strategic Capital LP	NY	NB Strategic Capital Associates LP	0	03/05/2020	3	0	1,562,500	0	0	1.000
000000 00 0			NB Strategic Co-Investment Partners III LP	NY	NB Strategic Co-Investment Associates III GP LLC	0	01/28/2016	3	0	17,856	0	0	0.380
000000 00 0			NB Strategic Co-Investment Partners IV L.P.	NY	NB Alternatives Advisors, LLC	0	01/29/2020	3	0	557,508	0	0	0.400
000000 00 0			Nutraceutical Investco, LP	CT	M&S GP LLC	0	10/18/2019	0	0	6,875	0	0	2.290
000000 00 0			Patriot Financial Partners III, L.P.	PA	Patriot Financial Partners GP III, L.P.	0	07/21/2017	3	0	375,000	0	0	1.290
000000 00 0			Private Equity Solutions SCSp	LUX	DWS Investment S.A.	0	12/16/2019	0	0	1,171,949	0	0	1.430
000000 00 0			Refinery Venture Fund I, LP	OH	Refinery Management, LLC	0	11/20/2017	0	0	8,655	0	0	6.100
000000 00 0			Refinery Venture Fund II, LP	OH	Refinery Management, LLC	0	02/19/2021	0	3,375	35,511	0	0	2.400
000000 00 0			Revelstoke Single Asset Fund I, LP	CO	RCP Single Asset Fund I GP, LLC	0	11/19/2019	0	0	4,033	0	0	0.420
000000 00 0			River Cities Capital Fund VI, LP	OH	River Cities Management VI, LLC	0	02/15/2018	0	0	240,000	0	0	1.430
000000 00 0			Rivercrest Capital Partners, LP	TX	Rivercrest Capital GP, LLC	0	04/02/2018	0	0	128,559	0	0	1.880
000000 00 0			Roark Capital Partners Fund V, LP	GA	Roark Capital GenPar V, LP	0	11/01/2018	0	0	22,378	0	0	0.130
000000 00 0			Snow Phipps II, LP	DE	Snow Phipps GP II, L.P.	0	01/08/2010	3	0	25,257	0	0	0.700
000000 00 0			Snow Phipps III, L.P.	DE	Snow Phipps GP III, LLC	0	06/08/2016	3	0	180,551	0	0	0.460
000000 00 0			Solamere Capital Fund II, LP	MA	Solamere Capital Fund II, GP LP	0	08/19/2013	3	0	24,835	0	0	0.740
000000 00 0			Solamere Capital Fund II-A, LP	MA	Solamere Capital Fund II-A, GP LP	0	08/19/2013	3	0	7,398	0	0	0.760
000000 00 0			Solamere Capital Fund III, LP	MA	Solamere Capital Fund III GP, LP	0	11/20/2018	3	0	350,000	0	0	0.720
000000 00 0			Trilantic Capital Partners VI, LP	NY	Trilantic Capital Partners Associates VI L.P.	0	07/25/2018	0	0	114,573	0	0	0.490
000000 00 0			Vivo Capital Fund IX, LP	CA	Vivo Capital IX, LLC	0	09/09/2019	0	0	512,593	0	0	0.350
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									565,190	11,706,803	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
000000 00 0			Hillpointe Workforce Housing Partnership I, LP	NC	Hillpointe Fund I GP, LLC	0	03/17/2020	0	0	317,244	0	0	3.300
000000 00 0			Hillpointe Workforce Housing Partnership II, LP	NC	Hillpointe Fund II GP, LLC	0	11/03/2020	0	0	270,000	0	0	2.720
000000 00 0			L-A Battery QOF Fund, LP	PA	L-A Battery Group, LLC	0	12/24/2019	0	0	3,132,533	0	0	23.520
000000 00 0			LCN NA Fund III-D, LP	NY	LCN North American GP III, L.P.	0	08/23/2019	0	0	4,903	0	0	0.450
000000 00 0			Lubert-Adler Real Estate Fund VII, LP	PA	Lubert-Adler Group VII, LP	0	10/15/2013	0	0	625,000	0	0	5.020
000000 00 0			NB Real Estate Secondary Opportunities Fund LP	NY	NB Real Estate Secondary Opportunities Associates, LP	0	12/05/2018	0	0	555,000	0	0	2.840
000000 00 0			PRCP-Atlanta Canopy Partners, LP	GA	PRCP-Atlanta Canopy Partners Managers, LP	0	04/02/2019	0	0	181,200	0	0	40.000
000000 00 0			PRCP-Aurora Partners, LP	CO	PRCP-Aurora Partners Managers, LP	0	08/22/2016	0	0	41,105	0	0	40.000
000000 00 0			PRCP-Boca Raton Partners, LP	FL	PRCP-Boca Raton Partners Managers, LP	0	11/27/2017	0	0	121,600	0	0	40.000
000000 00 0			PRCP-CO Deer Crest Partners, LP	CO	PRCP-CO Deer Crest Partners Managers, LP	0	05/15/2019	0	0	90,000	0	0	40.000
000000 00 0			PRCP-CO Governor's Park, LP	CO	PRCP-CO Governor's Park Managers, LP	0	11/18/2019	0	0	107,600	0	0	40.000
000000 00 0			PRCP-CO Spyglass Creek, LP	CO	PRCP-CO Spyglass Creek Managers, LP	0	10/23/2019	0	0	89,200	0	0	40.000

QE03.1

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13	
			3	4		NAIC Desig- nation, NAIC Desig- nation and SVO Admini- strative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
CUSIP Identification		Name or Description	City	State	Name of Vendor or General Partner									
000000 00 0		PRCP-Del Coronado Partners, LP.....	Phoenix.....	AZ....	PRCP-Del Coronado Partners Managers, LP.....	0.....	05/15/2018.....	0	0	100,400	0	0	40.000	
000000 00 0		PRCP-FL Lakeside Partners, LP.....	Melbourne.....	FL....	PRCP-FL Lakeside Managers, LP.....	0.....	02/16/2021.....	0	1,200,000	796,432	0	0	80.000	
000000 00 0		PRCP-KY Park Place Partners, LP.....	Louisville.....	KY....	PRCP-KY Park Place Managers, LLC.....	0.....	04/29/2020.....	0	0	65,200	0	0	40.000	
000000 00 0		PRCP-MD Water's Landing Partners, LP.....	Germantown.....	MD....	PRCP-MD Water's Landing Managers, LP.....	0.....	8/5/819.....	0	0	142,800	0	0	40.000	
000000 00 0		PRCP-Missouri Partners, LP.....	St. Charles.....	MO....	PRCP-Missouri Partners Managers, LP.....	0.....	10/15/2015.....	0	0	62,800	0	0	40.000	
000000 00 0		PRCP-Murietta Partners, LP.....	Phoenix.....	AZ....	PRCP-Murietta Partners Managers, LP.....	0.....	05/15/2018.....	0	0	37,200	0	0	40.000	
000000 00 0		PRCP-NC University Ridge Partners, LP.....	Durham.....	NC....	PRCP – University Village Managers, LP.....	0.....	12/23/2020.....	0	0	6,597,403	0	0	40.000	
000000 00 0		PRCP-NC Wilmington Partners II, LP.....	Wilmington.....	NC....	PRCP-NC Wilmington Partners II Managers, LP.....	0.....	05/08/2018.....	0	0	45,600	0	0	40.000	
000000 00 0		PRCP-NV Hidden Valley Partners, LP.....	Wilmington.....	NC....	PRCP-NV Hidden Valley Managers, LP.....	0.....	05/09/2018.....	0	0	867,433	0	0	40.000	
000000 00 0		PRCP-NV Villa Serena Partners, LP.....	Henderson.....	NV....	PRCP-NV Villa Serena Managers, LP.....	0.....	03/17/2021.....	0	865,827	0	0	0	80.000	
000000 00 0		PRCP-Orlando Whisper Lake Partners, LP.....	Orlando.....	FL....	PRCP-Orlando Whisper Lake Partners Managers, LP.....	0.....	12/18/2019.....	0	0	50,000	0	0	40.000	
000000 00 0		PRCP-Raleigh I Partners LP.....	Raleigh.....	NC....	PRCP-Raleigh I Partners Managers, LP.....	0.....	04/20/2017.....	0	0	37,200	0	0	40.000	
000000 00 0		PRCP-St. John's Forest Partners, LP.....	Jacksonville.....	FL....	PRCP-St. John's Forest Partners Managers, LP.....	0.....	03/20/2019.....	0	0	190,800	0	0	40.000	
000000 00 0		PRCP-Sunrise Water's Edge Partners, LP.....	Sunrise.....	FL....	PRCP-Sunrise Water's Edge Partners Managers, LP.....	0.....	08/29/2018.....	0	0	81,600	0	0	40.000	
000000 00 0		PRCP-Tampa Arbor Partners, LP.....	Tampa.....	FL....	PRCP-Tampa Arbor Partners Managers, LP.....	0.....	08/29/2018.....	0	0	104,000	0	0	40.000	
000000 00 0		PRCP-Tempe/Mesa Partners.....	Phoenix.....	AZ....	PRCP-Tempe/Mesa Partners Managers, LP.....	0.....	05/15/2018.....	0	0	130,800	0	0	40.000	
000000 00 0		PRCP-Woodland Hills, LP.....	Colorado Springs.....	CO....	PRCP-Woodland Hills Managers, LP.....	0.....	11/13/2018.....	0	0	85,500	0	0	40.000	
000000 00 0		Student Housing Joint Venture, LP.....	Philadelphia.....	PA....	Student Housing Joint Venture GP, LLC.....	0.....	09/30/2014.....	0	0	829,069	0	0	55.270	
000000 00 0		Water Street O'Connor Venture, LLC.....	Atlanta.....	GA....	LG Residential Services, LLC.....	0.....	10/26/2015.....	0	0	103,518	0	0	37.500	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....										2,065,827	15,863,139	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated														
000000 00 0		Bay Bridge Holding Company, LLC.....	Stevensville.....	MD....	Bay Bridge Holding Company, LLC.....	0.....	04/01/2020.....	0	0	4,036	0	0	35.000	
000000 00 0		Mountain View Grand Holding Company, LLC.....	Whitefield.....	NH....	Mountain View Grand Holding Company, LLC.....	0.....	06/01/2020.....	0	0	17,988	0	0	35.000	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....										0	22,024	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated														
000000 00 0		LPI Noteholder, LLC.....	Philadelphia.....	PA....	L-A LPI Management, LLC.....	0.....	08/28/2020.....	0	0	17,546	0	0	0.000	
000000 00 0		Pretium Mortgage Credit Partners I, LP.....	New York.....	NY....	Pretium Mortgage Credit Partners I GP, LLC.....	0.....	12/04/2014.....	0	0	(10,308)	0	0	0.510	
2399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....										0	7,238	0	0	XXX.....
Any Other Class of Asset - Unaffiliated														
000000 00 0		Monza Energy, LLC.....	Houston.....	TX....	Monza Energy, LLC.....	0.....	04/17/2018.....	0	0	306,574	0	0	2.040	
4699999. Total - Any Other Class of Asset - Unaffiliated.....										0	306,574	0	0	XXX.....
4899999. Subtotal - Unaffiliated.....										2,631,017	29,101,069	0	0	XXX.....
4999999. Subtotal - Affiliated.....										0	912,182	0	0	XXX.....
5099999. Totals.....										2,631,017	30,013,251	0	0	XXX.....

QE03.2

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20			
		3	4					9	10	11	12	13	14									
CUSIP Identification	Name or Description			City	State	Name of Purchaser or Nature of Disposal		Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																						
000000	00	0	Global Premier Finance Company LOC.....	Cincinnati.....	OH..	Return of Capital.....		02/01/1999	03/25/2021	2,583,800	0	0	0	0	0	0	2,583,800	2,583,800	0	0	0	225,158
1499999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated.....										2,583,800	0	0	0	0	0	0	2,583,800	2,583,800	0	0	0	225,158
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																						
000000	00	0	Cyprium Parallel Investors V, LP.....	Cleveland.....	OH..	Return of Capital.....		08/15/2019	01/15/2021	62,505	0	0	0	0	0	0	62,505	62,505	0	0	0	0
000000	00	0	Great American Capital Partners Fund II, LP.....	Los Angeles.....	CA..	Return of Capital.....		01/12/2018	03/11/2021	272,002	0	0	0	0	0	0	272,002	272,002	0	0	0	0
000000	00	0	NB Direct Access Insurance SPV, LLC.....	New York.....	NY..	Return of Capital.....		08/21/2020	02/16/2021	41,907	0	0	0	0	0	0	41,907	41,907	0	0	0	1,636
000000	00	0	NB Private Equity Credit Opportunities Fund LP.....	New York.....	NY..	Return of Capital.....		06/07/2017	02/12/2021	109,647	0	0	0	0	0	0	109,647	109,647	0	0	0	59,300
000000	00	0	PineBridge Private Credit Feeder, LP.....	New York.....	NY..	Return of Capital.....		11/28/2018	03/31/2021	16,450	0	0	0	0	0	0	16,450	16,450	0	0	0	0
000000	00	0	SAAS Capital Fund III.....	Cincinnati.....	OH..	Return of Capital.....		08/09/2018	03/05/2021	167,245	0	0	0	0	0	0	167,245	167,245	0	0	0	51,236
000000	00	0	SAAS Capital Fund III (B) LP.....	Cincinnati.....	OH..	Return of Capital.....		08/26/2020	01/13/2021	11,928	0	0	0	0	0	0	11,928	11,928	0	0	0	0
000000	00	0	Sagard Credit Partners, LP.....	Toronto.....	CAN	Return of Capital.....		10/09/2018	03/24/2021	213,594	0	0	0	0	0	0	213,594	213,594	0	0	0	0
000000	00	0	TTGA C-1 MMF, LP.....	Cincinnati.....	OH..	Return of Capital.....		12/18/2017	01/20/2021	502,632	0	0	0	0	0	0	502,632	502,632	0	0	0	89,210
000000	00	0	World Trade Finance, LLC.....	Burbank.....	CA..	Return of Capital.....		04/20/2020	01/29/2021	175,605	0	0	0	0	0	0	175,605	175,605	0	0	0	0
000000	00	0	Yukon Capital Partners II, LP.....	Minneapolis.....	MN.	Return of Capital.....		07/17/2014	03/09/2021	219,660	0	0	0	0	0	0	219,660	219,660	0	0	0	44,614
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated.....										1,793,175	0	0	0	0	0	0	1,793,175	1,793,175	0	0	0	245,996
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																						
000000	00	0	A&M Capital Partners II, LP.....	Greenwich.....	CT..	Return of Capital.....		05/25/2018	01/22/2021	447,963	0	0	0	0	0	0	447,963	447,963	0	0	0	221,977
000000	00	0	A&M Capital Opportunities Fund, LP.....	Greenwich.....	CT..	Return of Capital.....		10/21/2016	01/14/2021	255,593	0	0	0	0	0	0	255,593	255,593	0	0	0	444,191
000000	00	0	ArcLight Energy Partners Fund VI, LP.....	Boston.....	MA.	Return of Capital.....		08/04/2015	03/31/2021	855	0	0	0	0	0	0	855	855	0	0	0	0
000000	00	0	BGP FS Holdco, LLC.....	New York.....	NY..	Return of Capital.....		11/08/2016	03/26/2021	125,194	0	0	0	0	0	0	125,194	125,194	0	0	0	143,643
000000	00	0	Blackstone Tactical Opportunities III, LP.....	New York.....	NY..	Return of Capital.....		02/08/2019	03/08/2021	101,792	0	0	0	0	0	0	101,792	101,792	0	0	0	162,599
000000	00	0	Corsair V Financial Services Capital Partners LP.....	New York.....	NY..	Return of Capital.....		06/25/2018	01/29/2021	741,366	0	0	0	0	0	0	741,366	741,366	0	0	0	100,712
000000	00	0	Energy Impact Fund LP.....	New York.....	NY..	Return of Capital.....		05/19/2017	03/25/2021	232,965	0	0	0	0	0	0	232,965	232,965	0	0	0	0
000000	00	0	Foresite Capital Fund IV, LP.....	San Francisco.....	CA..	Return of Capital.....		04/16/2018	03/17/2021	500,035	0	0	0	0	0	0	500,035	500,035	0	0	0	0
000000	00	0	Gallant Capital Partners I, LP.....	Los Angeles.....	CA..	Return of Capital.....		05/29/2020	03/26/2021	301,932	0	0	0	0	0	0	301,932	301,932	0	0	0	498,923
000000	00	0	Greenspring Global Partners IX-B, LP.....	Owings Mills.....	MD.	Return of Capital.....		02/08/2019	03/12/2021	2,781	0	0	0	0	0	0	2,781	2,781	0	0	0	49,245
000000	00	0	GreyLion Capital LP.....	New York.....	NY..	Return of Capital.....		08/20/2014	01/19/2021	27,175	0	0	0	0	0	0	27,175	27,175	0	0	0	0
000000	00	0	GreyLion Capital II LP.....	New York.....	NY..	Return of Capital.....		02/28/2018	01/20/2021	16,000	0	0	0	0	0	0	16,000	16,000	0	0	0	0
000000	00	0	Harvest Intrexon Enterprise Fund I, LP.....	San Francisco.....	CA..	Return of Capital.....		09/04/2015	01/25/2021	41,400	0	0	0	0	0	0	41,400	41,400	0	0	0	0
000000	00	0	Medley Credit Opportunity Delaware Fund, L.P.....	New York.....	NY..	Return of Capital.....		07/15/2016	03/01/2021	278,618	0	0	0	0	0	0	278,618	278,618	0	0	0	0
000000	00	0	NB Dyal IV US Investors, LP.....	New York.....	NY..	Return of Capital.....		06/11/2018	03/01/2021	439,459	0	0	0	0	0	0	439,459	439,459	0	0	0	0
000000	00	0	NB Secondary Opportunities Fund IV LP.....	New York.....	NY..	Return of Capital.....		04/19/2017	03/16/2021	180,187	0	0	0	0	0	0	180,187	180,187	0	0	0	0
000000	00	0	NB Strategic Capital LP.....	New York.....	NY..	Return of Capital.....		03/05/2020	03/11/2021	392,540	0	0	0	0	0	0	392,540	392,540	0	0	0	0
000000	00	0	NB Strategic Co-Investment Partners III LP.....	New York.....	NY..	Return of Capital.....		01/28/2016	02/19/2021	35,518	0	0	0	0	0	0	35,518	35,518	0	0	0	88,633
000000	00	0	Patriot Financial Partners II, LP.....	Philadelphia.....	PA..	Return of Capital.....		04/30/2014	03/18/2021	727,335	0	0	0	0	0	0	727,335	727,335	0	0	0	60,165
000000	00	0	River Cities Capital Fund V, LP.....	Cincinnati.....	OH..	Return of Capital.....		12/31/2012	01/06/2021	88,736	0	0	0	0	0	0	88,736	88,736	0	0	0	238,341
000000	00	0	Roark Capital Partners Fund V, LP.....	Atlanta.....	GA..	Return of Capital.....		11/01/2018	02/10/2021	1,511	0	0	0	0	0	0	1,511	1,511	0	0	0	0
000000	00	0	Solamere Capital Fund II, LP.....	Boston.....	MA.	Return of Capital.....		08/19/2013	03/01/2021	24,613	0	0	0	0	0	0	24,613	24,613	0	0	0	98,424
000000	00	0	Solamere Capital Fund II-A, LP.....	Boston.....	MA.	Return of Capital.....		08/19/2013	03/01/2021	48,992	0	0	0	0	0	0	48,992	48,992	0	0	0	10,279
000000	00	0	Solamere Portfolio Company Investments II, LLC (Vivint).....	Boston.....	MA.	Return of Capital.....		04/18/2016	03/01/2021	22,493	0	0	0	0	0	0	22,493	22,493	0	0	0	35,246
000000	00	0	Vivo Capital Fund IX, LP.....	Palo Alto.....	CA..	Return of Capital.....		09/09/2019	03/17/2021	722,472	0	0	0	0	0	0	722,472	722,472	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										5,757,525	0	0	0	0	0	0	5,757,525	5,757,525	0	0	0	2,152,378

QE03.3

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20				
		3	4					9	10	11	12	13	14										
USIP Identification	Name or Description			City	State	Name of Purchaser or Nature of Disposal		Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																							
000000 00 0	LCN NA Fund III-D, LP.....			New York.....	NY..	Return of Capital.....		08/23/2019	03/19/2021	47,014	0	0	0	0	0	0	47,014	47,014	0	0	0	2,060	
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP.....			Philadelphia.....	PA..	Return of Capital.....		04/07/2017	02/26/2021	55,994	0	0	0	0	0	0	55,994	55,994	0	0	0	160,177	
000000 00 0	NB Real Estate Secondary Opportunities Fund LP.....			New York.....	NY..	Return of Capital.....		12/05/2018	03/29/2021	105,174	0	0	0	0	0	0	105,174	105,174	0	0	0	0	
21999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....											208,182	0	0	0	0	0	0	208,182	208,182	0	0	0	162,237
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																							
000000 00 0	Bay Bridge Holding Company, LLC.....			Stevensville.....	MD.	Bay Bridge Holding Company, LLC.....		04/01/2020	03/31/2020	12,251	0	0	0	0	0	0	12,251	12,251	0	0	0	(8,215)	
000000 00 0	Mountain View Grand Holding Company, LLC.....			Whitefield.....	NH..	Mountain View Grand Holding Company, LLC.....		06/01/2020	03/31/2020	172,877	0	0	0	0	0	0	172,877	172,877	0	0	0	(154,889)	
22999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....											185,128	0	0	0	0	0	0	185,128	185,128	0	0	0	(163,104)
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																							
000000 00 0	LPI Noteholder, LLC.....			Philadelphia.....	PA..	Dissolution.....		08/28/2020	01/28/2021	(17,546)	0	0	0	0	0	0	(17,546)	0	0	(17,546)	(17,546)	0	
000000 00 0	Pretium Mortgage Credit Partners I, LP.....			New York.....	NY..	Return of Capital.....		12/04/2014	03/05/2021	1,005,643	0	0	0	0	0	0	1,005,643	1,005,643	0	0	0	0	
23999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....											988,097	0	0	0	0	0	0	988,097	1,005,643	0	(17,546)	(17,546)	0
Collateral Loans - Unaffiliated																							
755999 ZZ 5	COREY ERTL CROP LOAN 5.00 1/31/2027.....			Appleton.....	WI..	Return of Capital.....		08/01/2020	01/29/2021	30,287	0	0	0	0	0	0	30,287	30,287	0	0	0	7,288	
482666 ZZ 0	K2 INSURANCE SERV 5.00 01/02/2024.....			San Diego.....	CA..	Return of Capital.....		12/15/2020	03/30/2021	250,000	0	0	0	0	0	0	250,000	250,000	0	0	0	98,584	
211999 ZZ 5	READ BROS. INSURANCE GROUP CROP LOAN 5.00 1/31/2027.....			Metamora.....	IL....	Return of Capital.....		08/03/2020	01/30/2021	150,118	0	0	0	0	0	0	150,118	150,118	0	0	0	29,420	
29999999. Total - Collateral Loans - Unaffiliated.....											430,405	0	0	0	0	0	0	430,405	430,405	0	0	0	135,292
Any Other Class of Asset - Unaffiliated																							
000000 00 0	Monza Energy, LLC.....			Houston.....	TX..	Return of Capital.....		04/17/2018	03/29/2021	14,242	0	0	0	0	0	0	14,242	14,242	0	0	0	0	
46999999. Total - Any Other Class of Asset - Unaffiliated.....											14,242	0	0	0	0	0	0	14,242	14,242	0	0	0	0
48999999. Subtotal - Unaffiliated.....											9,191,625	0	0	0	0	0	0	9,191,625	9,209,171	0	(17,546)	(17,546)	2,695,903
49999999. Subtotal - Affiliated.....											2,768,928	0	0	0	0	0	0	2,768,928	2,768,928	0	0	0	62,054
50999999. Totals.....											11,960,553	0	0	0	0	0	0	11,960,553	11,978,099	0	(17,546)	(17,546)	2,757,957

QE03.4

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, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government													
38382H	YB	0	GNR 2020-116 EI - CMO/RMBS.....				01/15/2021.....	CANTOR FITZGERALD + CO.....		3,621,083	0	36,166	1.A.....
38382K	SY	0	GNR 2020-154 IO - CMO/RMBS.....				01/26/2021.....	CANTOR FITZGERALD + CO.....		2,337,869	0	37,784	1.A.....
38382M	N3	9	GNR 2021-001 ST - CMO/RMBS.....				01/20/2021.....	J P MORGAN SECURITIES.....		8,106,018	0	42,244	1.A.....
38382M	Z6	9	GNR 2021-015 SQ - CMO/RMBS.....				01/08/2021.....	Amherst Securities Group LLC.....		3,309,722	0	17,446	1.A.....
0599999. Total - Bonds - U.S. Government.....										17,374,692	0	133,639	XXX
Bonds - All Other Government													
13509P	EF	6	CANADA HOUSING TRUST NO 1.....				02/24/2021.....	RBC DOMINION SECS INC.....		24,762,950	23,000,000	129,745	1.A FE.....
Y31714	AE	1	HOUSING & DEVELOPMENT BOARD.....			B.....	03/24/2021.....	ANZ BANKING GROUP LTD.....		6,455,059	6,328,172	10,454	1.A FE.....
1099999. Total - Bonds - All Other Government.....										31,218,009	29,328,172	140,199	XXX
Bonds - U.S. Political Subdivisions of States													
590111	ZG	8	MJX VENTURE 41 SENIOR L+3.19 1/11/2034.....				02/11/2021.....	AFG Private Placement.....		10,252,325	10,252,325	0	1.E Z.....
590111	ZH	6	MJX VENTURE 41 JUNIOR L+7.34 1/11/2034.....				02/11/2021.....	AFG Private Placement.....		1,170,000	1,187,500	0	2.C Z.....
2499999. Total - Bonds - U.S. Political Subdivisions of States.....										11,422,325	11,439,825	0	XXX
Bonds - Industrial and Miscellaneous													
000823	AJ	3	ABPCI 2017-1A A1R - CDO.....			C.....	02/19/2021.....	Natixis.....		2,000,000	2,000,000	0	1.A FE.....
000823	AN	4	ABPCI DIRECT LENDING FUND CLO II LTD - C.....			C.....	02/19/2021.....	Natixis.....		1,000,000	1,000,000	0	1.C FE.....
00833M	AA	2	AFFRM 21A A - ABS.....				02/09/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		2,999,557	3,000,000	0	1.C FE.....
03666H	AC	5	ANTARES HOLDINGS LP.....			C.....	01/21/2021.....	SMBC SECURITIES INC.....		3,457,860	3,500,000	0	2.C FE.....
03879Y	AC	1	ARCLO 2019-FL1 AS - CDO.....			C.....	01/06/2021.....	MORGAN STANLEY & COMPANY.....		3,009,375	3,000,000	3,317	1.A FE.....
03880W	AC	2	ARCLO 2020-FL1 AS - CDO.....			C.....	01/05/2021.....	MORGAN STANLEY & COMPANY.....		5,012,500	5,000,000	4,979	1.A FE.....
05492K	AA	7	BDS 2019-FL4 A - CDO.....			C.....	01/08/2021.....	WELLS FARGO SECURITIES LLC.....		4,002,500	4,000,000	3,618	1.A FE.....
05492Q	AA	4	BDS 2020-FL5 A - CDO.....			C.....	01/12/2021.....	WELLS FARGO SECURITIES LLC.....		6,762,656	6,750,000	6,621	1.A FE.....
05580M	83	5	B. RILEY FINANCIAL INC.....				01/21/2021.....	B.RILEY & CO., LLC.....		10,000,000	10,000,000	0	2.A PL.....
05608V	AA	4	BX 21MFM1 A - CMBS.....				01/05/2021.....	MORGAN STANLEY & COMPANY.....		5,000,000	5,000,000	0	1.A FE.....
088555	ZE	0	BIDTELLECT INC 10.00 06/30/2022.....				03/01/2021.....	Various.....		4,927	4,927	0	5.B GI.....
08888#	AA	4	BIDTELLECT, INC.....				03/01/2021.....	Various.....		22,343	22,343	0	5.B GI.....
09259E	AB	4	BLACKROCK TCP CAPITAL CORP.....				02/02/2021.....	Bank of America Merrill Lynch.....		9,959,400	10,000,000	0	2.C FE.....
09261M	AA	4	BLKMM 4 A - CDO.....			C.....	02/08/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		12,000,000	12,000,000	0	1.A FE.....
10240#	AA	3	BOWHUNTER HOLDINGS, LLC.....				03/17/2021.....	Various.....		116,446	116,446	0	5.B GI.....
11135F	BE	0	BROADCOM INC.....				01/04/2021.....	SMBC SECURITIES INC.....		997,430	1,000,000	0	2.C FE.....
11135F	BL	4	BROADCOM INC.....				03/31/2021.....	EXCHANGE.....		6,066,420	6,000,000	45,917	2.C FE.....
12529K	AA	0	CFMT 21GRN1 A - RMBS.....				02/11/2021.....	GOLDMAN.....		5,999,944	6,000,000	0	1.D FE.....
12641P	CK	8	CSMC 2009-R 9A5 - CMO/RMBS.....				03/01/2021.....	Direct.....		0	3,423	0	1.D FM.....
12641Q	AJ	1	CSMC 2009-7R 4A5 - CMO/RMBS.....				03/01/2021.....	Direct.....		0	719	0	1.D FM.....
12641Q	AJ	1	CSMC 2009-7R 4A5 - CMO/RMBS.....				03/01/2021.....	Direct.....		0	958	0	5.B FM.....
12641Q	DP	4	CSMC 2009-7R 153 - CMBS/RMBS.....				03/01/2021.....	Direct.....		0	2,676	0	1.D FM.....
12668A	4C	6	CWALT 2005-IM1 A2 - RMBS.....				01/25/2021.....	Various.....		0	388	0	1.D FM.....
12737*	AA	3	CGA Capital Series 2020-CTL-10.....				03/03/2021.....	CGA Capital.....		10,850,000	10,850,000	0	1.A Z.....
14856G	AA	8	CLAST 211 A - ABS.....				01/20/2021.....	GOLDMAN.....		2,999,916	3,000,000	0	1.F FE.....
15672R	AA	3	CERB 24 A1 - CDO.....			C.....	02/04/2021.....	CANTOR FITZGERALD + CO.....		3,998,200	4,000,000	4,092	1.A FE.....
15674@	AA	9	CERBERUS SWC II TL L+225 11/20/2026.....				02/25/2021.....	AFG Private Placement.....		7,268,419	7,268,419	0	1.C Z.....
15674@	AA	9	CERBERUS SWC II TL L+225 11/20/2026.....				03/29/2021.....	AFG Private Placement.....		1,231,581	1,231,581	0	5.B GI.....
17259U	A*	6	CION INVESTMENT CORPORATION 4.50 SENIOR.....				02/11/2021.....	AFG Private Placement.....		15,000,000	15,000,000	0	2.B PL.....
225655	A@	8	CRESCENT CAPITAL BDC INC SERIES 2021A SE.....				02/17/2021.....	AFG Private Placement.....		5,000,000	5,000,000	0	2.C FE.....

QE04

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
23802W	AA	9	COLO 211 A2 - ABS.....		02/24/2021.....	DEUTSCHE BANK SECURITIES, INC.....		4,999,036	5,000,000	0	1.G FE.....
26113*	AA	7	DYAL CAP PARTNERS IV B SER B NT 3.65 02/.....		02/22/2021.....	AFG Private Placement.....		2,450,000	2,450,000	0	1.F PL.....
26113@	AA	5	DYAL CAP PARTNERS IV A SER A SR NT 3.65.....		02/22/2021.....	AFG Private Placement.....		4,550,000	4,550,000	0	1.F PL.....
28852L	AN	3	ELLINGTON CLO III, LTD. - CDO.....		03/23/2021.....	CITIGROUP.....		3,846,297	3,846,297	0	1.A FE.....
28853R	AA	7	ECLO 4 A - CDO.....		01/27/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		6,000,000	6,000,000	4,856	1.A FE.....
30070R	AC	6	XAN 20RS08 AS - CDO.....	C	01/14/2021.....	MORGAN STANLEY & COMPANY.....		4,011,250	4,000,000	701	1.A FE.....
34960J	AS	4	FCO 6RR ATR - CDO.....		01/21/2021.....	CREDIT SUISSE SECURITIES.....		999,375	1,000,000	616	1.A FE.....
36143L	2A	2	GA GLOBAL FUNDING TRUST.....		01/08/2021.....	WELLS FARGO SECURITIES LLC.....		6,991,950	7,000,000	0	1.G FE.....
36242D	UQ	4	GSR 2005-AR1 4A1 - CMO/RMBS.....		02/17/2021.....	ODEON CAPITAL.....		200,691	205,837	276	1.D FM.....
371877	ZC	8	GENETESIS CONVERTIBLE BRIDGE NOTE 8.00 0.....		03/11/2021.....	AFG Private Placement.....		1,000,000	1,000,000	0	5.B GI.....
38175B	AA	2	GOCAP 36 A - CDO.....	C	02/03/2021.....	CANTOR FITZGERALD + CO.....		5,473,756	5,500,000	7,941	1.A FE.....
38175C	AA	0	GOCAP 21MR AR - CDO.....		01/04/2021.....	RAYMOND JAMES & ASSOCIATES INC.....		597,600	600,000	2,022	1.A FE.....
39809L	AC	8	GSTNE 19FL2 B - CDO.....	C	01/08/2021.....	MORGAN STANLEY & COMPANY.....		3,008,438	3,000,000	4,103	1.D FE.....
45783N	AA	5	INSTAR LEASING III LLC - ABS.....		02/03/2021.....	CREDIT SUISSE SECURITIES (USA).....		2,998,369	3,000,000	0	1.F FE.....
47232D	AV	4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		02/01/2021.....	Direct.....		0	512	0	1.D FM.....
47232D	CT	7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		02/25/2021.....	Direct.....		0	1,558	0	1.D FM.....
47232D	CY	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		03/01/2021.....	Direct.....		0	3,595	0	1.D FM.....
47232D	DB	5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		03/01/2021.....	Direct.....		0	111	0	1.D FM.....
47232V	BY	7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		01/01/2021.....	JEFFRIES & CO.....		0	2,496	0	1.D FM.....
47232V	GR	7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		02/01/2021.....	Direct.....		0	6,528	0	1.D FM.....
55282L	AA	4	MF1 19FL2 A - CDO.....	C	01/12/2021.....	WELLS FARGO SECURITIES LLC.....		1,001,563	1,000,000	604	1.A FE.....
55282L	AC	0	MF1 19FL2 AS - CDO.....	C	01/05/2021.....	MORGAN STANLEY & COMPANY.....		4,008,750	4,000,000	1,753	1.A FE.....
55283A	AA	7	MCA FUND III HOLDING LLC - ABS.....		02/01/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		6,173	6,169	6	1.F FE.....
56035L	AE	4	MAIN STREET CAPITAL CORP.....		01/12/2021.....	RBC CAPITAL MARKETS.....		3,960,160	4,000,000	0	2.C FE.....
58550L	AA	3	MWST 211 A - CMO/RMBS.....		01/29/2021.....	Jefferies.....		6,000,000	6,000,000	0	1.A FE.....
590111	ZG	8	MJX VENTURE 41 SENIOR L+3.19 1/11/2034.....		02/11/2021.....	AFG Private Placement.....		(10,252,325)	(10,252,325)	0	1.E Z.....
590111	ZG	8	MJX VENTURE 41 SENIOR L+3.19 1/11/2034.....		02/11/2021.....	AFG Private Placement.....		10,252,325	10,252,325	0	1.E Z.....
590111	ZH	6	MJX VENTURE 41 JUNIOR L+7.34 1/11/2034.....		02/11/2021.....	AFG Private Placement.....		(1,170,000)	(1,187,500)	0	2.C Z.....
590111	ZH	6	MJX VENTURE 41 JUNIOR L+7.34 1/11/2034.....		02/11/2021.....	AFG Private Placement.....		1,170,000	1,187,500	0	2.C Z.....
610335	AB	7	MONROE CAPITAL CORP.....		01/15/2021.....	RAYMOND JAMES & ASSOCIATES INC.....		7,458,150	7,500,000	0	2.A PL.....
62947A	AF	0	NPRL 2021-1A A1 - ABS.....		03/03/2021.....	WELLS FARGO SECURITIES LLC.....		16,991,667	17,000,000	0	1.F FE.....
63946T	AA	9	NB Direct Access Ins SPB Senior 5.00 07/.....		03/19/2021.....	AFG Private Placement.....		1,814,202	1,814,202	0	2.A PL.....
647551	C*	9	NEW MOUNTAIN FINANCE CORPORATION.....		01/29/2021.....	AFG Private Placement.....		12,500,000	12,500,000	0	2.B Z.....
64831J	AA	7	NRART 20T1 AT1 - RMBS.....		01/01/2021.....	Reclassification.....		19,999,977	20,000,000	0	1.A FE.....
67114*	AA	0	ORCC FINANCING IV LLC.....		01/15/2021.....	AFG Private Placement.....		1,166,667	1,166,667	0	1.D PL.....
67190A	AA	4	OAKIG 211 A1 - RMBS.....		01/20/2021.....	CREDIT SUISSE SECURITIES.....		3,999,380	4,000,000	0	1.A FE.....
67190A	AB	2	OAKIG 211 A2 - RMBS.....		01/20/2021.....	CREDIT SUISSE SECURITIES.....		3,999,460	4,000,000	0	1.A FE.....
70469Q	AL	3	PEAKS 1 A2R - CDO.....		01/19/2021.....	CANTOR FITZGERALD + CO.....		1,435,060	1,437,756	5,645	1.A FE.....
70807#	AA	2	PENNANT PARK SENIOR SECR RL L+225 05/23.....		01/22/2021.....	AFG Private Placement.....		1,079,365	1,079,365	0	1.D FE.....
75574U	60	6	READY CAPITAL CORP.....		02/08/2021.....	Stifel, Nicolaus & Co., Inc.....		10,000,000	10,000,000	0	2.A PL.....
80349B	BD	8	SARATOGA INVESTMENT CORP. CLO 2013-1 LTD.....		02/11/2021.....	GOLDMAN.....		4,000,000	4,000,000	0	1.A FE.....
83012A	AA	7	SIXTH STREET SPECIALTY LENDING INC.....		01/27/2021.....	Bank of America Merrill Lynch.....		12,408,500	12,500,000	0	2.C FE.....
84470P	AF	6	SOUTHSIDE BANCSHARES INC.....		03/08/2021.....	EXCHANGE.....		7,500,000	7,500,000	98,490	2.B FE.....
85816B	DE	7	STCR 151RR BR2 - CDO.....		03/05/2021.....	BNP Paribas.....		2,000,000	2,000,000	2,822	1.B FE.....

QE04.1

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
88122Z	ZZ	6		03/03/2021.....	AFG Private Placement.....		24,000,000	24,000,000	0	1.B Z.....
90352W	AD	6		01/15/2021.....	CREDIT SUISSE SECURITIES.....		7,999,810	8,000,000	0	1.F FE.....
95003L	AA	8		01/29/2021.....	WELLS FARGO SECURITIES LLC.....		5,000,000	5,000,000	0	1.A FE.....
98955R	AG	4	C.....	03/10/2021.....	DEUTSCHE BANK SECURITIES, INC.....		6,000,000	6,000,000	0	1.A FE.....
Y166AT	GD	3	D.....	03/16/2021.....	HSBC SECURITIES.....		1,700,000	1,700,000	0	1.A FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....							337,915,118	338,122,972	198,380	XXX
Bonds - Unaffiliated Bank Loans										
00216C	AE	3		03/30/2021.....	DIRECT.....		10,551	10,551	0	3.B PL.....
00216C	AF	0		01/29/2021.....	DIRECT.....		56,191	56,523	0	3.B PL.....
00228*	AB	2		01/18/2021.....	DIRECT.....		70,297	70,297	0	2.B Z.....
00452#	AA	7		03/31/2021.....	CAPITALIZED INTEREST.....		17,908	17,908	0	2.C PL.....
00843@	AB	5		01/28/2021.....	DIRECT.....		25,235	25,235	0	3.A Z.....
10483*	AC	9		01/01/2021.....	EXCHANGE.....		1,299,335	1,299,335	0	2.C Z.....
12740@	AB	4		03/30/2021.....	DIRECT.....		2,918,919	2,918,919	0	1. Z.....
127400	ZZ	5		03/31/2021.....	Unknown.....		1,081,081	1,081,081	0	1. Z.....
13054P	AW	2		03/23/2021.....	PAYMENT IN KIND.....		3,870	3,870	0	5.C FE.....
14886M	AN	1		01/29/2021.....	PAYMENT IN KIND.....		676	676	0	4.B Z.....
14886M	AN	1		03/26/2021.....	PAYMENT IN KIND.....		1,277	1,277	0	5.C PL.....
15644G	A#	1		01/11/2021.....	CAPITALIZED INTEREST.....		33,375	33,375	0	4.C PL.....
15644G	B*	4		02/22/2021.....	Ares Capital Management.....		16,430	6,085	0	4.B Z.....
21079#	AA	6		01/19/2021.....	Ares Capital Management.....		203,472	203,472	0	3.A PL.....
21257@	AF	1		02/10/2021.....	DIRECT.....		74,084	74,084	0	2.C PL.....
23344U	AC	4		03/15/2021.....	Ares Capital Management.....		750,000	750,000	0	3.A Z.....
23361*	AC	9		03/17/2021.....	Ares Capital Management.....		62,500	62,500	0	3.A Z.....
25403#	AT	3		03/04/2021.....	DIRECT.....		61,875	62,500	0	3.C Z.....
28619*	AD	6		03/02/2021.....	DIRECT.....		114,431	114,431	0	3.B Z.....
28622@	AB	3		02/01/2021.....	DIRECT.....		76,058	76,058	0	3.A Z.....
29359@	AB	0		02/08/2021.....	DIRECT.....		2,500,000	2,500,000	0	1.C Z.....
29668#	AB	4		03/01/2021.....	DIRECT.....		80,951	80,951	0	3.B PL.....
30282#	AA	0		03/26/2021.....	PAYMENT IN KIND.....		2,490	2,490	0	3.C PL.....
30282#	AB	8		03/26/2021.....	PAYMENT IN KIND.....		331	331	0	3.C PL.....
30282#	AC	6		03/26/2021.....	PAYMENT IN KIND.....		524	524	0	3.C PL.....
30282#	AD	4		03/26/2021.....	PAYMENT IN KIND.....		314	314	0	3.B.....
30282#	AG	7		03/26/2021.....	PAYMENT IN KIND.....		312	312	0	3.C PL.....
30282#	AH	5		03/26/2021.....	PAYMENT IN KIND.....		417	417	0	3.C PL.....
30282#	AJ	1		03/26/2021.....	PAYMENT IN KIND.....		1,105	1,105	0	3.C PL.....
35042#	AC	6		02/11/2021.....	DIRECT.....		172,737	172,737	0	3.A PL.....
36147@	AA	4		03/31/2021.....	DIRECT.....		14,421	14,421	0	3.C PL.....
36147@	AB	2		03/30/2021.....	DIRECT.....		8,915	8,915	0	3.B Z.....
36850@	AB	9		01/04/2021.....	CAPITALIZED INTEREST.....		4,743	4,743	0	3.C PL.....
36850@	AB	9		03/01/2021.....	CAPITALIZED INTEREST.....		78	78	0	4.A PL.....
51206#	AA	9		03/18/2021.....	DIRECT.....		156,919	156,919	0	3.B Z.....
55371*	AY	1		03/12/2021.....	DIRECT.....		5,396	5,396	0	4.A PL.....
60937@	AA	8		01/07/2021.....	Ares Capital Management.....		527,716	527,716	0	2.C Z.....
62900*	AA	9		02/01/2021.....	DIRECT.....		9,000	9,000	0	3.A PL.....

QE04.2

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
62929#	AA	2		03/31/2021.....	CAPITALIZED INTEREST.....		3,557	3,557	0	5.C PL.....
62929#	AB	0		03/31/2021.....	PAYMENT IN KIND.....		990	990	0	5.C PL.....
65716*	AB	4		02/24/2021.....	DIRECT.....		16,536	16,536	0	2.C Z.....
67096@	AC	6		03/08/2021.....	DIRECT.....		66,629	66,629	0	2.A Z.....
68144#	AA	8		02/26/2021.....	PAYMENT IN KIND.....		279	279	0	4.B Z.....
68144#	AA	8		02/26/2021.....	Various.....		510	510	0	3.B Z.....
68144#	AA	8		03/31/2021.....	PAYMENT IN KIND.....		1	1	0	3.B Z.....
70451H	AF	6		03/16/2021.....	Ares Capital Management.....		103,647	103,647	0	3.B PL.....
71571E	AD	1		02/26/2021.....	PAYMENT IN KIND.....		2,690	2,690	0	6. *.....
74309#	AA	7		03/30/2021.....	Various.....		70,690	70,690	0	5.C PL.....
74309#	AB	5		01/15/2021.....	PIK BUY.....		10,711	10,711	0	5.C Z.....
74719#	AA	1		03/31/2021.....	Various.....		2,316	2,316	0	3.A PL.....
74719#	AB	9		03/31/2021.....	Various.....		876	876	0	3.C PL.....
74719#	AC	7		03/31/2021.....	Various.....		199	199	0	3.C PL.....
75734@	AC	7		03/31/2021.....	DIRECT.....		44,133	44,133	0	3.B PL.....
816307	A@	1		02/22/2021.....	DIRECT.....		92,891	92,891	0	2.C PL.....
84756#	AA	4		03/31/2021.....	CAPITALIZED INTEREST.....		1,694	1,694	0	2.C PL.....
85789#	AA	2		02/26/2021.....	DIRECT.....		76,299	76,299	0	3.C PL.....
85913#	AB	9		03/08/2021.....	DIRECT.....		3,422,449	3,422,449	0	3.A Z.....
866111	ZZ	3		02/22/2021.....	Direct.....		2,112,376	2,132,420	0	4.B Z.....
87221#	AA	4		02/11/2021.....	DIRECT.....		1,392,000	1,392,000	0	1.C.....
87300*	AE	4		03/01/2021.....	DIRECT.....		14,976	14,976	0	3.A Z.....
87326#	AA	8		02/26/2021.....	DIRECT.....		23,147	23,147	0	3.B Z.....
87326#	AA	8		03/31/2021.....	DIRECT.....		24,015	24,015	0	3.B Z.....
91830@	AJ	2		01/28/2021.....	DIRECT.....		40,146	40,146	0	3.A PL.....
91839*	AE	6		03/01/2021.....	CAPITALIZED INTEREST.....		8,523	8,523	0	6. PL.....
91839*	AF	3		03/01/2021.....	PAYMENT IN KIND.....		1,113	1,113	0	6. PL.....
91839*	AG	1		01/29/2021.....	PAYMENT IN KIND.....		4,852	4,852	0	6. Z.....
91839*	AG	1		03/01/2021.....	PAYMENT IN KIND.....		1,589	1,589	0	6. PL.....
92840@	AC	3		01/29/2021.....	CAPITALIZED INTEREST.....		1,698	1,698	0	2.B FE.....
92840@	AC	3		03/01/2021.....	CAPITALIZED INTEREST.....		(1,698)	(1,698)	0	3.B PL.....
928432	A*	4		02/26/2021.....	CAPITALIZED INTEREST.....		2,726	2,726	0	5.A PL.....
928432	A@	2		02/26/2021.....	CAPITALIZED INTEREST.....		3,032	3,032	0	5.A PL.....
92975@	AB	2		03/31/2021.....	DIRECT.....		44,817	44,817	0	3.B PL.....
94979@	AA	6		01/19/2021.....	DIRECT.....		142,875	142,875	0	2.C.....
BL3545	92	0		02/04/2021.....	JP Morgan.....		4,975,000	5,000,000	0	3.C.....
C9300#	AA	9		03/05/2021.....	DIRECT.....		92,870	93,727	0	3.C.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....						23,165,089	23,201,604	0	XXX
8399997.	Total - Bonds - Part 3.....						421,095,233	402,092,572	472,218	XXX
8399999.	Total - Bonds.....						421,095,233	402,092,572	472,218	XXX

Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred										
00288Z	ZZ	1		03/17/2021.....	AFG Private Placement.....	2,204,828.000	1,000,000	0.00	0	4.B Z.....
009522	ZB	2		01/15/2021.....	AFG Private Placement.....	250,000.000	250,000	0.00	0	5.B GI.....
009522	ZB	2		03/15/2021.....	AFG Private Placement.....	250,000.000	250,000	0.00	0	5.B GI.....

QE04.3

SCHEDULE D - PART 3

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

1			2			3	4	5			6		7		8		9		10		
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock		Actual Cost		Par Value		Paid for Accrued Interest and Dividends		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
29402T	2#	5	ENVEN ENERGY CORPORATION.....				03/31/2021.....	Capitalized Interest.....			29,321.000		361,821		0.00		0		5.C		
92916Z	ZZ	8	VOYAGER SPACE HOLDINGS INC CLASS A-1.....				02/18/2021.....	AFG Private Placement.....			400,000.000		4,000,000		0.00		0		4.B Z.....		
949746	TD	3	WELLS FARGO & CO.....				01/19/2021.....	WELLS FARGO SECURITIES LLC.....			3,000,000.000		3,000,000		0.00		0		2.B FE.....		
8499999.			Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....										8,861,821		XXX		0		XXX		
8999997.			Total - Preferred Stocks - Part 3.....										8,861,821		XXX		0		XXX		
8999999.			Total - Preferred Stocks.....										8,861,821		XXX		0		XXX		
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
0556EL	10	9	BP MIDSTREAM PARTNERS UNT.....				01/21/2021.....	VE CAPITAL.....			1,000.000		12,195		XXX		0		XXX		
05591L	10	7	BM TECHNOLOGIES ORD.....				01/05/2021.....	CORPORATE ACTION.....			51,262.000		663,330		XXX		0		XXX		
22758A	10	5	CROSSAMERICA PARTNERS UNT.....				03/12/2021.....	VE CAPITAL.....			1,000.000		18,365		XXX		0		XXX		
293792	10	7	ENTERPRISE PRODUCTS PARTNERS UNT.....				03/31/2021.....	VE CAPITAL.....			4,000.000		89,373		XXX		0		XXX		
428103	10	5	HESS MIDSTREAM CL A ORD.....				03/11/2021.....	VE CAPITAL.....			1,000.000		21,838		XXX		0		XXX		
55336V	10	0	MPLX COM UNT.....				03/24/2021.....	VE CAPITAL.....			1,500.000		38,618		XXX		0		XXX		
559080	10	6	MAGELLAN MIDSTREAM PARTNERS UNT.....				03/26/2021.....	VE CAPITAL.....			2,000.000		85,611		XXX		0		XXX		
67080M	10	3	NURIX THERAPEUTICS ORD.....				03/17/2021.....	NON-CASH BROKER.....			7,442.000		342,034		XXX		0		XXX		
68062P	10	6	OLEMA PHARMACEUTICALS ORD.....				03/17/2021.....	NON-CASH BROKER.....			3,181.000		158,000		XXX		0		XXX		
682680	10	3	ONEOK ORD.....				02/25/2021.....	VE CAPITAL.....			1,000.000		45,090		XXX		0		XXX		
75574U	10	1	READY CAPITAL ORD.....				03/22/2021.....	Various.....			112,631.800		1,585,856		XXX		0		XXX		
771049	10	3	ROBLOX CL A ORD.....				03/17/2021.....	NON-CASH BROKER.....			704.000		52,026		XXX		0		XXX		
90290N	10	9	USA COMPRESSION PARTNERS COM UNT.....				03/26/2021.....	VE CAPITAL.....			2,000.000		31,457		XXX		0		XXX		
928542	10	9	VIVINT SMART HOME CL A ORD.....				03/03/2021.....	NON-CASH BROKER.....			4,631.000		91,416		XXX		0		XXX		
9099999.			Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....										3,235,209		XXX		0		XXX		
9799997.			Total - Common Stocks - Part 3.....										3,235,209		XXX		0		XXX		
9799999.			Total - Common Stocks.....										3,235,209		XXX		0		XXX		
9899999.			Total - Preferred and Common Stocks.....										12,097,030		XXX		0		XXX		
9999999.			Total - Bonds, Preferred and Common Stocks.....										433,192,262		XXX		472,218		XXX		

QE04.4

SCHEDULE D - PART 4

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

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
													11	12	13	14	15								
CUSIP Identification	Description				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporar y Impairme nt Recogniz ed	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 Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	
Bonds - U.S. Government																									
31383S	RS	1	FN 511797 - RMBS.....	..	03/01/2021.	Paydown.....			419	419	419	412	0	8	0	8	0	419	0	0	0	4	05/01/2031.	1.A	
31388D	ZU	5	FN 602055 - RMBS.....	..	03/01/2021.	Paydown.....			1,345	1,345	1,372	1,327	0	18	0	18	0	1,345	0	0	0	14	09/01/2031.	1.A	
31388G	VW	8	FN 604629 - RMBS.....	..	03/01/2021.	Paydown.....			210	210	209	48	0	161	0	161	0	210	0	0	0	2	09/01/2031.	1.A	
31388K	WT	5	FN 607358 - RMBS.....	..	03/01/2021.	Paydown.....			260	260	267	201	0	59	0	59	0	260	0	0	0	3	10/01/2031.	1.A	
31390V	ER	1	FN 657244 - RMBS.....	..	03/01/2021.	Paydown.....			309	309	313	253	0	57	0	57	0	309	0	0	0	3	09/01/2032.	1.A	
912828	PX	2	UNITED STATES TREASURY.....	..	02/15/2021.	Maturity @ 100.00.....			5,049,000	5,049,000	5,221,770	5,056,399	0	(7,399)	0	(7,399)	0	5,049,000	0	0	0	91,513	02/15/2021.	1.A	
912828	ZF	0	UNITED STATES TREASURY.....	..	03/17/2021.	NOMURA SECURITIES/FIXED INCOME.....			1,692,894	1,701,000	1,710,103	1,708,899	0	(388)	0	(388)	0	1,708,512	0	(15,618)	(15,618)	3,949	03/31/2025.	1.A	
0599999.	Total - Bonds - U.S. Government.....								6,744,437	6,752,543	6,934,454	6,767,539	0	(7,485)	0	(7,485)	0	6,760,055	0	(15,618)	(15,618)	95,488	XXX	XXX	
Bonds - All Other Government																									
EI6055	46	7	HOUSING & DEVELOPMENT BOARD.....	B	03/18/2021.	Maturity @ 100.00.....			365,668	371,168	373,163	378,957	0	(638)	0	(638)	(12,651)	365,668	0	0	0	5,845	03/18/2021.	1.A FE.....	
EK1392	74	6	HOUSING & DEVELOPMENT BOARD.....	B	03/26/2021.	Maturity @ 100.00.....			12,067,023	12,231,736	12,396,286	12,504,645	0	(20,103)	0	(20,103)	(417,519)	12,067,023	0	0	0	184,410	03/26/2021.	1.A FE.....	
1099999.	Total - Bonds - All Other Government.....								12,432,691	12,602,903	12,769,449	12,883,602	0	(20,741)	0	(20,741)	(430,170)	12,432,691	0	0	0	190,255	XXX	XXX	
Bonds - U.S. States, Territories and Possessions																									
13063C	XS	4	CALIFORNIA ST.....	..	03/01/2021.	Direct.....			750,000	750,000	750,000	750,000	0	(0)	0	(0)	0	750,000	0	0	0	643	12/01/2031.	1.C FE.....	
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....								750,000	750,000	750,000	750,000	0	(0)	0	(0)	0	750,000	0	0	0	643	XXX	XXX	
Bonds - U.S. Political Subdivisions of States																									
605341	AF	3	MISSISSIPPI DEV BK.....	..	01/01/2021.	Maturity @ 100.00.....			1,285,000	1,285,000	1,458,899	1,285,000	0	0	0	0	0	1,285,000	0	0	0	33,731	01/01/2021.	1.D FE.....	
68609T	HV	3	OREGON ST.....	..	03/01/2021.	Direct.....			165,000	165,000	174,326	165,145	0	(145)	0	(145)	0	165,000	0	0	0	442	06/01/2049.	1.B FE.....	
68609T	SH	2	OREGON ST.....	..	03/01/2021.	Direct.....			50,000	50,000	54,009	50,062	0	(62)	0	(62)	0	50,000	0	0	0	11	12/01/2049.	1.B FE.....	
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....								1,500,000	1,500,000	1,687,233	1,500,207	0	(207)	0	(207)	0	1,500,000	0	0	0	34,184	XXX	XXX	
Bonds - U.S. Special Revenue and Special Assessment																									
01039W	AZ	5	ALABAMA PUB HSG AUTHS CAP PROGRAM REV.....	..	01/04/2021.	Direct.....			750,000	750,000	744,173	749,993	0	7	0	7	0	750,000	0	0	0	16,688	01/01/2024.	1.F FE.....	
041083	VB	9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M.....	..	03/01/2021.	Paydown.....			85,166	85,166	85,166	85,166	0	(0)	0	(0)	0	85,166	0	0	0	396	07/01/2043.	1.B FE.....	
051687	DB	4	AURORA ILL SINGLE FAMILY MTG REV - MBS.....	..	03/01/2021.	Paydown.....			16,435	16,435	16,682	16,624	0	(189)	0	(189)	0	16,435	0	0	0	137	12/01/2039.	1.B FE.....	
13079P	FG	3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL.....	..	01/15/2021.	Direct.....			20,000	20,000	19,300	19,996	0	4	0	4	0	20,000	0	0	0	450	01/15/2040.	1.B FE.....	
196479	E6	2	COLORADO HSG & FIN AUTH.....	..	03/01/2021.	Direct.....			210,000	210,000	228,016	210,514	0	(514)	0	(514)	0	210,000	0	0	0	121	05/01/2048.	1.A FE.....	
196479	N9	6	COLORADO HSG & FIN AUTH.....	..	03/05/2021.	Direct.....			240,000	240,000	254,194	240,332	0	(332)	0	(332)	0	240,000	0	0	0	129	11/01/2048.	1.A FE.....	
19647P	BA	0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	03/02/2021.	Various.....			23,139	23,139	23,087	23,060	0	79	0	79	0	23,139	0	0	0	143	02/01/2044.	1.B FE.....	
19647P	BH	5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	03/02/2021.	Various.....			7,318	7,318	7,318	7,318	0	0	0	0	0	7,318	0	0	0	42	06/01/2056.	1.A FE.....	
19647P	BK	8	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	03/02/2021.	Call @ 100.00.....			14,408	14,408	14,408	13,648	0	1	0	1	0	13,649	0	759	759	72	09/01/2056.	1.A FE.....	
19647P	BQ	5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	03/02/2021.	Call @ 100.00.....			640,589	640,589	640,589	640,577	0	0	0	0	0	640,577	0	12	12	3,628	11/01/2045.	1.A FE.....	
19647P	BU	6	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	03/02/2021.	Call @ 100.00.....			6,608	6,608	6,608	6,608	0	0	0	0	0	6,608	0	0	0	41	08/01/2057.	1.A FE.....	
196480	DQ	7	COLORADO HSG & FIN AUTH.....	..	03/01/2021.	Direct.....			45,000	45,000	49,500	45,070	0	(70)	0	(70)	0	45,000	0	0	0	8	05/01/2050.	1.A FE.....	
196480	EW	3	COLORADO HSG & FIN AUTH.....	..	03/01/2021.	Direct.....			50,000	50,000	52,809	50,040	0	(40)	0	(40)	0	50,000	0	0	0	6	05/01/2050.	1.A FE.....	
196480	EX	1	COLORADO HSG & FIN AUTH.....	..	03/01/2021.	Paydown.....			534,750	534,750	534,750	534,750	0	0	0	0	0	534,750	0	0	0	2,729	01/01/2050.	1.A FE.....	
20775B	D8	6	CONN ST HSG FIN AUTH HSG MTG FIN PG.....	..	03/30/2021.	Direct.....			80,000	80,000	81,252	80,104	0	(104)	0	(104)	0	80,000	0	0	0	167	11/15/2035.	1.A FE.....	
20775B	N8	5	CONN ST HSG FIN AUTH HSG MTG FIN PG.....	..	03/30/2021.	Direct.....			255,000	255,000	271,445	255,481	0	(481)	0	(481)	0	255,000	0	0	0	1,174	11/15/2032.	1.A FE.....	
20775C	B6	0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	..	03/30/2021.	Direct.....			105,000	105,000	110,566	105,132	0	(132)	0	(132)	0	105,000	0	0	0	161	11/15/2039.	1.A FE.....	

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporar y Impairme nt Recogniz ed	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 Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
20775C N3 4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....			..	03/30/2021.	Direct.....		290,000	290,000	306,585	290,380	0	(380)	0	(380)	0	290,000	0	0	0	337	05/15/2042.	1.A FE.....
20775C XL 3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....			..	03/30/2021.	Direct.....		570,000	570,000	621,095	570,532	0	(532)	0	(532)	0	570,000	0	0	0	903	05/15/2047.	1.A FE.....
20775C ZE 7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....			..	03/30/2021.	Direct.....		170,000	170,000	179,986	170,207	0	(207)	0	(207)	0	170,000	0	0	0	276	11/15/2041.	1.A FE.....
23410B CH 2	DAKOTA CNTY MINN CMNTY DEV AGY SINGLE FA.....			..	03/01/2021.	Direct.....		40,000	40,000	42,968	40,000	0	0	0	0	0	40,000	0	0	0	78	06/01/2035.	1.B FE.....
246395 WY 9	DELAWARE ST HSG AUTH REV.....			..	01/04/2021.	Direct.....		15,000	15,000	15,594	15,001	0	(1)	0	(1)	0	15,000	0	0	0	368	07/01/2029.	1.B FE.....
3133N3 U9 3	FH RE6008 - RMBS.....			..	03/01/2021.	Paydown.....		1,421,662	1,421,662	1,445,347	1,439,907	0	(18,245)	0	(18,245)	0	1,421,662	0	0	0	6,178	11/01/2049.	1.A
3133N3 VG 6	FH RE6015 - RMBS.....			..	03/01/2021.	Paydown.....		1,015,769	1,015,769	1,030,529	1,027,122	0	(11,353)	0	(11,353)	0	1,015,769	0	0	0	5,806	09/01/2049.	1.A
31392C EM 2	FNW 2002-W2 AF5 - CMO/RMBS.....			..	03/01/2021.	Paydown.....		5,760	5,760	5,532	5,516	0	244	0	244	0	5,760	0	0	0	57	06/25/2032.	1.A
31392H FC 2	FNR 0297E SR - CMO/RMBS.....			..	03/30/2021.	Direct.....		0	0	87,148	(2,209)	0	0	0	0	0	(2,209)	0	2,209	2,209	0	01/25/2033.	1.A
31397P PN 4	FHM M012 AA2 - CMBS.....			..	02/01/2021.	Paydown.....		196,090	196,090	186,776	193,423	0	2,668	0	2,668	0	196,090	0	0	0	514	08/15/2051.	1.B FE.....
31397P PN 4	FHM M012 AA2 - CMBS.....			..	03/01/2021.	Paydown.....		6,374	6,374	6,071	6,287	0	87	0	87	0	6,374	0	0	0	26	08/15/2051.	1.A
31397P PP 9	FHM M012 AA3 - CMBS.....			..	02/01/2021.	Paydown.....		522,907	522,907	522,907	522,907	0	0	0	0	0	522,907	0	0	0	2,234	08/15/2051.	1.B FE.....
31397P PP 9	FHM M012 AA3 - CMBS.....			..	03/01/2021.	Paydown.....		16,996	16,996	16,996	16,996	0	0	0	0	0	16,996	0	0	0	113	08/15/2051.	1.A
31397P PV 6	FHM M012 A31 - CMBS.....			..	02/01/2021.	Paydown.....		98,045	98,045	98,498	98,180	0	(135)	0	(135)	0	98,045	0	0	0	402	08/15/2051.	1.B FE.....
31397P PV 6	FHM M012 A31 - CMBS.....			..	03/01/2021.	Paydown.....		3,187	3,187	3,202	3,191	0	(4)	0	(4)	0	3,187	0	0	0	20	08/15/2051.	1.A
3140K0 EL 8	FN BO4638 - RMBS.....			..	03/01/2021.	Paydown.....		520,612	520,612	521,507	521,268	0	(656)	0	(656)	0	520,612	0	0	0	2,751	11/01/2049.	1.A
3140QB N5 3	FN CA4011 - RMBS.....			..	03/01/2021.	Paydown.....		537,745	537,745	546,288	544,203	0	(6,458)	0	(6,458)	0	537,745	0	0	0	2,571	08/01/2049.	1.A
3140QC DT 0	FN CA4613 - RMBS.....			..	03/01/2021.	Paydown.....		805,120	805,120	818,078	814,939	0	(9,819)	0	(9,819)	0	805,120	0	0	0	4,433	11/01/2049.	1.A
31418D JW 3	FN MA3876 - RMBS.....			..	03/01/2021.	Paydown.....		1,427,674	1,427,674	1,431,243	1,430,424	0	(2,751)	0	(2,751)	0	1,427,674	0	0	0	7,034	12/01/2049.	1.A
34074H EE 8	FLORIDA HSG FIN CORP MULTIFAMILY MTG REV.....			..	01/04/2021.	Direct.....		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	3,383	07/01/2022.	1.A FE.....
34074H EW 8	FLORIDA HSG FIN CORP MULTIFAMILY MTG REV.....			..	01/04/2021.	Direct.....		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,075	07/01/2022.	1.A FE.....
34074M GX 3	FLORIDA HSG FIN CORP REV.....			..	01/04/2021.	Direct.....		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	6,119	07/01/2026.	1.A FE.....
34074M GZ 8	FLORIDA HSG FIN CORP REV.....			..	01/04/2021.	Direct.....		110,000	110,000	118,820	110,000	0	0	0	0	0	110,000	0	0	0	2,475	01/01/2029.	1.A FE.....
34074M KB 6	FLORIDA HSG FIN CORP REV.....			..	01/04/2021.	Direct.....		195,000	195,000	209,586	195,014	0	(14)	0	(14)	0	195,000	0	0	0	3,900	07/01/2035.	1.A FE.....
34074M LZ 2	FLORIDA HSG FIN CORP REV.....			..	01/04/2021.	Direct.....		200,000	200,000	217,086	200,006	0	(6)	0	(6)	0	200,000	0	0	0	3,500	07/01/2046.	1.A FE.....
34074M MY 4	FLORIDA HSG FIN CORP REV.....			..	01/04/2021.	Direct.....		225,000	225,000	244,555	225,013	0	(13)	0	(13)	0	225,000	0	0	0	4,500	01/01/2047.	1.A FE.....
34074M PA 3	FLORIDA HSG FIN CORP REV.....			..	01/04/2021.	Direct.....		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	2,248	07/01/2031.	1.A FE.....
34074M QB 0	FLORIDA HSG FIN CORP REV.....			..	01/04/2021.	Direct.....		1,205,000	1,205,000	1,205,000	1,205,000	0	(0)	0	(0)	0	1,205,000	0	0	0	21,690	07/01/2037.	1.A FE.....
373539 2E 4	GEORGIA ST HSG & FIN AUTH REV.....			..	03/01/2021.	Direct.....		235,000	235,000	249,192	235,148	0	(148)	0	(148)	0	235,000	0	0	0	320	12/01/2045.	1.A FE.....
373539 5F 8	GEORGIA ST HSG & FIN AUTH REV.....			..	03/01/2021.	Direct.....		70,000	70,000	74,598	70,058	0	(58)	0	(58)	0	70,000	0	0	0	85	06/01/2039.	1.A FE.....
373539 ZB 5	GEORGIA ST HSG & FIN AUTH REV.....			..	03/01/2021.	Direct.....		175,000	175,000	187,737	175,120	0	(120)	0	(120)	0	175,000	0	0	0	247	06/01/2045.	1.A FE.....
373539 Y2 4	GEORGIA ST HSG & FIN AUTH REV.....			..	03/01/2021.	Call @ 100.00.....		35,000	35,000	37,422	35,000	0	0	0	0	0	35,000	0	0	0	438	06/01/2029.	1.A FE.....
419818 HM 4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI.....			..	03/01/2021.	Paydown.....		96,962	96,962	96,962	96,962	0	0	0	0	0	96,962	0	0	0	449	07/01/2037.	1.A FE.....
45129Y F4 3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R.....			..	01/04/2021.	Direct.....		115,000	115,000	121,034	115,006	0	(6)	0	(6)	0	115,000	0	0	0	2,300	07/01/2034.	1.B FE.....
45201L WF 8	ILLINOIS HSG DEV AUTH - MBS.....			..	03/01/2021.	Paydown.....		218,078	218,078	218,079	218,078	0	(0)	0	(0)	0	218,078	0	0	0	1,259	12/01/2043.	1.A FE.....
45201Y N2 9	ILLINOIS HSG DEV AUTH REV - MBS.....			..	03/01/2021.	Paydown.....		193,736	193,736	193,736	193,736	0	(0)	0	(0)	0	193,736	0	0	0	895	02/01/2047.	1.A FE.....
45201Y R3 3	ILLINOIS HSG DEV AUTH REV.....			..	01/04/2021.	Direct.....		390,000	390,000	417,291	390,029	0	(29)	0	(29)	0	390,000	0	0	0	375	10/01/2048.	1.A FE.....
45201Y X8 5	ILLINOIS HSG DEV AUTH REV.....			..	01/04/2021.	Direct.....		460,000	460,000	491,496	460,025	0	(25)	0	(25)	0	460,000	0	0	0	429	10/01/2048.	1.A FE.....

SCHEDULE D - PART 4

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

QE05.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45201Y YK 7	ILLINOIS HSG DEV AUTH REV - MBS.....		..	03/01/2021.	Paydown.....		33,857	33,857	32,099	32,252	0	1,605	0	1,605	0	33,857	0	0	0	132	06/01/2043.	1.A FE.....
45203L BS 1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....		..	03/01/2021.	Paydown.....		6,234	6,234	6,234	6,234	0	(0)	0	(0)	0	6,234	0	0	0	33	02/01/2031.	1.A FE.....
45203L CD 3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....		..	03/01/2021.	Paydown.....		10,109	10,109	10,109	10,100	0	9	0	9	0	10,109	0	0	0	50	07/01/2032.	1.A FE.....
45203L CE 1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....		..	03/01/2021.	Paydown.....		21,238	21,238	21,238	21,238	0	0	0	0	0	21,238	0	0	0	104	07/01/2032.	1.A FE.....
45203L CL 5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....		..	03/01/2021.	Call @ 100.00.....		20,020	20,020	20,020	20,020	0	0	0	0	0	20,020	0	(0)	(0)	135	03/01/2059.	1.A FE.....
45505T GP 0	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F.....		..	01/04/2021.	Direct.....		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,354	07/01/2031.	1.A FE.....
45505T JA 0	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F.....		..	01/04/2021.	Direct.....		2,000,000	2,000,000	2,000,000	1,999,971	0	29	0	29	0	2,000,000	0	0	0	36,000	07/01/2032.	1.A FE.....
45505T JC 6	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F.....		..	01/04/2021.	Direct.....		255,000	255,000	269,953	255,011	0	(11)	0	(11)	0	255,000	0	0	0	5,100	01/01/2039.	1.A FE.....
45505T LC 3	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F.....		..	01/04/2021.	Direct.....		235,000	235,000	248,263	235,010	0	(10)	0	(10)	0	235,000	0	0	0	4,700	01/01/2037.	1.A FE.....
462467 NW 7	IOWA FIN AUTH SINGLE FAMILY MTG REV.....		..	03/01/2021.	Call @ 100.00.....		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	302	02/01/2042.	1.A FE.....
462467 VD 0	IOWA FIN AUTH SINGLE FAMILY MTG REV.....		..	03/25/2021.	Direct.....		290,000	290,000	308,015	290,655	0	(655)	0	(655)	0	290,000	0	0	0	5,889	07/01/2047.	1.A FE.....
46940Y BL 4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL.....		..	03/01/2021.	Paydown.....		8,174	8,174	8,174	8,174	0	0	0	0	0	8,174	0	0	0	50	02/01/2033.	1.A FE.....
49118N DP 7	KENTUCKY ASSET / LIABILITY COMMN AGY FD.....		..	01/15/2021.	Call @ 100.00.....		3,000,000	3,000,000	3,219,900	3,000,000	0	0	0	0	0	3,000,000	0	0	0	55,833	09/01/2022.	1.E FE.....
49130T ME 3	KENTUCKY HSG CORP HSG REV.....		..	02/25/2021.	Direct.....		15,000	15,000	16,158	15,019	0	(19)	0	(19)	0	15,000	0	0	0	413	01/01/2028.	1.A FE.....
49130T PR 1	KENTUCKY HSG CORP HSG REV.....		..	02/25/2021.	Direct.....		140,000	140,000	145,327	140,105	0	(105)	0	(105)	0	140,000	0	0	0	3,262	07/01/2033.	1.A FE.....
49130T VQ 6	KENTUCKY HSG CORP HSG REV.....		..	02/25/2021.	Direct.....		185,000	185,000	192,530	185,094	0	(94)	0	(94)	0	185,000	0	0	0	3,822	07/01/2037.	1.A FE.....
54627D BV 2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV.....		..	03/01/2021.	Paydown.....		89,118	89,118	87,187	87,357	0	1,761	0	1,761	0	89,118	0	0	0	415	12/01/2038.	1.A FE.....
555555 ZZ 7	GUTTER BUYER/ENGLERT L 625 03/06/2025.....		..	03/31/2021.	Direct.....		2,500	2,500	2,475	2,499	0	1	0	1	0	2,500	0	0	0	45	03/06/2025.	3.A Z.....
57419P K2 4	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....		..	03/01/2021.	Call @ 100.00.....		100,000	100,000	105,972	100,121	0	(121)	0	(121)	0	100,000	0	0	0	2,500	03/01/2041.	1.C FE.....
57419R KB 9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....		..	02/19/2021.	Direct.....		720,000	720,000	761,976	720,580	0	(580)	0	(580)	0	720,000	0	0	0	1,099	09/01/2048.	1.C FE.....
57419R H7 3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....		..	03/01/2021.	Call @ 100.00.....		5,033	5,033	5,033	5,033	0	0	0	0	0	5,033	0	(0)	(0)	33	11/01/2058.	1.A FE.....
57419R JY 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....		..	02/19/2021.	Direct.....		140,000	140,000	144,823	140,073	0	(73)	0	(73)	0	140,000	0	0	0	365	09/01/2044.	1.C FE.....
57419R YB 5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....		..	03/01/2021.	Call @ 100.00.....		275,000	275,000	291,123	285,724	0	(352)	0	(352)	0	285,372	0	(10,372)	(10,372)	4,813	09/01/2045.	1.C FE.....
57419T EN 7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....		..	02/26/2021.	Direct.....		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	32	03/01/2050.	1.C FE.....
57586P 8H 2	MASSACHUSETTS ST HSG FIN AGY HSG REV.....		..	01/15/2021.	Direct.....		70,000	70,000	75,013	70,022	0	(22)	0	(22)	0	70,000	0	0	0	89	12/01/2043.	1.B FE.....
57586P YE 9	MASSACHUSETTS ST HSG FIN AGY HSG REV.....		..	01/15/2021.	Direct.....		30,000	30,000	31,395	30,006	0	(6)	0	(6)	0	30,000	0	0	0	75	06/01/2034.	1.B FE.....
57587A A8 1	MASSACHUSETTS ST HSG FIN AGY HSG REV.....		..	01/15/2021.	Direct.....		185,000	185,000	195,171	185,038	0	(38)	0	(38)	0	185,000	0	0	0	89	12/01/2048.	1.B FE.....
57587A FR 4	MASSACHUSETTS ST HSG FIN AGY HSG REV.....		..	01/15/2021.	Direct.....		455,000	455,000	455,000	455,000	0	0	0	0	0	455,000	0	0	0	884	12/01/2029.	1.B FE.....
57587A FT 0	MASSACHUSETTS ST HSG FIN AGY HSG REV.....		..	01/15/2021.	Direct.....		165,000	165,000	181,540	165,069	0	(69)	0	(69)	0	165,000	0	0	0	147	06/01/2045.	1.B FE.....
57587A JD 1	MASSACHUSETTS ST HSG FIN AGY HSG REV.....		..	01/15/2021.	Direct.....		325,000	325,000	343,418	325,047	0	(47)	0	(47)	0	325,000	0	0	0	204	06/01/2042.	1.B FE.....
57587A L3 0	MASSACHUSETTS ST HSG FIN AGY HSG REV.....		..	01/15/2021.	Direct.....		170,000	170,000	181,630	170,046	0	(46)	0	(46)	0	170,000	0	0	0	71	12/01/2048.	1.B FE.....
57587A LX 6	MASSACHUSETTS ST HSG FIN AGY HSG REV.....		..	01/15/2021.	Direct.....		335,000	335,000	353,321	335,102	0	(102)	0	(102)	0	335,000	0	0	0	223	06/01/2039.	1.B FE.....
57587A VM 7	MASSACHUSETTS ST HSG FIN AGY HSG REV.....		..	01/15/2021.	Direct.....		960,000	960,000	960,000	960,000	0	(0)	0	(0)	0	960,000	0	0	0	1,247	12/01/2032.	1.B FE.....
592113 AV 6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C.....		..	03/15/2021.	Call @ 100.00.....		35,000	35,000	34,475	34,703	0	7	0	7	0	34,710	0	290	290	656	03/15/2028.	1.A FE.....
60416Q FZ 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		..	03/01/2021.	Paydown.....		48,152	48,152	47,052	46,990	0	1,163	0	1,163	0	48,152	0	0	0	161	09/01/2044.	1.A FE.....
60416Q GB 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		..	03/01/2021.	Paydown.....		714,586	714,586	713,423	713,242	0	1,344	0	1,344	0	714,586	0	0	0	3,419	11/01/2044.	1.A FE.....
60416Q GC 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		..	03/01/2021.	Paydown.....		546,609	546,609	546,129	546,119	0	491	0	491	0	546,609	0	0	0	2,345	02/01/2045.	1.A FE.....
60416Q GD 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		..	03/01/2021.	Paydown.....		236,106	236,106	234,640	234,741	0	1,365	0	1,365	0	236,106	0	0	0	1,271	04/01/2045.	1.A FE.....

SCHEDULE D - PART 4

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

QE05.3

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
60416Q	GF	5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	03/01/2021.	Paydown.....		244,670	244,670	244,670	244,670	0	0	0	0	0	244,670	0	0	0	1,236	11/01/2045.	1.A FE.....
60416Q	GG	3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	03/01/2021.	Paydown.....		601,998	601,998	601,998	601,998	0	0	0	0	0	601,998	0	0	0	2,736	02/01/2046.	1.A FE.....
60416Q	GJ	7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	03/01/2021.	Paydown.....		221,185	221,185	221,185	221,185	0	0	0	0	0	221,185	0	0	0	694	08/01/2046.	1.A FE.....
60416Q	GM	0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	03/01/2021.	Paydown.....		473,734	473,734	454,744	453,973	0	19,761	0	19,761	0	473,734	0	0	0	1,725	10/01/2046.	1.A FE.....
60416Q	GQ	1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	03/01/2021.	Paydown.....		209,041	209,041	209,041	209,041	0	(0)	0	(0)	0	209,041	0	0	0	923	03/01/2047.	1.A FE.....
60416Q	GY	4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	03/01/2021.	Paydown.....		256,620	256,620	256,620	256,620	0	0	0	0	0	256,620	0	0	0	1,036	12/01/2047.	1.A FE.....
60416Q	HS	6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	03/01/2021.	Paydown.....		615,423	615,423	615,423	615,423	0	0	0	0	0	615,423	0	0	0	3,232	12/01/2049.	1.A FE.....
60416Q	HT	4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	03/01/2021.	Call @ 100.00.....		154,163	154,163	154,163	154,163	0	0	0	0	0	154,163	0	0	0	1,309	01/01/2050.	1.A FE.....
60416S	5F	3	MINNESOTA ST HSG FIN AGY.....	..	03/01/2021.	Direct.....		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	532	07/01/2050.	1.B FE.....
60416S	6P	0	MINNESOTA ST HSG FIN AGY.....	..	03/01/2021.	Direct.....		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	938	07/01/2035.	1.B FE.....
60416S	B6	6	MINNESOTA ST HSG FIN AGY.....	..	03/01/2021.	Direct.....		555,000	555,000	586,430	555,650	0	(650)	0	(650)	0	555,000	0	0	0	11,837	01/01/2049.	1.B FE.....
60416S	BE	9	MINNESOTA ST HSG FIN AGY.....	..	03/01/2021.	Direct.....		30,000	30,000	31,921	30,063	0	(63)	0	(63)	0	30,000	0	0	0	621	07/01/2040.	1.B FE.....
60416S	BU	3	MINNESOTA ST HSG FIN AGY.....	..	03/01/2021.	Direct.....		50,000	50,000	51,592	50,034	0	(34)	0	(34)	0	50,000	0	0	0	756	07/01/2031.	1.B FE.....
60416S	HX	1	MINNESOTA ST HSG FIN AGY.....	..	03/01/2021.	Direct.....		215,000	215,000	234,296	215,204	0	(204)	0	(204)	0	215,000	0	0	0	4,323	01/01/2045.	1.B FE.....
60416S	JB	7	MINNESOTA ST HSG FIN AGY.....	..	01/04/2021.	Direct.....		140,000	140,000	139,475	140,000	0	0	0	0	0	140,000	0	0	0	2,450	01/01/2032.	1.B FE.....
60416S	KD	1	MINNESOTA ST HSG FIN AGY.....	..	03/01/2021.	Direct.....		30,000	30,000	31,667	30,045	0	(45)	0	(45)	0	30,000	0	0	0	604	01/01/2041.	1.B FE.....
60416S	MZ	0	MINNESOTA ST HSG FIN AGY.....	..	03/01/2021.	Direct.....		345,000	345,000	362,930	345,373	0	(373)	0	(373)	0	345,000	0	0	0	6,068	01/01/2046.	1.B FE.....
60416S	PH	7	MINNESOTA ST HSG FIN AGY.....	..	03/01/2021.	Direct.....		210,000	210,000	210,000	210,000	0	(0)	0	(0)	0	210,000	0	0	0	3,282	07/01/2031.	1.B FE.....
60416S	TB	6	MINNESOTA ST HSG FIN AGY.....	..	03/01/2021.	Direct.....		410,000	410,000	410,000	410,002	0	(2)	0	(2)	0	410,000	0	0	0	7,899	01/01/2031.	1.B FE.....
60416S	TC	4	MINNESOTA ST HSG FIN AGY.....	..	03/01/2021.	Direct.....		105,000	105,000	111,224	105,105	0	(105)	0	(105)	0	105,000	0	0	0	2,110	01/01/2047.	1.B FE.....
60416S	UA	6	MINNESOTA ST HSG FIN AGY.....	..	03/01/2021.	Direct.....		250,000	250,000	250,000	250,000	0	(0)	0	(0)	0	250,000	0	0	0	4,052	07/01/2030.	1.B FE.....
60416S	WB	2	MINNESOTA ST HSG FIN AGY.....	..	03/01/2021.	Direct.....		90,000	90,000	90,000	90,000	0	(0)	0	(0)	0	90,000	0	0	0	1,496	01/01/2030.	1.B FE.....
60416S	WD	8	MINNESOTA ST HSG FIN AGY.....	..	03/01/2021.	Direct.....		320,000	320,000	343,898	320,463	0	(463)	0	(463)	0	320,000	0	0	0	6,426	01/01/2048.	1.B FE.....
60535Q	LY	4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....	..	03/01/2021.	Paydown.....		14,717	14,717	14,717	14,717	0	0	0	0	0	14,717	0	0	0	65	12/01/2032.	1.A FE.....
60535Q	ND	8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....	..	03/01/2021.	Direct.....		65,000	65,000	69,023	65,063	0	(63)	0	(63)	0	65,000	0	0	0	18	12/01/2038.	1.A FE.....
60637B	CR	9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	..	03/22/2021.	Paydown.....		974,219	974,219	969,684	969,322	0	4,898	0	4,898	0	974,219	0	0	0	7,369	10/01/2034.	1.B FE.....
60637B	EZ	9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	..	03/01/2021.	Direct.....		120,000	120,000	131,948	120,234	0	(234)	0	(234)	0	120,000	0	0	0	85	11/01/2040.	1.B FE.....
60637B	FA	3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	..	03/01/2021.	Paydown.....		30,564	30,564	30,564	30,564	0	0	0	0	0	30,564	0	0	0	149	08/01/2036.	1.B FE.....
60637B	GC	8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	..	02/01/2021.	Call @ 100.00.....		30,000	30,000	30,954	30,013	0	(13)	0	(13)	0	30,000	0	0	0	7	05/01/2038.	1.B FE.....
60637B	GM	6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	..	02/01/2021.	Direct.....		15,000	15,000	15,744	15,009	0	(9)	0	(9)	0	15,000	0	0	0	4	11/01/2045.	1.B FE.....
60637B	HV	5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	..	03/01/2021.	Call @ 100.00.....		230,000	230,000	249,495	230,374	0	(374)	0	(374)	0	230,000	0	0	0	94	11/01/2036.	1.B FE.....
60637B	PZ	7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	..	03/01/2021.	Direct.....		140,000	140,000	149,965	140,196	0	(196)	0	(196)	0	140,000	0	0	0	52	05/01/2047.	1.B FE.....
60637B	SP	6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	..	03/01/2021.	Direct.....		95,000	95,000	100,546	95,108	0	(108)	0	(108)	0	95,000	0	0	0	46	05/01/2049.	1.B FE.....
63968M	EV	7	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....	..	03/01/2021.	Direct.....		40,000	40,000	42,374	40,052	0	(52)	0	(52)	0	40,000	0	0	0	265	03/01/2043.	1.B FE.....
63968M	RE	1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....	..	03/01/2021.	Direct.....		110,000	110,000	117,021	110,131	0	(131)	0	(131)	0	110,000	0	0	0	745	09/01/2048.	1.B FE.....
647200	2F	0	NEW MEXICO MTG FIN AUTH.....	..	03/01/2021.	Direct.....		35,000	35,000	37,587	35,051	0	(51)	0	(51)	0	35,000	0	0	0	700	03/01/2044.	1.B FE.....
647200	2H	6	NEW MEXICO MTG FIN AUTH - MBS.....	..	03/01/2021.	Paydown.....		27,577	27,577	26,592	26,710	0	867	0	867	0	27,577	0	0	0	148	12/01/2035.	1.A FE.....
647200	3H	5	NEW MEXICO MTG FIN AUTH.....	..	03/01/2021.	Direct.....		90,000	90,000	94,066	90,068	0	(68)	0	(68)	0	90,000	0	0	0	1,462	03/01/2045.	1.A FE.....

SCHEDULE D - PART 4

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

QE05.4

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
647200 3M 4	NEW MEXICO MTG FIN AUTH.....			..	03/01/2021.	Call @ 100.00.....		205,000	205,000	205,000	204,564	0	2	0	2	0	204,566	0	434	434	1,125	09/01/2041.	1.B FE.....
647200 3N 2	NEW MEXICO MTG FIN AUTH - MBS.....			..	03/01/2021.	Paydown.....		43,653	43,653	42,775	42,775	0	877	0	877	0	43,653	0	0	0	157	02/01/2037.	1.B FE.....
647200 3P 7	NEW MEXICO MTG FIN AUTH - MBS.....			..	03/01/2021.	Paydown.....		72,579	72,579	72,579	72,579	0	0	0	0	0	72,579	0	0	0	284	09/01/2037.	1.A FE.....
647200 4R 2	NEW MEXICO MTG FIN AUTH.....			..	03/01/2021.	Direct.....		30,000	30,000	31,003	30,019	0	(19)	0	(19)	0	30,000	0	0	0	525	03/01/2046.	1.A FE.....
647200 5P 5	NEW MEXICO MTG FIN AUTH.....			..	03/01/2021.	Direct.....		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	600	09/01/2031.	1.A FE.....
647200 6V 1	NEW MEXICO MTG FIN AUTH.....			..	03/01/2021.	Direct.....		115,000	115,000	115,000	115,000	0	(0)	0	(0)	0	115,000	0	0	0	2,041	09/01/2037.	1.A FE.....
647200 6Z 2	NEW MEXICO MTG FIN AUTH.....			..	03/01/2021.	Direct.....		185,000	185,000	197,324	185,209	0	(209)	0	(209)	0	185,000	0	0	0	3,469	03/01/2048.	1.A FE.....
647200 7V 0	NEW MEXICO MTG FIN AUTH.....			..	01/04/2021.	Direct.....		205,000	205,000	217,661	205,011	0	(11)	0	(11)	0	205,000	0	0	0	4,100	01/01/2049.	1.A FE.....
647200 N4 2	NEW MEXICO MTG FIN AUTH.....			..	03/01/2021.	Direct.....		230,000	230,000	238,126	230,000	0	0	0	0	0	230,000	0	0	0	2,581	03/01/2030.	1.B FE.....
647200 P6 5	NEW MEXICO MTG FIN AUTH.....			..	03/01/2021.	Call @ 100.00.....		45,000	45,000	49,428	45,097	0	(97)	0	(97)	0	45,000	0	0	0	979	09/01/2028.	1.B FE.....
647200 P8 1	NEW MEXICO MTG FIN AUTH.....			..	03/01/2021.	Direct.....		110,000	110,000	115,855	110,110	0	(110)	0	(110)	0	110,000	0	0	0	1,361	03/01/2028.	1.B FE.....
647200 V3 5	NEW MEXICO MTG FIN AUTH.....			..	03/01/2021.	Direct.....		55,000	55,000	58,233	55,046	0	(46)	0	(46)	0	55,000	0	0	0	1,029	03/01/2043.	1.B FE.....
647200 X3 3	NEW MEXICO MTG FIN AUTH - MBS.....			..	03/01/2021.	Paydown.....		11,685	11,685	11,231	11,266	0	418	0	418	0	11,685	0	0	0	28	02/01/2043.	1.B FE.....
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS.....			..	03/01/2021.	Paydown.....		92,009	92,009	89,432	89,945	0	2,063	0	2,063	0	92,009	0	0	0	450	07/01/2043.	1.B FE.....
647200 X5 8	NEW MEXICO MTG FIN AUTH - MBS.....			..	03/01/2021.	Paydown.....		28,103	28,103	28,103	28,103	0	0	0	0	0	28,103	0	0	0	129	10/01/2034.	1.B FE.....
647201 DM 1	NEW MEXICO MTG FIN AUTH.....			..	01/04/2021.	Direct.....		85,000	85,000	89,884	85,004	0	(4)	0	(4)	0	85,000	0	0	0	1,806	07/01/2049.	1.A FE.....
647201 JJ 2	NEW MEXICO MTG FIN AUTH.....			..	01/04/2021.	Direct.....		50,000	50,000	53,855	50,003	0	(3)	0	(3)	0	50,000	0	0	0	875	07/01/2050.	1.A FE.....
64966T AX 2	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....			..	01/15/2021.	Direct.....		95,000	95,000	91,934	94,991	0	9	0	9	0	95,000	0	0	0	2,185	01/15/2026.	1.B FE.....
649883 2W 4	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....			..	02/18/2021.	Direct.....		75,000	75,000	81,035	75,075	0	(75)	0	(75)	0	75,000	0	0	0	27	10/01/2037.	1.B FE.....
649883 5R 2	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....			..	02/18/2021.	Direct.....		370,000	370,000	390,346	370,273	0	(273)	0	(273)	0	370,000	0	0	0	292	10/01/2047.	1.B FE.....
649883 D8 5	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....			..	02/18/2021.	Direct.....		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	48	10/01/2034.	1.B FE.....
649883 H6 5	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....			..	02/18/2021.	Direct.....		115,000	115,000	118,511	115,061	0	(61)	0	(61)	0	115,000	0	0	0	178	10/01/2035.	1.B FE.....
649883 T6 2	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....			..	02/18/2021.	Direct.....		100,000	100,000	103,750	100,078	0	(78)	0	(78)	0	100,000	0	0	0	98	10/01/2045.	1.B FE.....
64988R FL 1	NEW YORK ST MTG AGY REV.....			..	02/18/2021.	Call @ 100.00.....		85,000	85,000	87,977	85,139	0	(10)	0	(10)	0	85,128	0	(128)	(128)	109	04/01/2041.	1.A FE.....
64988R SY 2	NEW YORK ST MTG AGY REV.....			..	02/18/2021.	Direct.....		20,000	20,000	20,604	20,010	0	(10)	0	(10)	0	20,000	0	0	0	25	10/01/2030.	1.A FE.....
658207 GL 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....			..	03/01/2021.	Direct.....		305,000	305,000	322,367	305,506	0	(506)	0	(506)	0	305,000	0	0	0	5,464	07/01/2039.	1.B FE.....
658207 TZ 8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....			..	03/01/2021.	Direct.....		150,000	150,000	162,161	150,310	0	(310)	0	(310)	0	150,000	0	0	0	3,052	07/01/2047.	1.B FE.....
658207 WG 6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....			..	03/01/2021.	Direct.....		420,000	420,000	443,885	420,640	0	(640)	0	(640)	0	420,000	0	0	0	9,032	07/01/2047.	1.B FE.....
658877 EZ 4	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R.....			..	01/04/2021.	Direct.....		80,000	80,000	82,477	80,000	0	0	0	0	0	80,000	0	0	0	1,700	07/01/2028.	1.C FE.....
658909 KS 4	NORTH DAKOTA ST HSG FIN AGY.....			..	01/04/2021.	Direct.....		145,000	145,000	136,354	144,996	0	4	0	4	0	145,000	0	0	0	2,139	07/01/2031.	1.B FE.....
658909 KT 2	NORTH DAKOTA ST HSG FIN AGY.....			..	01/04/2021.	Direct.....		90,000	90,000	84,263	89,998	0	2	0	2	0	90,000	0	0	0	1,440	01/01/2035.	1.B FE.....
658909 PF 7	NORTH DAKOTA ST HSG FIN AGY.....			..	01/04/2021.	Direct.....		145,000	145,000	155,608	145,008	0	(8)	0	(8)	0	145,000	0	0	0	2,900	07/01/2048.	1.B FE.....
67756Q NM 5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			..	03/01/2021.	Paydown.....		205,989	205,989	210,520	208,845	0	(2,856)	0	(2,856)	0	205,989	0	0	0	1,417	02/01/2044.	1.A FE.....
67756Q NP 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			..	03/01/2021.	Paydown.....		62,864	62,864	60,572	60,839	0	2,026	0	2,026	0	62,864	0	0	0	285	03/01/2036.	1.A FE.....
67756Q NQ 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			..	03/01/2021.	Paydown.....		388,845	388,845	388,630	388,645	0	200	0	200	0	388,845	0	0	0	1,775	03/01/2046.	1.A FE.....
67756Q NR 4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			..	03/01/2021.	Paydown.....		121,375	121,375	119,325	119,436	0	1,940	0	1,940	0	121,375	0	0	0	418	03/01/2046.	1.A FE.....
67756Q TQ 0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			..	03/01/2021.	Direct.....		315,000	315,000	315,000	315,000	0	(0)	0	(0)	0	315,000	0	0	0	4,410	09/01/2031.	1.A FE.....
67756Q UV 7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			..	03/01/2021.	Direct.....		255,000	255,000	255,000	255,000	0	(0)	0	(0)	0	255,000	0	0	0	4,718	03/01/2032.	1.A FE.....

SCHEDULE D - PART 4

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

QE05.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67756Q UZ 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		..	03/01/2021.	Direct.....		20,000	20,000	21,734	20,025	0	(25)	0	(25)	0	20,000	0	0	0	450	03/01/2047.	1.A FE.....
67756Q WE 3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		..	03/01/2021.	Direct.....		235,000	235,000	235,000	235,000	0	0	0	(0)	0	235,000	0	0	0	3,995	09/01/2037.	1.A FE.....
67756Q XP 7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		..	03/01/2021.	Paydown.....		381,038	381,038	381,038	381,039	0	(0)	0	(0)	0	381,038	0	0	0	2,426	04/01/2040.	1.A FE.....
67886M PT 0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R.....		..	03/01/2021.	Call @ 100.00.....		267,343	267,343	267,343	267,343	0	0	0	0	0	267,343	0	0	0	1,515	03/01/2044.	1.A FE.....
67886M PU 7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R.....		..	03/01/2021.	Call @ 100.00.....		89,916	89,916	89,916	89,916	0	0	0	0	0	89,916	0	0	0	534	09/01/2035.	1.A FE.....
68450W CA 7	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER M.....		..	03/01/2021.	Call @ 100.00.....		255,000	255,000	273,819	255,503	0	(503)	0	(503)	0	255,000	0	0	0	5,738	03/01/2031.	1.A FE.....
684907 SZ 2	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R.....		..	03/01/2021.	Direct.....		135,000	135,000	140,850	135,187	0	(187)	0	(187)	0	135,000	0	0	0	2,700	09/01/2040.	1.A FE.....
684907 UE 6	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R.....		..	03/01/2021.	Direct.....		175,000	175,000	188,781	175,309	0	(309)	0	(309)	0	175,000	0	0	0	3,500	09/01/2048.	1.A FE.....
684907 VJ 4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R.....		..	03/01/2021.	Direct.....		285,000	285,000	301,006	285,272	0	(272)	0	(272)	0	285,000	0	0	0	6,056	09/01/2049.	1.A FE.....
686087 B6 3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		..	01/04/2021.	Direct.....		85,000	85,000	91,786	85,006	0	(6)	0	(6)	0	85,000	0	0	0	2,019	01/01/2050.	1.C FE.....
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		..	01/04/2021.	Direct.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	313	07/01/2034.	1.C FE.....
686087 PG 6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		..	01/04/2021.	Direct.....		70,000	70,000	75,246	70,005	0	(5)	0	(5)	0	70,000	0	0	0	1,400	07/01/2043.	1.C FE.....
686087 RY 5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		..	01/04/2021.	Direct.....		375,000	375,000	393,923	375,007	0	(7)	0	(7)	0	375,000	0	0	0	5,859	07/01/2044.	1.C FE.....
686087 SU 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		..	01/04/2021.	Direct.....		35,000	35,000	36,460	35,002	0	(2)	0	(2)	0	35,000	0	0	0	613	07/01/2036.	1.C FE.....
686087 VV 6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		..	01/04/2021.	Direct.....		115,000	115,000	111,610	114,999	0	1	0	1	0	115,000	0	0	0	1,984	01/01/2038.	1.C FE.....
686087 WV 5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		..	01/04/2021.	Direct.....		295,000	295,000	295,000	295,000	0	(0)	0	(0)	0	295,000	0	0	0	5,089	01/01/2033.	1.C FE.....
686087 YJ 0	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		..	01/04/2021.	Direct.....		190,000	190,000	205,208	190,012	0	(12)	0	(12)	0	190,000	0	0	0	4,275	01/01/2049.	1.C FE.....
68608N DG 4	OREGON ST HSG & CMNTY SVCS DEPT HSG REV.....		..	01/04/2021.	Direct.....		60,000	60,000	65,873	60,000	0	0	0	0	0	60,000	0	0	0	1,575	07/01/2028.	1.D FE.....
72316W ZE 0	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA.....		..	03/01/2021.	Call @ 100.00.....		265,000	265,000	270,409	268,467	0	(29)	0	(29)	0	268,438	0	(3,438)	(3,438)	1,061	01/01/2046.	1.A FE.....
83712D G4 2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		..	01/04/2021.	Direct.....		110,000	110,000	120,790	110,007	0	(7)	0	(7)	0	110,000	0	0	0	2,063	01/01/2050.	1.A FE.....
83712D WK 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		..	01/04/2021.	Direct.....		110,000	110,000	116,529	110,007	0	(7)	0	(7)	0	110,000	0	0	0	2,200	07/01/2043.	1.A FE.....
83712D XF 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		..	01/04/2021.	Direct.....		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,775	01/01/2032.	1.A FE.....
83712D XJ 0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		..	01/04/2021.	Direct.....		65,000	65,000	69,766	65,003	0	(3)	0	(3)	0	65,000	0	0	0	1,300	01/01/2047.	1.A FE.....
83755N DR 0	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....		..	02/11/2021.	Direct.....		60,000	60,000	65,471	60,000	0	0	0	0	0	60,000	0	0	0	476	05/01/2028.	1.C FE.....
83755N EU 2	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....		..	02/11/2021.	Direct.....		110,000	110,000	114,191	110,173	0	(173)	0	(173)	0	110,000	0	0	0	1,299	05/01/2032.	1.C FE.....
83755N EZ 1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....		..	02/11/2021.	Direct.....		170,000	170,000	176,326	170,057	0	(57)	0	(57)	0	170,000	0	0	0	220	11/01/2041.	1.C FE.....
83756C DH 5	SOUTH DAKOTA HSG DEV AUTH.....		..	02/11/2021.	Direct.....		60,000	60,000	63,236	60,042	0	(42)	0	(42)	0	60,000	0	0	0	118	11/01/2030.	1.A FE.....
83756C HG 3	SOUTH DAKOTA HSG DEV AUTH.....		..	02/11/2021.	Direct.....		640,000	640,000	640,000	640,000	0	0	0	0	0	640,000	0	0	0	2,366	11/01/2028.	1.A FE.....
83756C HX 6	SOUTH DAKOTA HSG DEV AUTH.....		..	02/11/2021.	Direct.....		155,000	155,000	163,262	155,104	0	(104)	0	(104)	0	155,000	0	0	0	340	05/01/2034.	1.A FE.....
83756C LL 7	SOUTH DAKOTA HSG DEV AUTH.....		..	02/11/2021.	Direct.....		205,000	205,000	223,200	205,142	0	(142)	0	(142)	0	205,000	0	0	0	306	11/01/2045.	1.A FE.....
83756C TC 9	SOUTH DAKOTA HSG DEV AUTH.....		..	02/11/2021.	Direct.....		405,000	405,000	441,620	405,375	0	(375)	0	(375)	0	405,000	0	0	0	476	11/01/2047.	1.A FE.....
83756C TX 3	SOUTH DAKOTA HSG DEV AUTH.....		..	02/11/2021.	Direct.....		225,000	225,000	239,087	225,148	0	(148)	0	(148)	0	225,000	0	0	0	304	05/01/2039.	1.A FE.....
88045R B7 6	TENNESSEE HSG DEV AGY.....		..	03/01/2021.	Direct.....		35,000	35,000	36,688	35,036	0	(36)	0	(36)	0	35,000	0	0	0	618	07/01/2045.	1.C FE.....
88045R C6 7	TENNESSEE HSG DEV AGY.....		..	03/01/2021.	Direct.....		60,000	60,000	60,000	60,000	0	(0)	0	(0)	0	60,000	0	0	0	1,065	07/01/2031.	1.C FE.....
88045R UR 1	TENNESSEE HSG DEV AGY.....		..	01/01/2021.	Direct.....		315,000	315,000	334,854	315,000	0	0	0	0	0	315,000	0	0	0	7,088	01/01/2028.	1.C FE.....
88045R WH 1	TENNESSEE HSG DEV AGY.....		..	01/01/2021.	Direct.....		335,000	335,000	347,137	335,000	0	0	0	0	0	335,000	0	0	0	7,538	07/01/2031.	1.B FE.....
880461 AR 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	03/01/2021.	Direct.....		40,000	40,000	36,388	39,951	0	49	0	49	0	40,000	0	0	0	735	01/01/2031.	1.B FE.....
880461 BP 2	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	03/01/2021.	Direct.....		25,000	25,000	26,598	25,026	0	(26)	0	(26)	0	25,000	0	0	0	508	07/01/2043.	1.B FE.....

SCHEDULE D - PART 4

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

QE05.6

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporar y Impairme nt Recogniz ed	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 Exchan ge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
880461	DN	5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	02/01/2021.	Direct.....		100,000	100,000	110,090	100,094	0	(94)	0	(94)	0	100,000	0	0	0	2,027	07/01/2045.	1.B FE.....
880461	G9	3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	03/01/2021.	Direct.....		160,000	160,000	173,725	160,169	0	(169)	0	(169)	0	160,000	0	0	0	2,809	01/01/2050.	1.B FE.....
880461	JR	0	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	03/01/2021.	Direct.....		735,000	735,000	691,451	733,844	0	1,156	0	1,156	0	735,000	0	0	0	12,155	07/01/2036.	1.B FE.....
880461	KB	3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	03/01/2021.	Direct.....		30,000	30,000	31,163	30,017	0	(17)	0	(17)	0	30,000	0	0	0	529	01/01/2047.	1.B FE.....
880461	NJ	3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	03/01/2021.	Direct.....		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	3,943	07/01/2032.	1.B FE.....
880461	NL	8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	03/01/2021.	Direct.....		70,000	70,000	74,990	70,053	0	(53)	0	(53)	0	70,000	0	0	0	1,413	07/01/2042.	1.B FE.....
880461	NP	9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	02/01/2021.	Direct.....		35,000	35,000	37,777	35,020	0	(20)	0	(20)	0	35,000	0	0	0	706	01/01/2042.	1.B FE.....
880461	PS	1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	03/01/2021.	Direct.....		95,000	95,000	94,184	94,975	0	25	0	25	0	95,000	0	0	0	1,777	07/01/2036.	1.B FE.....
880461	SC	3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	02/01/2021.	Direct.....		120,000	120,000	131,125	120,091	0	(91)	0	(91)	0	120,000	0	0	0	2,422	07/01/2048.	1.B FE.....
880461	XF	0	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	03/01/2021.	Direct.....		175,000	175,000	188,081	175,155	0	(155)	0	(155)	0	175,000	0	0	0	3,963	07/01/2049.	1.B FE.....
88275A	CW	8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....	..	03/01/2021.	Paydown.....		26,415	26,415	26,680	26,544	0	(129)	0	(129)	0	26,415	0	0	0	162	01/01/2032.	1.A FE.....
88275F	NV	7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	..	03/01/2021.	Call @ 100.00.....		60,000	60,000	60,893	60,607	0	(4)	0	(4)	0	60,603	0	(603)	(603)	98	03/01/2046.	1.B FE.....
88275F	NW	5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	..	03/01/2021.	Call @ 100.00.....		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	767	03/01/2046.	1.B FE.....
88275F	PA	1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	..	03/01/2021.	Paydown.....		74,245	74,245	72,088	72,273	0	1,972	0	1,972	0	74,245	0	0	0	285	09/01/2047.	1.B FE.....
88275F	SC	4	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	..	01/04/2021.	Direct.....		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	1	09/01/2035.	1.B FE.....
88275F	SC	4	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	..	02/01/2021.	Direct.....		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	3	09/01/2035.	1.B FE.....
88275L	AC	0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....	..	01/26/2021.	Call @ 100.00.....		2,969	2,969	2,969	2,969	0	0	0	0	0	2,969	0	0	0	(18)	07/01/2037.	1.A FE.....
88275L	AC	0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....	..	03/26/2021.	Call @ 100.00.....		6,650	6,650	6,650	6,650	0	0	0	0	0	6,650	0	0	0	49	07/01/2037.	1.A FE.....
88275L	AD	8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....	..	01/26/2021.	Call @ 100.00.....		2,969	2,969	2,969	2,969	0	0	0	0	0	2,969	0	0	0	6	07/01/2037.	1.A FE.....
88275L	AD	8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....	..	03/26/2021.	Call @ 100.00.....		6,650	6,650	6,650	6,650	0	0	0	0	0	6,650	0	0	0	33	07/01/2037.	1.A FE.....
91743P	DD	4	UTAH HSG CORP.....	..	03/23/2021.	Call @ 100.00.....		693,891	693,891	724,353	723,843	0	(91)	0	(91)	0	723,752	0	(29,861)	(29,861)	4,514	02/21/2050.	1.B FE.....
91743P	DE	2	UTAH HSG CORP.....	..	01/21/2021.	Paydown.....		64,298	64,298	66,679	66,646	0	(2,348)	0	(2,348)	0	64,298	0	0	0	188	03/21/2050.	1.B FE.....
91743P	DE	2	UTAH HSG CORP.....	..	03/21/2021.	Paydown.....		315,164	315,164	326,835	326,673	0	(11,509)	0	(11,509)	0	315,164	0	0	0	2,393	03/21/2050.	1.B FE.....
92812U	C3	0	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....	..	01/01/2021.	Maturity @ 100.00.....		2,925,000	2,925,000	2,859,188	2,925,000	0	0	0	0	0	2,925,000	0	0	0	27,056	01/01/2021.	1.A FE.....
92812U	C4	3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....	..	03/01/2021.	Paydown.....		416,525	416,525	416,525	416,525	0	0	0	0	0	416,525	0	0	0	2,398	10/25/2037.	1.A FE.....
92812U	Q5	0	VASHSG 2015 SERIES A A - RMBS.....	..	03/01/2021.	Paydown.....		261,951	261,951	262,309	261,951	0	(358)	0	(358)	0	261,951	0	0	0	1,517	06/25/2042.	1.A FE.....
92812U	Q7	6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....	..	03/25/2021.	Paydown.....		1,436,544	1,436,543	1,436,543	1,436,543	0	0	0	0	0	1,436,544	0	0	0	6,290	10/25/2049.	1.A FE.....
92812V	MA	1	VIRGINIA ST HSG DEV AUTH - MBS.....	..	03/01/2021.	Paydown.....		63,980	63,980	63,115	66,733	0	(2,753)	0	(2,753)	0	63,980	0	0	0	327	11/25/2039.	1.A FE.....
93978T	H4	4	WASHINGTON ST HSG FIN COMMN.....	..	03/01/2021.	Direct.....		75,000	75,000	82,631	75,080	0	(80)	0	(80)	0	75,000	0	0	0	11	12/01/2049.	1.A FE.....
93978T	QX	0	WASHINGTON ST HSG FIN COMMN.....	..	03/01/2021.	Direct.....		70,000	70,000	72,511	70,046	0	(46)	0	(46)	0	70,000	0	0	0	122	06/01/2037.	1.A FE.....
93978T	VD	8	WASHINGTON ST HSG FIN COMMN.....	..	03/01/2021.	Direct.....		55,000	55,000	58,165	55,041	0	(41)	0	(41)	0	55,000	0	0	0	38	12/01/2046.	1.A FE.....
93978T	WE	5	WASHINGTON ST HSG FIN COMMN.....	..	03/01/2021.	Direct.....		55,000	55,000	58,470	55,054	0	(54)	0	(54)	0	55,000	0	0	0	37	06/01/2039.	1.A FE.....
95662M	T8	3	WEST VIRGINIA ST HSG DEV FD.....	..	03/01/2021.	Call @ 100.00.....		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	435	11/01/2027.	1.A FE.....
97689Q	BZ	8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....	..	03/01/2021.	Direct.....		450,000	450,000	473,600	450,632	0	(632)	0	(632)	0	450,000	0	0	0	9,000	09/01/2045.	1.C FE.....
97689Q	DD	5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....	..	03/01/2021.	Call @ 100.00.....		115,000	115,000	118,870	115,073	0	(73)	0	(73)	0	115,000	0	0	0	2,013	03/01/2046.	1.C FE.....
97689Q	EF	9	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....	..	03/01/2021.	Direct.....		1,825,000	1,825,000	1,676,591	1,824,038	0	962	0	962	0	1,825,000	0	0	0	30,113	09/01/2036.	1.C FE.....
97689Q	FK	7	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....	..	03/01/2021.	Direct.....		940,000	940,000	1,019,656	941,174	0	(1,174)	0	(1,174)	0	940,000	0	0	0	18,800	03/01/2048.	1.C FE.....
98322Q	HV	2	WYOMING CMNTY DEV AUTH HSG REV.....	..	03/01/2021.	Direct.....		170,000	170,000	177,755	170,068	0	(68)	0	(68)	0	170,000	0	0	0	225	12/01/2044.	1.B FE.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari y 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 Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini strative Symbol
98322Q PM 3	WYOMING CMNTY DEV AUTH HSG REV.....			03/01/2021.	Direct.....		420,000	420,000	457,124	420,524	0	(524)	0	(524)	0	420,000	0	0	0	498	12/01/2046.	1.B FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						59,483,428	59,483,428	60,902,061	59,562,723	0	(38,597)	0	(38,597)	0	59,524,126	0	(40,698)	(40,698)	616,975	XXX	XXX
Bonds - Industrial and Miscellaneous																						
000366	AA	2		03/16/2021.	Paydown.....		4,075	4,075	4,075	4,075	0	0	0	0	4,075	0	0	0	32	05/16/2042.	2.B FE.....	
00038R	AA	4		03/16/2021.	Paydown.....		72,009	72,009	72,008	72,009	0	(1)	0	(1)	72,009	0	0	0	391	10/16/2039.	1.G FE.....	
000823	AA	2	C	03/18/2021.	Paydown.....		2,000,000	2,000,000	2,000,000	1,999,026	0	974	0	974	2,000,000	0	0	0	16,560	07/20/2029.	1.A FE.....	
000823	AC	8	C	03/18/2021.	Paydown.....		1,500,000	1,500,000	1,500,000	1,499,011	0	989	0	989	1,500,000	0	0	0	15,959	07/20/2029.	1.C FE.....	
00102D	AC	2		02/01/2021.	Paydown.....		300,257	300,257	300,257	300,257	0	0	0	0	300,257	0	0	0	2,653	11/02/2026.	1.A FE.....	
001406	AA	5	D	02/15/2021.	Paydown.....		841	841	841	631	210	(0)	0	210	841	0	0	0	3	02/15/2040.	3.C FE.....	
00175L	AJ	1		01/25/2021.	Call @ 100.00.....		622,000	622,000	622,000	621,710	0	15	0	15	621,725	0	275	275	3,011	07/25/2029.	1.C FE.....	
00175L	AL	6		01/27/2021.	Paydown.....		249,000	249,000	249,000	248,865	0	135	0	135	249,000	0	0	0	1,646	07/25/2029.	1.F FE.....	
00176J	AM	8		01/19/2021.	Paydown.....		829,000	829,000	829,000	1,005,037	0	(176,037)	0	(176,037)	829,000	0	0	0	3,875	04/16/2029.	1.C FE.....	
00176J	AP	1		01/19/2021.	Paydown.....		450,000	450,000	450,000	450,364	0	(364)	0	(364)	450,000	0	0	0	2,966	04/16/2029.	1.F FE.....	
00176J	AR	7		01/28/2021.	Paydown.....		450,000	450,000	450,000	450,074	0	(74)	0	(74)	450,000	0	0	0	4,346	04/16/2029.	2.C FE.....	
00214M	AA	1		03/15/2021.	Paydown.....		174,828	174,828	172,451	174,828	0	0	0	0	174,828	0	0	0	852	06/15/2044.	1.F FE.....	
00255U	AA	3		03/15/2021.	Paydown.....		23,029	23,029	23,029	23,029	0	0	0	0	23,029	0	0	0	85	01/17/2040.	1.G FE.....	
00443P	AA	7		03/25/2021.	Paydown.....		72,391	72,391	55,243	56,886	0	15,504	0	15,504	72,391	0	0	0	36	12/25/2036.	1.D FM.....	
006346	AS	9		03/15/2021.	Paydown.....		40,000	40,000	40,072	40,054	0	(54)	0	(54)	40,000	0	0	0	321	11/16/2048.	1.F FE.....	
00703Q	AD	4		03/25/2021.	Paydown.....		52,861	52,861	31,949	52,783	0	78	0	78	52,861	0	0	0	26	08/25/2036.	1.D FM.....	
01448Q	AA	8		02/01/2021.	Paydown.....		8,341	8,341	7,082	8,308	0	33	0	33	8,341	0	0	0	15	07/30/2034.	1.C FE.....	
01450B	AA	6		03/23/2021.	Paydown.....		417,781	417,781	390,756	417,006	0	775	0	775	417,781	0	0	0	548	12/23/2037.	1.F FE.....	
02149M	AB	5		03/01/2021.	Paydown.....		115,610	115,422	100,335	103,032	12,651	(73)	0	12,578	115,610	0	0	0	1,016	03/25/2037.	1.D FM.....	
02315Q	AA	6		03/30/2021.	Paydown.....		24	24	24	24	0	0	0	0	24	0	0	0	0	02/12/2023.	5.B GI.....	
02660L	AA	8		03/25/2021.	Paydown.....		10,518	10,518	6,984	10,464	0	54	0	54	10,518	0	0	0	5	10/25/2046.	1.D FM.....	
02660T	AR	4		03/01/2021.	Paydown.....		22,452	22,452	22,199	21,956	0	496	0	496	22,452	0	0	0	113	04/25/2044.	1.D FM.....	
02660T	EK	5		03/25/2021.	Paydown.....		47,119	47,119	44,100	47,010	0	109	0	109	47,119	0	0	0	61	09/25/2045.	1.D FM.....	
02665U	AA	3		03/01/2021.	Paydown.....		7,659	7,659	7,778	7,703	0	(44)	0	(44)	7,659	0	0	0	49	10/17/2036.	1.A FE.....	
02665X	AA	7		03/01/2021.	Paydown.....		67,685	67,685	68,335	67,910	0	(225)	0	(225)	67,685	0	0	0	415	12/18/2036.	1.A FE.....	
02666A	AA	6		03/01/2021.	Paydown.....		23,277	23,277	23,276	23,253	0	24	0	24	23,277	0	0	0	136	04/17/2052.	1.A FE.....	
02666B	AG	1		03/01/2021.	Direct.....		0	0	0	(0)	0	0	0	0	0	0	0	0	0	10/17/2052.	5.B GI.....	
03235T	AA	5		01/20/2021.	Paydown.....		1,579	1,579	480	480	0	1,099	0	1,099	1,579	0	0	0	12	12/20/2024.	5.B GI.....	
03674X	AC	0		02/10/2021.	Call @ 100.00.....		400,000	400,000	216,000	216,000	0	0	0	0	216,000	0	184,000	184,000	3,205	12/01/2022.	4.B FE.....	
03759C	AL	4		03/11/2021.	Paydown.....		1,200,000	1,200,000	1,200,000	1,199,605	0	395	0	395	1,200,000	0	0	0	20,962	10/21/2030.	1.C FE.....	
038413	AA	8		03/17/2021.	Paydown.....		337,076	337,076	337,014	337,016	0	61	0	61	337,076	0	0	0	927	07/17/2046.	1.F FE.....	
04002Q	AA	0		02/17/2021.	Paydown.....		162,636	162,636	162,636	162,636	0	0	0	0	162,636	0	0	0	318	11/16/2035.	1.A FE.....	
04544N	AD	6		03/25/2021.	Paydown.....		609,042	609,042	511,595	583,187	0	25,855	0	25,855	609,042	0	0	0	307	11/25/2036.	1.D FM.....	
05492A	AJ	0	C	01/25/2021.	Paydown.....		326,139	326,139	326,139	326,139	0	(0)	0	(0)	326,139	0	0	0	2,650	01/25/2029.	1.C FE.....	
05530M	AA	7		03/25/2021.	Paydown.....		97,305	94,173	72,084	96,684	0	621	0	621	97,305	0	0	0	34	01/25/2037.	1.D FM.....	

QE05.7

SCHEDULE D - PART 4

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

QE05.8

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporar y Impairme nt Recogniz ed	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 Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
05533N	AJ	3	BCAP 2010-RR12 1A9 - CMO/RMBS.....	C	03/01/2021.	Paydown.....		152,926	150,780	132,099	152,550	0	377	0	377	0	152,926	0	0	0	879	06/26/2037.	1.D FM.....
05545J	AJ	8	BCAP 15RR3 4A1 - CMO/RMBS.....	..	03/26/2021.	Paydown.....		169,640	169,640	151,404	165,205	0	4,435	0	4,435	0	169,640	0	0	0	77	02/25/2037.	1.D FM.....
05584A	AA	8	HGVGI 17A A - RMBS.....	..	03/25/2021.	Paydown.....		51,188	51,188	51,175	51,179	0	9	0	9	0	51,188	0	0	0	236	05/25/2029.	1.F FE.....
05586A	AA	6	BSPT 2018-FL4 A - CDO.....	..	01/15/2021.	Paydown.....		465,208	465,208	462,222	463,326	0	1,882	0	1,882	0	465,208	0	0	0	484	09/17/2035.	1.A FE.....
05586A	AA	6	BSPT 2018-FL4 A - CDO/CMBS.....	..	03/15/2021.	Paydown.....		659,008	659,008	654,777	656,341	0	2,666	0	2,666	0	659,008	0	0	0	1,747	09/17/2035.	1.A FE.....
05596*	AA	7	BTC HOLDINGS FUND I, LLC - CDO.....	..	03/16/2021.	Various.....		2,585,971	2,585,971	2,585,971	2,585,971	0	0	0	0	0	2,585,971	0	0	0	28,946	03/25/2027.	1.B FE.....
05605G	AJ	1	B2R 2015-2 B - RMBS.....	..	03/01/2021.	Paydown.....		948,766	948,766	977,213	948,766	0	(0)	0	(0)	0	948,766	0	0	0	13,464	11/18/2048.	1.D FE.....
05946X	H5	5	BAFC 2005-H 2A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		67,964	69,318	59,310	67,818	0	146	0	146	0	67,964	0	0	0	335	11/20/2035.	1.D FM.....
05946X	YV	9	BAFC 2005-F 2A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		9,898	10,118	9,428	9,889	0	9	0	9	0	9,898	0	0	0	51	09/20/2035.	1.D FM.....
059475	AG	8	BOAA 2007-2 2A2 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		66,213	72,591	61,898	65,769	0	444	0	444	0	66,213	0	0	0	854	06/25/2037.	1.D FM.....
05949C	KS	4	BOAMS 2005-J 2A3 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		2,711	2,801	2,737	2,410	301	1	0	302	0	2,711	0	0	0	11	11/25/2035.	1.D FM.....
05949C	PP	5	BOAMS 2005-L 4A1 - CMO/RMBS.....	..	01/01/2021.	Paydown.....		4,653	4,680	4,429	4,408	0	246	0	246	0	4,653	0	0	0	0	01/25/2036.	3.B FM.....
05949C	PP	5	BOAMS 2005-L 4A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		9,210	9,361	8,858	8,815	0	395	0	395	0	9,210	0	0	0	63	01/25/2036.	1.D FM.....
05951U	AC	5	BAFC 2006-8T2 A2 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		1,218	1,204	922	1,215	0	3	0	3	0	1,218	0	0	0	9	10/25/2036.	1.D FM.....
059522	AU	6	BAFC 2007-C 1A2 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		72,964	79,860	73,028	72,880	0	84	0	84	0	72,964	0	0	0	358	05/20/2036.	1.D FM.....
05952G	AT	8	BAFC 2007-D 3A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		7,110	7,360	7,213	7,107	0	3	0	3	0	7,110	0	0	0	47	06/20/2037.	1.D FM.....
05952G	AV	3	BAFC 2007-D 3A3 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		10,633	11,007	10,787	10,628	0	5	0	5	0	10,633	0	0	0	70	06/20/2037.	1.D FM.....
05953Y	AH	4	BAFC 2007-4 A1B - RMBS.....	..	03/01/2021.	Paydown.....		21,219	21,071	6,946	21,151	0	67	0	67	0	21,219	0	0	0	178	05/26/2037.	1.D FM.....
05990E	AD	2	BAFC 2012-R6 2A2 - CMO/RMBS.....	..	03/26/2021.	Paydown.....		26,303	23,186	20,177	26,170	0	133	0	133	0	26,303	0	0	0	20	07/28/2036.	1.D FM.....
07384M	S8	6	BSARM 2004-5 3A - CMO/RMBS.....	..	03/01/2021.	Paydown.....		131	131	133	132	0	(1)	0	(1)	0	131	0	0	0	1	07/25/2034.	1.D FM.....
07384Y	KF	2	BSABS 2003-AC4 A - RMBS.....	..	03/01/2021.	Paydown.....		48,971	48,971	49,491	48,980	0	(9)	0	(9)	0	48,971	0	0	0	401	09/25/2033.	1.D FM.....
07386H	QZ	7	BALTA 2005-2 2A3 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		64,019	62,662	53,715	63,929	0	91	0	91	0	64,019	0	0	0	463	04/25/2035.	1.D FM.....
11042A	AA	2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-.....	C	03/20/2021.	Paydown.....		91,251	91,251	91,404	91,324	0	(72)	0	(72)	0	91,251	0	0	0	1,055	12/20/2025.	1.F FE.....
11134L	AF	6	BROADCOM CORP.....	..	03/31/2021.	EXCHANGE.....		6,555,720	6,000,000	5,993,760	5,997,128	0	221	0	221	0	5,997,349	0	558,371	558,371	200,583	01/15/2024.	2.C FE.....
12189P	AL	6	BNSF RAILWAY CO PASS THROUGH TRUST - ABS.....	..	01/15/2021.	Paydown.....		20,941	20,941	20,941	21,537	0	(596)	0	(596)	0	20,941	0	0	0	622	01/15/2022.	1.B FE.....
12327F	AA	5	BJETS 201 A - ABS.....	..	03/16/2021.	Paydown.....		180,377	180,377	180,374	180,374	0	3	0	3	0	180,377	0	0	0	948	11/15/2035.	1.G FE.....
12479R	AB	3	CAUTO 2014-1 A - ABS.....	..	03/15/2021.	Paydown.....		10,635	10,635	10,628	10,634	0	1	0	1	0	10,635	0	0	0	65	10/17/2044.	1.E FE.....
12479R	AE	7	CAUTO 2017-1 A2 - ABS.....	..	03/15/2021.	Paydown.....		4,176	4,176	4,206	4,194	0	(19)	0	(19)	0	4,176	0	0	0	29	04/15/2047.	1.E FE.....
12489W	QE	7	CBASS 2005-CB8 AF3 - RMBS.....	..	03/01/2021.	Paydown.....		107,047	107,047	103,300	104,947	0	2,100	0	2,100	0	107,047	0	0	0	494	12/25/2035.	1.D FM.....
12510H	AA	8	CAUTO 2020-1 A1 - ABS.....	..	03/15/2021.	Paydown.....		19,769	19,769	19,764	19,764	0	5	0	5	0	19,769	0	0	0	74	02/15/2050.	1.A FE.....
12510H	AB	6	CAUTO 2020-1 A2 - ABS.....	..	03/15/2021.	Paydown.....		15,376	15,376	15,373	15,373	0	2	0	2	0	15,376	0	0	0	65	02/15/2050.	1.A FE.....
12510H	AC	4	CAUTO 2020-1 A3 - ABS.....	..	03/15/2021.	Paydown.....		16,474	16,474	16,462	16,463	0	11	0	11	0	16,474	0	0	0	90	02/15/2050.	1.A FE.....
12529K	AA	0	CFMT 21GRN1 A - RMBS.....	..	03/01/2021.	Paydown.....		393,767	393,767	393,764	0	0	4	0	4	0	393,767	0	0	0	373	03/20/2041.	1.D FE.....
12529L	AA	8	CFMT 2020-HB4 A - RMBS.....	..	03/25/2021.	Paydown.....		2,017,666	2,017,666	2,017,665	2,017,664	0	1	0	1	0	2,017,666	0	0	0	3,198	12/26/2030.	1.A FE.....
12530M	AB	1	SORT 2020-1 A2 - ABS.....	..	03/15/2021.	Paydown.....		11,870	11,870	11,864	11,864	0	6	0	6	0	11,870	0	0	0	33	07/15/2060.	1.D FE.....
125431	AH	9	CWHL 2006-HYB4 2A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		32,963	33,210	13,820	32,786	0	176	0	176	0	32,963	0	0	0	234	06/20/2036.	1.D FM.....
12563L	AS	6	CLIF 203 A - ABS.....	..	03/18/2021.	Paydown.....		56,667	56,667	56,655	56,655	0	12	0	12	0	56,667	0	0	0	190	10/18/2045.	1.F FE.....
12641P	CJ	1	CSMC 2009-R 9A4 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		30,379	30,379	15,011	30,202	0	177	0	177	0	30,379	0	0	0	131	09/27/2038.	1.D FM.....

SCHEDULE D - PART 4

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

QE05.9

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's 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, NAIC Designation Modifier and SVO Administrative Symbol
12641P	CK	8	CSMC 2009-R 9A5 - CMO/RMBS.....	..	02/01/2021.	Paydown.....		0	2,638	0	0	0	0	0	0	0	0	0	0	0	14	09/27/2038.	1.D FM.....
12641Q	AA	0	CSMC 2009-7R 3A3 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		3,690	3,717	1,535	3,687	0	0	0	3	0	3,690	0	0	0	43	09/26/2037.	1.D FM.....
12641Q	AF	9	CSMC 2009-7R 4A2 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		71,975	71,975	55,415	71,537	0	439	0	439	0	71,975	0	0	0	912	07/26/2037.	1.D FM.....
12641Q	AJ	1	CSMC 2009-7R 4A5 - CMO/RMBS.....	..	01/01/2021.	Paydown.....		0	71	0	0	0	0	0	0	0	0	0	0	0	0	07/26/2037.	1.D FM.....
12641Q	AJ	1	CSMC 2009-7R 4A5 - CMO/RMBS.....	..	01/01/2021.	Paydown.....		0	94	0	(25)	25	0	0	25	0	0	0	0	0	1	07/26/2037.	5.B FM.....
12641Q	BF	8	CSMC 2009-7R 7A4 - CMO/RMBS.....	..	03/25/2021.	Paydown.....		0	220	33	(3)	0	3	0	3	0	0	0	0	0	2	12/26/2036.	1.D FM.....
12641Q	CR	1	CSMC 2009-7R 124 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		8,246	8,246	8,246	8,241	0	5	0	5	0	8,246	0	0	0	76	01/26/2036.	1.D FM.....
12641Q	CS	9	CSMC 2009-7R 125 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		0	3	1	0	0	0	0	0	0	0	0	0	0	0	01/26/2036.	1.D FM.....
12641Q	DH	2	CSMC 2009-7R 146 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		47,323	47,323	30,931	47,231	0	92	0	92	0	47,323	0	0	0	171	04/26/2037.	1.D FM.....
12641Q	DM	1	CSMC 2009-7R 151 - CMO/RMBS.....	..	01/25/2021.	Paydown.....		15,122	15,122	13,636	13,892	0	1,230	0	1,230	0	15,122	0	0	0	93	04/26/2037.	1.D FM.....
12641Q	DN	9	CSMC 2009-7R 152 - CMO/RMBS.....	..	03/25/2021.	Paydown.....		8,309	8,309	2,900	8,149	0	160	0	160	0	8,309	0	0	0	123	04/26/2037.	1.D FM.....
12641Q	DP	4	CSMC 2009-7R 153 - CMBS/RMBS.....	..	01/01/2021.	Paydown.....		0	57	16	0	0	0	0	0	0	0	0	0	0	0	04/26/2037.	1.D FM.....
12641Q	DP	4	CSMC 2009-7R 153 - CMBS/RMBS.....	..	02/01/2021.	Paydown.....		0	745	208	(2)	0	2	0	2	0	0	0	0	0	7	04/26/2037.	1.D FM.....
12641Q	EB	4	CSMC 2009-7R 172 - CMO/RMBS.....	..	03/25/2021.	Paydown.....		62,509	62,509	8,379	60,964	0	1,545	0	1,545	0	62,509	0	0	0	13	03/25/2037.	1.D FM.....
12641Q	EE	8	CSMC 2009-7R 175 - CMO/RMBS.....	..	03/24/2021.	Adjustment.....		0	0	0	(146)	0	0	0	0	0	(146)	0	146	146	0	03/25/2037.	1.D FM.....
12641Q	EL	2	CSMC 2009-7R 182 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		111,580	111,580	111,580	111,528	0	52	0	52	0	111,580	0	0	0	350	03/26/2037.	1.D FM.....
12647H	BC	9	CSMC 2013-8R 4A2 - CMO/RMBS.....	..	03/25/2021.	Paydown.....		76,735	76,795	55,739	76,349	0	386	0	386	0	76,735	0	0	0	25	12/30/2036.	1.D FM.....
126670	CJ	5	CWL 2005-11 AF4 - RMBS.....	..	03/01/2021.	Paydown.....		179,720	179,720	98,679	175,148	0	4,572	0	4,572	0	179,720	0	0	0	1,329	03/27/2034.	1.D FM.....
12667F	SE	1	CWALT 2005-6CB 1A3 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		164,771	164,897	149,380	164,806	0	(36)	0	(36)	0	164,771	0	0	0	1,584	04/25/2035.	1.D FM.....
12667F	RE	7	CWALT 2004-J6 1A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		57,723	57,723	58,588	57,855	0	(132)	0	(132)	0	57,723	0	0	0	486	08/25/2024.	1.D FM.....
12667F	UV	5	CWALT 2004-J10 1A2 - CMO/RMBS.....	..	03/25/2021.	Paydown.....		0	0	433,566	0	0	(0)	0	(0)	0	0	0	0	0	1,388	10/25/2034.	1.F FE.....
12667F	VF	9	CWALT 2004-J10 4B1 - CMO/RMBS.....	..	02/01/2021.	Paydown.....		377	377	384	380	0	(3)	0	(3)	0	377	0	0	0	4	10/25/2034.	2.B FM.....
12667F	VF	9	CWALT 2004-J10 4B1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		808	808	822	814	0	(6)	0	(6)	0	808	0	0	0	8	10/25/2034.	2.B FM.....
12668A	4C	6	CWALT 2005-IM1 A2 - RMBS.....	..	03/25/2021.	Paydown.....		8,769	6,662	0	8,616	0	153	0	153	0	8,769	0	0	0	35	01/25/2036.	1.D FM.....
12668B	YA	5	CWALT 2006-7CB 1A9 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		6,851	6,475	1,151	6,834	0	17	0	17	0	6,851	0	0	0	60	05/25/2036.	1.D FM.....
126694	D5	4	CWHL 2006-HYB2 3A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		3,479	3,479	3,047	3,463	0	16	0	16	0	3,479	0	0	0	21	04/22/2036.	1.D FM.....
126694	HN	1	CWHL 2005-25 A9 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		2,225	2,225	1,477	2,225	0	(1)	0	(1)	0	2,225	0	0	0	23	11/25/2035.	1.D FM.....
126694	QJ	0	CWHL 2005-HYB8 4A1 - CMO/RMBS.....	..	02/01/2021.	Paydown.....		71,920	60,584	54,999	71,844	0	77	0	77	0	71,920	0	0	0	285	12/20/2035.	1.D FM.....
126694	UJ	5	CWHL 2005-31 1A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		8,118	8,118	7,025	8,084	0	34	0	34	0	8,118	0	0	0	34	01/25/2036.	1.D FM.....
12669F	V8	3	CWHL 2004-HYB4 3A - CMO/RMBS.....	..	03/01/2021.	Paydown.....		31,138	31,138	31,186	30,916	0	222	0	222	0	31,138	0	0	0	100	09/20/2034.	1.D FM.....
12669F	VH	3	CWHL 2004-6 2A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		13,017	13,017	13,041	12,807	0	210	0	210	0	13,017	0	0	0	80	05/25/2034.	1.D FM.....
12669G	BY	6	CWHL 2004-HYB7 1A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		25,461	25,461	25,572	24,303	0	1,158	0	1,158	0	25,461	0	0	0	86	11/20/2034.	1.D FM.....
12669G	BZ	3	CWHL 2004-HYB7 1A2 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		36,722	36,722	36,882	34,951	0	1,771	0	1,771	0	36,722	0	0	0	125	11/20/2034.	1.D FM.....
12673P	AH	8	CA INC.....	..	01/20/2021.	Tender Offer.....		3,143,400	3,000,000	2,999,484	2,999,951	0	1	0	1	0	2,999,952	0	48	48	189,900	08/15/2022.	2.C FE.....
12803P	AB	4	CAJUN 2017-1 A2 - RMBS.....	..	02/20/2021.	Paydown.....		15,000	15,000	14,884	14,958	0	42	0	42	0	15,000	0	0	0	244	08/20/2047.	2.C FE.....
14576A	AA	0	CARM 201 A1 - RMBS.....	..	03/15/2021.	Paydown.....		17,500	17,500	17,493	17,493	0	7	0	7	0	17,500	0	0	0	59	12/15/2050.	1.A FE.....
14576A	AB	8	CARM 201 A2 - RMBS.....	..	03/15/2021.	Paydown.....		2,200	2,200	2,199	2,199	0	1	0	1	0	2,200	0	0	0	9	12/15/2050.	1.A FE.....
14576A	AC	6	CARM 201 A3 - RMBS.....	..	03/15/2021.	Paydown.....		1,562	1,563	1,562	1,562	0	1	0	1	0	1,562	0	0	0	8	12/15/2050.	1.F FE.....

SCHEDULE D - PART 4

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

QE05.10

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
14855J AB 1	CLAST 161 A - ABS.....		..	03/15/2021.	Paydown.....		228,060	228,060	227,805	227,860	0	199	0	199	0	228,060	0	0	0	1,416	08/15/2041.	1.G FE.....
14856G AA 8	CLAST 2021-1 A - ABS.....		..	03/15/2021.	Paydown.....		281,591	281,591	281,584	0	0	8	0	8	0	281,591	0	0	0	1,283	01/15/2046.	1.F FE.....
15137K AN 9	CECLO 24R B2R - CDO.....		..	02/18/2021.	Call @ 100.00.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	32,702	10/15/2026.	1.F FE.....
15673L AA 5	CERB XXI A - CDO.....		C	01/15/2021.	Paydown.....		1,056,454	1,056,454	1,056,454	1,056,003	0	452	0	452	0	1,056,454	0	0	0	4,554	10/15/2027.	1.A FE.....
15674@ AA 9	CERBERUS SWC II TL L+225 11/20/2026.....		..	01/07/2021.	Direct.....		730,000	730,000	727,287	737,928	0	48	0	48	0	730,000	0	0	0	54	11/20/2026.	5.B GI.....
15674@ AA 9	CERBERUS SWC II TL L+225 11/20/2026.....		..	02/23/2021.	Direct.....		1,100,000	1,100,000	1,099,169	224,964	0	1,057	0	1,057	0	1,100,000	0	0	0	1,518	11/20/2026.	1.C Z.....
16159W AC 8	CHASE 2019-1 A3 - CMO/RMBS.....		..	03/01/2021.	Paydown.....		500,237	500,237	512,117	511,500	0	(11,263)	0	(11,263)	0	500,237	0	0	0	3,074	03/25/2050.	1.D FM.....
16162W PV 5	CHASE 2005-A2 1A1 - CMO/RMBS.....		..	03/01/2021.	Paydown.....		6,256	5,940	4,441	6,226	0	31	0	31	0	6,256	0	0	0	29	01/25/2036.	1.D FM.....
16162X AD 9	CHASE 2006-S3 1A4 - CMO/RMBS.....		..	03/25/2021.	Paydown.....		10,317	10,317	7,412	10,352	0	(35)	0	(35)	0	10,317	0	0	0	93	11/25/2036.	1.D FM.....
161630 BA 5	CHASE 2007-A1 101 - CMO/RMBS.....		..	01/01/2021.	Paydown.....		4,491	4,491	4,348	4,491	0	0	0	0	0	4,491	0	0	0	0	02/25/2037.	1.D FM.....
16165Y AV 4	CFLX 2007-M1 2F6 - RMBS.....		..	03/01/2021.	Paydown.....		196,344	181,099	157,166	195,738	0	606	0	606	0	196,344	0	0	0	1,672	08/25/2037.	1.D FM.....
17181C AA 6	CIMLT 181 A - RMBS.....		..	03/20/2021.	Paydown.....		67,309	67,309	67,309	67,306	0	4	0	4	0	67,309	0	0	0	159	03/20/2043.	1.C FE.....
17307G 4H 8	CMLTI 2006-WF1 A2C - RMBS.....		..	03/01/2021.	Paydown.....		4,437	4,437	0	4,419	0	18	0	18	0	4,437	0	0	0	27	03/25/2036.	1.D FM.....
17307G TY 4	CMLTI 2005-3 4A1 - CMO/RMBS.....		..	03/01/2021.	Paydown.....		114,606	115,783	102,260	114,610	0	(4)	0	(4)	0	114,606	0	0	0	628	08/25/2035.	1.D FM.....
17307G VN 5	CMLTI 2005-WF2 AF7 - RMBS.....		..	03/01/2021.	Paydown.....		5,481	5,481	0	5,455	0	27	0	27	0	5,481	0	0	0	40	08/25/2035.	1.D FM.....
17309A AD 1	CMALT 2006-A1 1A4 - CMO/RMBS.....		..	01/01/2021.	Paydown.....		11,880	12,129	11,532	11,880	0	0	0	0	0	11,880	0	0	0	0	04/25/2036.	3.B FM.....
17309A AD 1	CMALT 2006-A1 1A4 - CMO/RMBS.....		..	03/01/2021.	Paydown.....		6,338	6,801	6,466	6,327	0	11	0	11	0	6,338	0	0	0	143	04/25/2036.	1.D FM.....
17312V AA 6	CMLTI 2007-6 11A - CMO/RMBS.....		..	03/01/2021.	Paydown.....		5,098	5,598	1,953	4,984	0	113	0	113	0	5,098	0	0	0	36	03/25/2037.	1.D FM.....
18976G AR 7	CMALT 2007-A6 A16 - CMO/RMBS.....		..	03/01/2021.	Paydown.....		59,297	62,251	36,139	59,161	0	137	0	137	0	59,297	0	0	0	658	06/25/2037.	1.D FM.....
193051 AA 7	COLD 2020-ICE5 A - CMBS.....		..	02/15/2021.	Paydown.....		127,571	127,571	127,571	127,571	0	0	0	0	0	127,571	0	0	0	229	11/16/2037.	1.D FM.....
19421U AA 2	CASL 2019-A A1 - ABS.....		..	03/25/2021.	Paydown.....		48,010	48,010	47,778	47,790	0	220	0	220	0	48,010	0	0	0	119	12/28/2048.	1.C FE.....
19687Y AA 3	COLT 2020-RPL1 A1 - RMBS.....		..	03/01/2021.	Paydown.....		125,589	125,589	125,589	125,588	0	0	0	0	0	125,589	0	0	0	263	01/26/2065.	1.A FE.....
20267U AA 7	CBSLT 2016-B A1 - ABS.....		..	03/25/2021.	Paydown.....		63,145	63,145	63,128	63,132	0	13	0	13	0	63,145	0	0	0	271	10/25/2040.	1.A FE.....
21075W CJ 2	CONHE 1996-1 A7 - RMBS.....		..	03/01/2021.	Paydown.....		291	291	54	289	0	2	0	2	0	291	0	0	0	6	03/15/2027.	1.D FM.....
21872M AA 0	CAFL 182 A - CMBS.....		..	03/01/2021.	Paydown.....		94,604	94,604	94,604	94,598	0	6	0	6	0	94,604	0	0	0	731	11/15/2052.	1.A FE.....
21872N AA 8	CAFL 2019-3 A - CMBS.....		..	01/01/2021.	Paydown.....		19,135	19,135	19,135	19,134	0	1	0	1	0	19,135	0	0	0	44	10/17/2052.	1.A FE.....
21872N AA 8	CAFL 2019-3 A - CMBS.....		..	03/01/2021.	Paydown.....		826,619	826,619	826,598	826,581	0	39	0	39	0	826,619	0	0	0	11,437	10/17/2052.	1.A FE.....
23242L AB 9	CWHEL 2006-F 2A1 - RMBS.....		..	03/15/2021.	Paydown.....		22,244	22,244	15,543	22,219	0	25	0	25	0	22,244	0	0	0	10	07/15/2036.	1.D FM.....
233046 AH 4	DNKN 2017-1 AII - RMBS.....		..	02/20/2021.	Paydown.....		7,500	7,500	7,496	7,498	0	2	0	2	0	7,500	0	0	0	0	11/20/2047.	1.C FE.....
233046 AJ 0	DNKN 2019-1 A2I - RMBS.....		..	02/20/2021.	Paydown.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	0	05/20/2049.	2.B FE.....
233046 AM 3	DNKN 2019-1 A23 - RMBS.....		..	02/20/2021.	Paydown.....		10,625	10,625	11,033	10,972	0	(347)	0	(347)	0	10,625	0	0	0	106	05/20/2049.	1.C FE.....
23342K AC 8	DRB 2017-A A2B - ABS.....		..	03/25/2021.	Paydown.....		135,822	135,822	132,819	133,641	0	2,181	0	2,181	0	135,822	0	0	0	702	05/27/2042.	1.A FE.....
25150M AC 0	DBALT 2007-RAMP1 A2 - RMBS.....		..	03/25/2021.	Paydown.....		24,779	24,779	19,513	21,490	0	3,289	0	3,289	0	24,779	0	0	0	44	12/25/2036.	1.D FM.....
251510 DP 5	DBALT 2005-2 1A7 - CMO/RMBS.....		..	03/01/2021.	Paydown.....		93,551	93,550	94,106	87,286	0	6,264	0	6,264	0	93,551	0	0	0	802	04/25/2035.	1.D FM.....
251510 DQ 3	DBALT 2005-2 2A1 - CMO/RMBS.....		..	03/25/2021.	Paydown.....		29	29	25	29	0	0	0	0	0	29	0	0	0	0	04/25/2035.	1.D FM.....
251510 MD 2	DBALT 2006-AB1 A1A - RMBS.....		..	03/01/2021.	Paydown.....		8,517	8,388	98	8,483	0	34	0	34	0	8,517	0	0	0	98	02/25/2036.	1.D FM.....
25216A AC 2	DEXT 2020-1 A - ABS.....		..	03/15/2021.	Paydown.....		109,011	109,011	109,009	109,009	0	2	0	2	0	109,011	0	0	0	261	02/16/2027.	1.D FE.....
26208L AA 2	HONK 2018-1 A2 - RMBS.....		..	01/20/2021.	Paydown.....		2,500	2,500	2,500	2,500	0	(0)	0	(0)	0	2,500	0	0	0	30	04/20/2048.	2.C FE.....
26224H AE 7	DRUGC 2017-1 A2 - ABS.....		C	01/15/2021.	Paydown.....		294,468	294,468	294,419	294,467	0	0	0	0	0	294,468	0	0	0	2,650	04/15/2027.	2.B FE.....

SCHEDULE D - PART 4

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

QE05.11

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporar y Impairme nt Recogniz ed	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 Exchan ge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
26829C	AZ	0	GLGU 2015-7 AX - CDO.....	..	01/20/2021.	Paydown.....		50,000	50,000	49,969	49,947	0	53	0	53	0	50,000	0	0	0	117	04/22/2030.	1.A FE.....
26848*	AA	9	EDX/GE VII CTL 3.29 01/15/2030.....	..	01/15/2021.	Paydown.....		208,974	208,974	208,974	208,974	0	0	0	0	0	208,974	0	0	0	1,719	01/15/2030.	2.A
26857E	AA	6	ELFI 19A A - ABS.....	..	03/25/2021.	Paydown.....		391,503	391,503	391,422	391,429	0	73	0	73	0	391,503	0	0	0	1,640	03/25/2044.	1.A FE.....
28852E	AA	7	ECLO II A - CDO.....	..	02/16/2021.	Paydown.....		116,828	116,828	116,828	116,761	0	67	0	67	0	116,828	0	0	0	574	02/15/2029.	1.A FE.....
28852L	AA	1	ECLO III A1 - CDO.....	..	01/20/2021.	Paydown.....		30,350	30,350	30,350	30,352	0	(2)	0	(2)	0	30,350	0	0	0	145	07/22/2030.	1.A FE.....
28852L	AE	3	ECLO III A2 - CDO.....	..	01/20/2021.	Paydown.....		60,699	60,699	60,699	60,691	0	8	0	8	0	60,699	0	0	0	690	07/22/2030.	1.A FE.....
29445U	AB	1	EQLS 2007-1 A2B - RMBS.....	..	03/25/2021.	Paydown.....		182,309	182,309	151,487	161,411	0	20,898	0	20,898	0	182,309	0	0	0	93	04/25/2037.	1.D FM.....
29977A	A*	6	EVERCORE INC.....	..	03/26/2021.	Maturity @ 100.00.....		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	61,000	03/30/2021.	2.B
30069L	AA	6	XAN 2019-RS07 A - CDO/CMBS.....	C	03/17/2021.	Paydown.....		182,814	182,814	182,814	182,814	0	0	0	0	0	182,814	0	0	0	422	04/17/2036.	1.A FE.....
30070R	AA	0	XAN 20RS08 A - CDO/CMBS.....	C	03/16/2021.	Paydown.....		139,791	139,791	139,791	139,791	0	0	0	0	0	139,791	0	0	0	447	03/16/2035.	1.A FE.....
30256W	AA	5	FDF 1 A - CDO.....	C	02/18/2021.	Paydown.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	35,200	11/12/2030.	1.A FE.....
30256W	AB	3	FDF 1 B - CDO.....	C	02/18/2021.	Call @ 100.00.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	44,000	11/12/2030.	1.C FE.....
31737V	AA	4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A.....	..	01/01/2021.	Paydown.....		112,454	112,454	111,558	111,595	0	859	0	859	0	112,454	0	0	0	160	07/25/2030.	1.A FE.....
31737V	AA	4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A.....	..	03/01/2021.	Paydown.....		96,519	96,519	95,750	95,782	0	737	0	737	0	96,519	0	0	0	340	07/25/2030.	1.A FE.....
317579	AA	8	FINS 151 A - ABS.....	..	01/30/2021.	Paydown.....		215,190	215,190	215,190	215,236	0	(46)	0	(46)	0	215,190	0	0	0	2,690	07/30/2026.	1.B FE.....
32027L	AE	5	FFML 2006-FF14 A5 - RMBS.....	..	03/25/2021.	Paydown.....		246,414	246,414	217,838	231,347	0	15,067	0	15,067	0	246,414	0	0	0	125	10/25/2036.	1.D FM.....
32051G	EZ	4	FHAMS 2004-AA7 1A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		12,349	12,349	10,497	10,462	0	1,887	0	1,887	0	12,349	0	0	0	45	02/25/2035.	1.D FM.....
32051G	XQ	3	FHASI 2005-AR5 2A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		31,202	31,202	28,832	30,961	0	241	0	241	0	31,202	0	0	0	205	11/25/2035.	1.D FM.....
32113J	CG	8	FNLC 2005-4 A4 - RMBS.....	..	03/25/2021.	Paydown.....		432,299	432,299	369,750	406,563	0	25,735	0	25,735	0	432,299	0	0	0	633	02/25/2036.	1.D FM.....
337930	AC	5	FLAGSTAR BANCORP INC.....	..	01/22/2021.	Call @ 100.00.....		2,053,000	2,000,000	1,999,980	2,000,015	0	(2)	0	(2)	0	2,000,013	0	(13)	(13)	116,632	07/15/2021.	2.A FE.....
34417Q	AA	6	FOCUS 2018-1 A2 - RMBS.....	..	01/30/2021.	Paydown.....		7,500	7,500	7,500	7,501	0	(1)	0	(1)	0	7,500	0	0	0	97	10/30/2048.	2.B FE.....
34960Y	AE	2	FCO VII A1F - CDO.....	..	03/15/2021.	Paydown.....		175,905	175,905	175,905	175,918	0	(14)	0	(14)	0	175,905	0	0	0	1,671	12/15/2028.	1.A FE.....
34960Y	AQ	5	FCO VII ATR - CDO.....	..	03/15/2021.	Paydown.....		263,857	263,857	263,857	263,857	0	0	0	0	0	263,857	0	0	0	1,198	12/15/2028.	1.A FE.....
35040U	AA	9	FFIN 2017-1 A - ABS.....	..	03/15/2021.	Paydown.....		110,821	110,821	110,805	110,816	0	5	0	5	0	110,821	0	0	0	603	07/15/2033.	1.C FE.....
35041J	AA	3	FFIN 2019-1 A - ABS.....	..	03/15/2021.	Paydown.....		323,269	323,269	323,219	320,486	0	2,783	0	2,783	0	323,269	0	0	0	2,081	11/15/2034.	1.C FE.....
360271	AK	6	FULTON FINANCIAL CORP.....	..	03/30/2021.	Tender Offer.....		3,529,969	3,423,000	3,409,821	3,419,660	0	659	0	659	0	3,420,319	0	2,681	2,681	157,253	03/16/2022.	2.A FE.....
361856	DX	2	GMACM 2004-HE5 A5 - RMBS.....	..	03/01/2021.	Paydown.....		26,455	26,455	0	18,862	0	7,593	0	7,593	0	26,455	0	0	0	228	09/25/2034.	1.D FM.....
36185M	AJ	1	GMACM 2005-AF1 A2 - CMO/RMBS.....	..	03/25/2021.	Paydown.....		17,092	18,857	13,975	16,988	0	104	0	104	0	17,092	0	0	0	21	07/25/2035.	1.D FM.....
3622EA	AA	8	GSAA 2007-3 1AA - RMBS.....	..	03/25/2021.	Paydown.....		18,491	18,491	12,262	18,378	0	113	0	113	0	18,491	0	0	0	25	03/25/2037.	1.D FM.....
362341	7S	2	GSR 2006-1F 4A1 - CMO/RMBS.....	..	02/01/2021.	Paydown.....		60,304	84,804	75,340	60,349	0	(45)	0	(45)	0	60,304	0	0	0	777	02/25/2036.	2.B FM.....
362341	7S	2	GSR 2006-1F 4A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		138,813	141,351	125,576	138,901	0	(88)	0	(88)	0	138,813	0	0	0	1,480	02/25/2036.	2.B FM.....
36242D	BZ	5	GSR 2004-9 B1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		8,460	8,460	8,217	8,251	0	208	0	208	0	8,460	0	0	0	41	08/25/2034.	1.D FM.....
36242D	PG	2	GSR 2004-14 3A2 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		28,435	28,435	27,999	27,657	0	778	0	778	0	28,435	0	0	0	182	12/25/2034.	1.D FM.....
36242D	UQ	4	GSR 2005-AR1 4A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		7,048	7,048	6,854	6,690	0	258	0	258	0	7,048	0	0	0	26	01/25/2035.	1.D FM.....
36242D	VY	6	GSR 2005-AR1 4A2 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		917	917	871	864	0	54	0	54	0	917	0	0	0	3	01/25/2035.	1.D FM.....
36655L	AB	1	GRMML 182 ATR - CDO.....	..	02/22/2021.	Paydown.....		3,602,866	3,602,866	3,602,866	3,602,875	0	(9)	0	(9)	0	3,602,866	0	0	0	16,969	11/20/2029.	1.A FE.....
36655Y	AB	3	GARR 2018-1 A1T - CDO.....	..	03/22/2021.	Paydown.....		638,630	638,630	638,630	638,658	0	(28)	0	(28)	0	638,630	0	0	0	2,726	03/22/2027.	1.A FE.....
36656A	AG	3	SIX10 181 A3 - CDO.....	C	01/17/2021.	Paydown.....		15,401	15,401	15,401	15,403	0	(2)	0	(2)	0	15,401	0	0	0	150	07/17/2028.	1.A FE.....

SCHEDULE D - PART 4

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

QE05.12

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36828Q	QH	2		02/11/2021.	Paydown.....		185,729	822,016	780,932	819,107	0	2,909	0	2,909	0	822,016	0	(636,287)	(636,287)	45,462	11/10/2045.	1.D FM.....
38522H	AA	9	C	01/19/2021.	Paydown.....		965,924	965,924	965,924	965,924	0	0	0	0	0	965,924	0	0	0	2,375	03/16/2035.	1.A FE.....
38522H	AA	9	C	03/16/2021.	Paydown.....		1,019,071	1,019,071	1,019,071	1,019,071	0	0	0	0	0	1,019,071	0	0	0	5,717	03/16/2035.	1.A FE.....
39678W	AA	6		03/01/2021.	Paydown.....		15,303	15,303	15,140	15,310	0	(7)	0	(7)	0	15,303	0	0	0	102	09/01/2034.	1.D FM.....
40432B	AZ	2		02/01/2021.	Paydown.....		37,273	37,271	21,394	37,273	0	(0)	0	(0)	0	37,273	0	0	0	186	09/25/2037.	1.D FM.....
41161P	EZ	2		03/01/2021.	Paydown.....		2,224	2,224	2,214	2,209	0	15	0	15	0	2,224	0	0	0	12	06/19/2034.	1.D FM.....
41161P	FV	0		03/01/2021.	Paydown.....		1,738	1,738	1,762	1,760	0	(23)	0	(23)	0	1,738	0	0	0	10	08/19/2034.	1.D FM.....
41161V	AC	4		03/19/2021.	Paydown.....		164,431	249,061	183,244	162,176	0	2,255	0	2,255	0	164,431	0	0	0	229	09/19/2036.	1.D FM.....
41162N	AC	1		03/19/2021.	Paydown.....		258,248	258,248	199,154	201,463	0	56,785	0	56,785	0	258,248	0	0	0	122	02/19/2037.	1.D FM.....
411707	AD	4		03/20/2021.	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	62	06/22/2048.	2.B FE.....
411707	AH	5		03/20/2021.	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	74	12/20/2050.	2.B FE.....
42806D	AH	2		03/25/2021.	Paydown.....		218,122	218,122	215,668	218,122	0	(0)	0	(0)	0	218,122	0	0	0	1,007	09/27/2021.	1.F FE.....
43133A	AA	5	C	01/11/2021.	Paydown.....		152,103	152,103	149,061	149,483	0	2,620	0	2,620	0	152,103	0	0	0	602	10/11/2038.	1.B FE.....
43133W	AA	7	C	01/04/2021.	Paydown.....		68,303	68,303	68,303	68,303	0	0	0	0	0	68,303	0	0	0	0	02/01/2038.	1.E FE.....
43283A	AA	3		03/25/2021.	Paydown.....		141,054	141,054	140,322	140,534	0	520	0	520	0	141,054	0	0	0	607	12/26/2028.	1.C FE.....
43285H	AA	6		03/25/2021.	Paydown.....		77,489	77,489	77,484	77,485	0	5	0	5	0	77,489	0	0	0	335	02/25/2039.	1.A FE.....
433674	AA	6		03/25/2021.	Paydown.....		362,267	362,267	362,266	362,266	0	1	0	1	0	362,267	0	0	0	2,201	12/25/2025.	2.C FE.....
43739E	AP	2		03/25/2021.	Paydown.....		30,924	30,924	27,173	30,860	0	64	0	64	0	30,924	0	0	0	28	03/25/2035.	1.D FM.....
43739H	AA	8		03/25/2021.	Paydown.....		76,813	76,813	67,211	70,705	0	6,108	0	6,108	0	76,813	0	0	0	65	12/25/2036.	1.D FM.....
440405	AE	8		01/15/2021.	Paydown.....		42,965	42,965	42,964	42,966	0	(1)	0	(1)	0	42,965	0	0	0	160	12/15/2038.	1.G FE.....
44040H	AA	0		01/15/2021.	Paydown.....		8,779	8,779	8,779	8,779	0	(0)	0	(0)	0	8,779	0	0	0	27	07/15/2039.	1.G FE.....
446150	AJ	3		02/16/2021.	Call @ 100.00.....		5,000,000	5,000,000	4,990,150	4,999,594	0	260	0	260	0	4,999,853	0	147	147	65,625	03/14/2021.	2.A FE.....
451102	BJ	5		02/01/2021.	Call @ 100.00.....		2,800,000	2,800,000	2,856,944	2,802,292	0	(2,292)	0	(2,292)	0	2,800,000	0	0	0	87,500	02/01/2022.	3.C FE.....
45254N	MZ	7		03/25/2021.	Paydown.....		21,851	21,851	18,355	19,572	0	2,279	0	2,279	0	21,851	0	0	0	26	04/25/2035.	1.D FM.....
45254N	NT	0		03/25/2021.	Paydown.....		7,964	7,965	0	7,535	0	430	0	430	0	7,964	0	0	0	10	08/25/2035.	1.D FM.....
45257E	AB	0		03/25/2021.	Paydown.....		446,807	446,807	387,641	438,432	0	8,375	0	8,375	0	446,807	0	0	0	261	02/25/2037.	1.D FM.....
45660L	CK	3		03/25/2021.	Paydown.....		46,410	43,581	32,140	46,119	0	291	0	291	0	46,410	0	0	0	53	02/25/2035.	1.D FM.....
45660L	LP	2		03/01/2021.	Paydown.....		3,977	3,997	3,527	3,968	0	8	0	8	0	3,977	0	0	0	21	06/25/2035.	1.D FM.....
45660L	LQ	0		01/01/2021.	Paydown.....		1,230	1,249	920	1,174	56	(0)	0	56	0	1,230	0	0	0	0	06/25/2035.	3.B FM.....
45660L	LQ	0		03/01/2021.	Paydown.....		19,095	19,116	14,079	18,180	854	60	0	914	0	19,095	0	0	0	203	06/25/2035.	1.D FM.....
45660N	X9	1		03/01/2021.	Paydown.....		688	688	564	580	0	108	0	108	0	688	0	0	0	5	10/25/2034.	1.D FM.....
45686@	AB	0		03/31/2021.	Direct.....		3,000	3,000	2,998	2,998	0	2	0	2	0	3,000	0	0	0	56	09/30/2024.	2.B PL.....
45780K	AD	8		02/08/2021.	Paydown.....		1,041,318	1,000,000	1,000,000	1,000,015	0	41,303	0	41,303	0	1,041,318	0	0	0	2,403	11/15/2046.	1.F FE.....
45780K	AE	6		01/15/2021.	Paydown.....		428,731	400,000	400,000	400,015	0	28,716	0	28,716	0	428,731	0	0	0	1,519	11/15/2046.	2.C FE.....
45780K	AG	1		01/15/2021.	Paydown.....		2,885,430	2,600,000	2,600,000	2,600,000	0	285,430	0	285,430	0	2,885,430	0	0	0	8,890	12/15/2048.	1.F FE.....
45783N	AA	5		03/15/2021.	Paydown.....		11,136	11,136	11,130	0	0	6	0	6	0	11,136	0	0	0	23	02/16/2054.	1.F FE.....
46590B	AA	2		03/01/2021.	Paydown.....		128,742	128,742	128,742	128,729	0	12	0	12	0	128,742	0	0	0	735	06/17/2041.	1.A FE.....
46591K	AC	7		03/01/2021.	Paydown.....		1,168,658	1,168,658	1,183,814	1,169,383	0	(725)	0	(725)	0	1,168,658	0	0	0	6,470	03/25/2050.	1.A FM.....

SCHEDULE D - PART 4

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

QE05.13

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46617Y AP 8	JFIN 2015R A2R - CDO.....	C	03/15/2021.	Paydown.....				297,621	297,621	297,621	297,535	0	86	0	86	0	297,621	0	0	0	2,096	03/16/2026.	1.A FE.....
46619U AC 3	APEXC 2017 B - CDO.....	..	03/24/2021.	Paydown.....				500,000	500,000	500,000	499,739	0	261	0	261	0	500,000	0	0	0	4,482	04/24/2029.	1.B FE.....
46619X AA 1	HENDR 2015-3 A - RMBS.....	..	03/15/2021.	Paydown.....				27,499	27,499	27,475	27,477	0	22	0	22	0	27,499	0	0	0	156	03/17/2070.	1.A FE.....
466247 UG 6	JPMMT 2005-A6 7A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....				22,491	22,492	21,987	22,436	0	55	0	55	0	22,491	0	0	0	135	08/25/2035.	1.D FM.....
46627M AD 9	JPALT 2005-S1 1A4 - CMO/RMBS.....	..	03/01/2021.	Paydown.....				7,095	7,117	4,805	7,104	0	(9)	0	(9)	0	7,095	0	0	0	64	12/25/2035.	1.D FM.....
46627M CU 9	JPALT 2006-A1 2A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....				35,766	35,807	2,785	35,569	0	197	0	197	0	35,766	0	0	0	203	03/25/2036.	1.D FM.....
46630P AP 0	JPMMT 2007-A2 3A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....				2,159	2,171	0	2,147	0	12	0	12	0	2,159	0	0	0	11	04/25/2037.	1.D FM.....
46632T AA 3	JPMMT 2008-R2 1A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....				48,592	48,592	39,420	41,928	0	6,663	0	6,663	0	48,592	0	0	0	227	07/29/2037.	1.D FM.....
46633A AC 9	JPMMT 2008-R4 2A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....				3,676	3,676	2,851	3,675	0	1	0	1	0	3,676	0	0	0	65	11/26/2036.	1.D FM.....
46633M AM 1	JPMRR 2009-6 2A2 - CMO/RMBS.....	..	03/01/2021.	Paydown.....				14,595	15,642	1,580	0	0	14,595	0	14,595	0	14,595	0	0	0	94	04/26/2035.	1.D FM.....
46637U AA 5	JPTPE 2012-3 A - CMO/RMBS.....	..	03/01/2021.	Paydown.....				513,506	513,505	495,532	497,518	0	15,988	0	15,988	0	513,506	0	0	0	2,329	10/27/2042.	1.A FE.....
46637V AA 3	JPTPE A - CMO/RMBS.....	..	03/01/2021.	Paydown.....				101,414	101,414	100,704	100,769	0	646	0	646	0	101,414	0	0	0	471	09/17/2042.	1.A FE.....
46639A AA 7	JPTPE A - CMO/RMBS.....	..	03/01/2021.	Paydown.....				30,713	30,713	29,484	29,612	0	1,101	0	1,101	0	30,713	0	0	0	142	12/27/2042.	1.A FE.....
46645A AB 7	J P MORGAN RESECURITIZATION TRUST SERIES.....	..	03/25/2021.	Paydown.....				152,113	152,112	139,373	151,474	0	638	0	638	0	152,113	0	0	0	84	06/26/2047.	1.C FE.....
472320 AA 8	JMAC 08R1 A - CMO/RMBS.....	..	03/01/2021.	Paydown.....				63,666	65,953	48,248	63,147	0	519	0	519	0	63,666	0	0	0	629	06/25/2047.	1.D FM.....
472321 AA 6	JMAC 2008-R2 1A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....				37,657	37,657	28,861	33,883	0	3,774	0	3,774	0	37,657	0	0	0	349	09/30/2035.	1.D FM.....
472321 AG 3	JMAC 2008-R2 1A3 - CMO/RMBS.....	..	03/30/2021.	Paydown.....				3,456	9,231	48	(4,527)	0	3,406	0	3,406	0	(1,121)	0	4,577	4,577	81	10/25/2020.	1.D FM.....
47232C AH 7	JMAC 2009-R1 4A2 - CMO/RMBS.....	..	03/01/2021.	Paydown.....				28,837	29,851	29,048	28,830	0	7	0	7	0	28,837	0	0	0	189	06/21/2037.	2.B FM.....
47232D AA 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/25/2021.	Paydown.....				187,553	187,553	162,801	187,483	0	70	0	70	0	187,553	0	0	0	306	04/25/2037.	1.D FM.....
47232D AE 2	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/25/2021.	Paydown.....				0	91,670	0	531	0	(531)	0	(531)	0	0	0	0	105	04/25/2037.	1.D FM.....	
47232D AH 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2021.	Paydown.....				7,011	7,011	6,232	6,993	0	18	0	18	0	7,011	0	0	0	71	09/01/2036.	1.D FM.....
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2021.	Paydown.....				0	74	0	0	0	0	0	0	0	0	0	0	1	09/01/2036.	1.D FM.....	
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2021.	Paydown.....				103,658	103,658	98,281	103,503	0	155	0	155	0	103,658	0	0	0	772	09/01/2036.	1.D FM.....
47232D BK 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/25/2021.	Paydown.....				9,626	9,626	0	9,310	0	315	0	315	0	9,626	0	0	0	9	09/25/2036.	1.D FM.....
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/25/2021.	Paydown.....				0	3,442	0	1	0	(1)	0	(1)	0	0	0	0	4	09/25/2036.	1.D FM.....	
47232D CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2021.	Paydown.....				25,980	25,980	11,475	25,801	0	179	0	179	0	25,980	0	0	0	106	05/01/2036.	1.D FM.....
47232D CQ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	02/26/2021.	Paydown.....				15,685	15,685	5,746	15,649	0	36	0	36	0	15,685	0	0	0	113	12/25/2036.	1.D FM.....
47232D CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	02/25/2021.	Paydown.....				3,546	3,546	1,314	3,513	0	33	0	33	0	3,546	0	0	0	35	12/25/2036.	1.D FM.....
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/25/2021.	Paydown.....				0	382	48	0	0	0	0	0	0	0	0	0	4	12/25/2036.	1.D FM.....	
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2021.	Paydown.....				47,127	47,127	8,362	46,430	0	697	0	697	0	47,127	0	0	0	258	04/01/2047.	1.D FM.....
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	02/01/2021.	Paydown.....				0	167	0	0	0	0	0	0	0	0	0	0	1	04/01/2047.	1.D FM.....	
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2021.	Paydown.....				5,672	5,672	4,479	5,617	0	55	0	55	0	5,672	0	0	0	50	06/01/2037.	1.D FM.....
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	02/01/2021.	Paydown.....				0	1	0	0	0	0	0	0	0	0	0	0	0	0	06/01/2037.	1.D FM.....
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2021.	Paydown.....				10,305	10,307	1,938	10,266	0	40	0	40	0	10,305	0	0	0	77	08/01/2037.	1.D FM.....
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2021.	Paydown.....				42,831	42,831	26,284	42,544	0	287	0	287	0	42,831	0	0	0	171	09/01/2035.	1.D FM.....
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2021.	Paydown.....				0	157	47	(1)	0	1	0	1	0	0	0	0	1	09/01/2035.	1.D FM.....	
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	..	03/01/2021.	Paydown.....				14,120	14,120	9,895	14,115	0	5	0	5	0	14,120	0	0	0	56	12/01/2036.	1.D FM.....
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS.....	..	03/01/2021.	Paydown.....				26,311	26,311	25,571	25,071	0	1,240	0	1,240	0	26,311	0	0	0	197	11/26/2037.	1.D FM.....

SCHEDULE D - PART 4

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

QE05.14

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporar y Impairme nt Recogniz ed	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 Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
47232V AB 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		18,089	18,089	18,089	18,084	0	5	0	5	0	18,089	0	0	0	144	02/01/2037.	1.D FM.....
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		0	1,504	0	0	0	0	0	0	0	0	0	0	0	16	02/01/2037.	1.D FM.....
47232V AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		13,569	13,569	13,569	13,565	0	4	0	4	0	13,569	0	0	0	104	02/01/2037.	1.D FM.....
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		0	1,128	0	1	0	(1)	0	(1)	0	0	0	0	0	11	02/01/2037.	1.D FM.....
47232V AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		26,831	26,831	10,897	26,034	0	797	0	797	0	26,831	0	0	0	114	09/01/2035.	1.D FM.....
47232V AZ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		0	1,170	109	(3)	0	3	0	3	0	0	0	0	0	5	09/01/2035.	1.D FM.....
47232V BG 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		38,016	38,016	0	37,761	0	255	0	255	0	38,016	0	0	0	60	11/01/2036.	1.D FM.....
47232V BH 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/30/2021.	Adjustment.....		0	0	0	(1,597)	0	0	0	0	0	(1,597)	0	1,597	1,597	0	11/01/2036.	1.D FM.....
47232V BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/30/2021.	Adjustment.....		0	0	0	(798)	0	0	0	0	0	(798)	0	798	798	0	11/01/2036.	1.D FM.....
47232V BL 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		0	5,721	0	8	0	(8)	0	(8)	0	0	0	0	0	11	11/01/2036.	1.D FM.....
47232V BN 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		13,376	13,376	13,376	13,360	0	16	0	16	0	13,376	0	0	0	143	11/01/2036.	1.D FM.....
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		0	2,013	0	1	0	(1)	0	(1)	0	0	0	0	0	27	11/01/2036.	1.D FM.....
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	02/01/2021.	Paydown.....		536	535	0	507	0	28	0	28	0	536	0	0	0	13	11/01/2037.	5.B FM.....
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		1,124	1,122	0	1,013	0	111	0	111	0	1,124	0	0	0	36	11/01/2037.	5.B FM.....
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	02/01/2021.	Paydown.....		26,474	26,474	26,474	26,452	0	22	0	22	0	26,474	0	0	0	271	07/01/2036.	1.D FM.....
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		0	5,447	87	1	0	(1)	0	(1)	0	0	0	0	0	50	07/01/2036.	1.D FM.....
47232V CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		26,729	26,729	22,519	26,677	0	53	0	53	0	26,729	0	0	0	87	04/01/2037.	1.D FM.....
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		7,165	7,165	7,165	7,160	0	5	0	5	0	7,165	0	0	0	69	04/01/2036.	1.D FM.....
47232V DU 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		0	699	0	0	0	0	0	0	0	0	0	0	0	6	04/01/2036.	1.D FM.....
47232V EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		17,419	17,419	12,461	17,404	0	16	0	16	0	17,419	0	0	0	173	03/01/2036.	1.D FM.....
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/30/2021.	Paydown.....		0	26	0	(2,285)	0	(0)	0	(0)	0	(2,285)	0	2,285	2,285	0	03/01/2036.	1.D FM.....
47232V EE 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		1,217	1,217	1,217	1,217	0	(0)	0	(0)	0	1,217	0	0	0	18	03/01/2037.	1.D FM.....
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		0	3,659	0	0	0	0	0	0	0	0	0	0	0	33	03/01/2037.	1.D FM.....
47232V EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		26,930	26,930	22,100	26,868	0	62	0	62	0	26,930	0	0	0	257	04/01/2037.	1.D FM.....
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		0	6,902	0	0	0	0	0	0	0	0	0	0	0	57	04/01/2037.	1.D FM.....
47232V EZ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		22,653	22,653	22,653	22,649	0	4	0	4	0	22,653	0	0	0	199	02/01/2036.	1.D FM.....
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		0	4,263	1,618	(12)	0	12	0	12	0	0	0	0	0	37	02/01/2036.	1.D FM.....
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		66,981	66,981	27,698	65,792	0	1,189	0	1,189	0	66,981	0	0	0	159	01/01/2047.	1.D FM.....
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		5,572	5,572	3,392	5,563	0	8	0	8	0	5,572	0	0	0	36	02/01/2036.	1.D FM.....
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	01/01/2021.	Paydown.....		0	265	0	(14)	14	0	0	14	0	0	0	0	0	1	02/01/2036.	4.B FM.....
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		0	534	0	(2)	0	2	0	2	0	0	0	0	0	4	02/01/2036.	1.D FM.....
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/01/2021.	Paydown.....		0	129	0	(9)	7	2	0	9	0	0	0	0	0	2	02/01/2036.	5.B FM.....
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	03/30/2021.	Paydown.....		0	335	4	(2,614)	0	(1)	0	(1)	0	(2,615)	0	2,615	2,615	1	01/01/2047.	1.D FM.....
48244X AA 0	KDAC 2017-1 A - ABS.....		C	02/15/2021.	Paydown.....		24,097	24,097	24,096	24,097	0	0	0	0	0	24,097	0	0	0	99	12/15/2042.	2.B FE.....
49255P AA 1	KSTRL 2018-1 A - ABS.....		C	01/15/2021.	Paydown.....		20,802	20,802	20,216	20,333	0	470	0	470	0	20,802	0	0	0	74	12/15/2038.	2.B FE.....
493268 AY 2	KSLT 2000-B A2 - ABS.....		..	01/25/2021.	Paydown.....		4,798	4,798	3,886	4,775	0	23	0	23	0	4,798	0	0	0	6	07/25/2029.	1.A FE.....
50196@ AA 5	LCN NORTH AMERICAN FUND III-D LP.....		..	03/19/2021.	Direct.....		379,292	456,653	456,653	379,292	0	0	0	0	0	379,292	0	0	0	6,236	07/24/2034.	1.F PL.....
50543L AA 0	LAFI 2016 A1 - ABS.....		C	03/15/2021.	Paydown.....		31,556	31,556	30,944	31,223	0	333	0	333	0	31,556	0	0	0	147	01/15/2042.	2.A FE.....

SCHEDULE D - PART 4

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

QE05.15

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
52520M BS 1	LMT 2005-2 2A1 - CMO/RMBS.....	..	03/25/2021.	Paydown.....			41,129	41,129	24,493	40,955	0	174	0	174	0	41,129	0	0	0	45	12/25/2035.	1.D FM.....
52521R AC 5	LMT 2007-5 1A1 - CMO/RMBS.....	..	03/25/2021.	Paydown.....			33,642	32,955	23,291	32,947	0	695	0	695	0	33,642	0	0	0	54	06/25/2037.	1.D FM.....
52522D AG 6	LXS 2006-16N AA1 - RMBS.....	..	03/25/2021.	Paydown.....			176,510	176,510	137,064	174,236	0	2,275	0	2,275	0	176,510	0	0	0	106	11/25/2046.	1.D FM.....
525241 AL 9	LXS 2007-1 WF1 - RMBS.....	..	03/01/2021.	Paydown.....			17,471	17,746	6,888	17,448	0	22	0	22	0	17,471	0	0	0	56	01/25/2037.	1.D FM.....
542514 EV 2	LBMLT 2004-1 M2 - RMBS.....	..	03/25/2021.	Paydown.....			22,762	22,762	22,306	22,650	0	111	0	111	0	22,762	0	0	0	32	02/25/2034.	1.D FM.....
543190 AA 0	LTRAN III A1 - RMBS.....	..	03/15/2021.	Paydown.....			299,930	299,930	296,579	297,638	0	2,292	0	2,292	0	299,930	0	0	0	1,458	01/17/2045.	1.F FE.....
55282L AA 4	MF1 19FL2 A - CDO.....	C	02/25/2021.	Paydown.....			842,793	842,793	832,873	551,845	0	9,578	0	9,578	0	842,793	0	0	0	1,057	11/27/2034.	1.A FE.....
55283A AA 7	MCA FUND III HOLDING LLC - ABS.....	..	02/15/2021.	Paydown.....			239,571	239,571	239,632	239,623	0	(52)	0	(52)	0	239,571	0	0	0	2,277	11/15/2035.	1.F FE.....
55446M AA 5	MAACH 1 A - ABS.....	C	03/15/2021.	Paydown.....			63,912	63,912	63,910	63,911	0	1	0	1	0	63,912	0	0	0	489	10/15/2039.	1.F FE.....
55616X AN 7	MACY'S RETAIL HOLDINGS LLC.....	..	01/15/2021.	Maturity @ 100.00.....			1,504,000	1,504,000	1,502,481	1,502,120	1,868	12	0	1,880	0	1,504,000	0	0	0	25,944	01/15/2021.	4.A FE.....
55818Y BL 4	MDPK XVII B2R - CDO.....	..	02/12/2021.	Call @ 100.00.....			100,000	100,000	95,000	96,404	0	76	0	76	0	96,480	0	3,520	3,520	1,169	07/22/2030.	1.C FE.....
576433 GM 2	MARM 2003-6 6A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....			41,994	41,994	40,419	41,963	0	31	0	31	0	41,994	0	0	0	171	12/25/2033.	1.D FM.....
576433 XA 9	MARM 2005-1 3A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....			23,346	23,346	22,178	21,777	0	1,569	0	1,569	0	23,346	0	0	0	193	02/25/2035.	1.D FM.....
576433 XW 1	MARM 2005-2 3A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....			5,556	5,556	5,333	5,254	0	302	0	302	0	5,556	0	0	0	27	03/25/2035.	1.D FM.....
576434 UH 5	MALT 2004-9 A6 - RMBS.....	..	03/01/2021.	Paydown.....			407	407	407	407	0	(1)	0	(1)	0	407	0	0	0	0	08/25/2034.	1.D FM.....
57643L LC 8	MABS 2005-AB1 A4 - RMBS.....	..	03/01/2021.	Paydown.....			125,093	125,093	124,937	122,782	0	2,311	0	2,311	0	125,093	0	0	0	602	11/25/2035.	1.D FM.....
59020U ZE 8	MLMI 2005-A6 1A1 - RMBS.....	..	03/25/2021.	Paydown.....			94,346	94,346	87,948	92,183	0	2,163	0	2,163	0	94,346	0	0	0	81	08/25/2035.	1.D FM.....
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23.....	..	03/11/2021.	Direct.....			12,816,000	12,816,000	12,809,415	12,813,904	0	11,359	0	11,359	0	12,816,000	0	0	0	85,677	10/30/2023.	1.D PL.....
61690P AV 3	MSRR 13R7 10B - CMO/RMBS.....	..	03/01/2021.	Paydown.....			142,473	142,473	142,295	142,058	0	415	0	415	0	142,473	0	0	0	1,244	12/27/2046.	1.D FM.....
61748H QJ 3	MSM 2005-8SL A2B - RMBS.....	..	01/25/2021.	Paydown.....			1,429	1,429	1,320	1,429	0	0	0	0	0	1,429	0	0	0	0	11/25/2035.	1.D FM.....
61749L BM 2	MSM 2006-8AR 6A2 - CMO/RMBS.....	..	03/01/2021.	Paydown.....			33,714	33,714	1,039	16,633	0	17,081	0	17,081	0	33,714	0	0	0	121	06/25/2036.	1.D FM.....
61751D AE 4	MSM 2006-17XS A3A - RMBS.....	..	03/01/2021.	Paydown.....			82,816	82,816	43,249	82,693	0	124	0	124	0	82,816	0	0	0	226	10/25/2046.	1.D FM.....
61751M AU 8	MSM 2007-10XS A18 - RMBS.....	..	03/01/2021.	Paydown.....			106,535	106,535	97,047	93,753	0	12,782	0	12,782	0	106,535	0	0	0	352	02/25/2037.	1.D FM.....
61758M AA 5	MSRR 2009-R2 A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....			119,384	119,384	123,971	116,819	0	2,565	0	2,565	0	119,384	0	0	0	971	04/26/2036.	1.D FM.....
62946A AC 8	NPRL 2017-1 A1 - ABS.....	..	03/20/2021.	Paydown.....			94,681	94,681	94,680	94,681	0	(1)	0	(1)	0	94,681	0	0	0	537	10/21/2047.	1.F FE.....
62947A AA 1	NPRL 2019-2 A1 - ABS.....	..	03/19/2021.	Paydown.....			16,047,373	16,047,373	16,047,094	16,047,241	0	132	0	132	0	16,047,373	0	0	0	114,333	11/19/2049.	1.F FE.....
62947A AB 9	NPRL 2019-2 A2 - ABS.....	..	03/19/2021.	Paydown.....			381,582	381,582	381,566	381,570	0	12	0	12	0	381,582	0	0	0	2,332	11/19/2049.	1.F FE.....
62955M AA 4	NRZ FHT EXCESS LLC - ABS.....	..	01/25/2021.	Paydown.....			73,694	73,694	73,692	73,692	0	2	0	2	0	73,694	0	0	0	259	11/25/2025.	2.C FE.....
62955M AA 4	NZES 2020-FHT1 A - ABS.....	..	03/25/2021.	Paydown.....			142,868	142,868	142,865	142,864	0	3	0	3	0	142,868	0	0	0	1,251	11/25/2025.	2.C PL.....
63862X AA 0	NHLT 2020-1 A - RMBS.....	..	01/25/2021.	Paydown.....			49,626	49,626	49,626	49,626	0	0	0	0	0	49,626	0	0	0	52	09/25/2030.	1.A FE.....
63862X AA 0	NHLT 2020-1 A - RMBS.....	..	03/25/2021.	Paydown.....			92,617	92,617	92,617	92,617	0	0	0	0	0	92,617	0	0	0	256	09/25/2030.	1.A FE.....
63939E AB 9	NAVSL 2015-A A2A - ABS.....	..	03/15/2021.	Paydown.....			164,400	164,400	164,339	164,383	0	17	0	17	0	164,400	0	0	0	754	12/15/2028.	1.A FE.....
63946T AA 9	NB Direct Access Ins SPB Senior 5.00 07/.....	..	01/29/2021.	Direct.....			167,629	167,629	167,629	92,181	0	0	0	0	0	167,629	0	0	0	544	07/29/2025.	2.A PL.....
643529 AC 4	NCAMT 2006-ALT2 AF3 - RMBS.....	..	03/01/2021.	Paydown.....			16,146	16,146	10,737	16,137	0	9	0	9	0	16,146	0	0	0	47	10/25/2036.	1.D FM.....
643529 AD 2	NCAMT 2006-ALT2 AF4 - RMBS.....	..	03/01/2021.	Paydown.....			6,458	6,458	4,295	6,455	0	3	0	3	0	6,458	0	0	0	19	10/25/2036.	1.D FM.....
647551 A* 1	NEW MOUNTAIN FINANCE CORPORATION.....	..	02/12/2021.	AFG Redemption.....			3,000,000	3,000,000	3,000,000	3,000,015	0	(5)	0	(5)	0	3,000,010	0	(10)	(10)	40,290	05/15/2021.	2.C PL.....
64829T AA 9	NZES 18FNT1 A - CMO/RMBS.....	..	03/25/2021.	Paydown.....			44,507	44,507	44,498	44,503	0	4	0	4	0	44,507	0	0	0	267	05/25/2023.	2.C FE.....
64829T AB 7	NZES 18FNT1 B - CMO/RMBS.....	..	03/25/2021.	Paydown.....			74,179	74,179	74,173	74,177	0	2	0	2	0	74,179	0	0	0	481	05/25/2023.	2.C FE.....

SCHEDULE D - PART 4

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

QE05.16

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
64829T	AH	4	NZES 18FNT2 A - ABS.....	..	03/25/2021.	Paydown.....		30,540	30,540	30,531	30,529	0	11	0	11	0	30,540	0	0	0	192	07/25/2054.	2.C FE.....
64829T	AJ	0	NZES 18FNT2 B - ABS.....	..	03/25/2021.	Paydown.....		27,303	27,303	27,299	27,296	0	6	0	6	0	27,303	0	0	0	185	07/25/2054.	2.C FE.....
65130P	AW	0	NEWFL 2016-1 A2R - CDO.....	C	01/20/2021.	Paydown.....		107,668	107,668	107,662	107,662	0	6	0	6	0	107,668	0	0	0	1,041	04/20/2028.	1.A FE.....
65251X	AN	6	NSBKY 1 AR - CDO.....	..	01/25/2021.	Paydown.....		246,997	246,997	246,997	246,997	0	0	0	0	0	246,997	0	0	0	1,133	10/25/2028.	1.A FE.....
65535V	MJ	4	NAA 2005-AR3 1A1 - RMBS.....	..	03/25/2021.	Paydown.....		2,679	2,679	2,227	2,667	0	12	0	12	0	2,679	0	0	0	3	07/25/2035.	1.D FM.....
65535V	NL	8	NAA 2005-AR4 5A3 - RMBS.....	..	03/25/2021.	Paydown.....		484	484	333	479	0	5	0	5	0	484	0	0	0	0	08/25/2035.	1.D FM.....
65536H	BW	7	NHELI 2006-FM1 2A3 - RMBS.....	..	03/25/2021.	Paydown.....		73,535	73,535	63,976	73,605	0	(69)	0	(69)	0	73,535	0	0	0	79	11/25/2035.	1.D FM.....
65538P	AA	6	NAA 2007-1 1AA - RMBS.....	..	03/01/2021.	Paydown.....		15,475	15,077	0	15,393	0	82	0	82	0	15,475	0	0	0	109	03/25/2047.	1.D FM.....
65539C	AK	2	NMRR 2011-4R 110 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		168,914	160,640	139,624	168,652	0	262	0	262	0	168,914	0	0	0	841	12/29/2036.	1.D FM.....
67087T	DE	8	OAK 2002-A A3 - ABS.....	..	03/01/2021.	Paydown.....		15,833	15,833	0	15,659	0	174	0	174	0	15,833	0	0	0	145	05/15/2024.	5.A FE.....
67114*	AA	0	ORCC FINANCING IV LLC.....	..	01/06/2021.	Adjustment.....		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	(3,171)	08/02/2029.	1.D PL.....
67181D	AA	9	OAKIG 2020-1 A1 - CMBS/RMBS.....	..	03/20/2021.	Paydown.....		19,619	19,619	19,618	19,618	0	1	0	1	0	19,619	0	0	0	60	11/21/2050.	1.A FE.....
67181D	AB	7	OAKIG 2020-1 A2 - CMBS/RMBS.....	..	03/20/2021.	Paydown.....		19,619	19,619	19,611	19,611	0	8	0	8	0	19,619	0	0	0	72	11/21/2050.	1.A FE.....
67190A	AA	4	OAKIG 2021-1 A1 - RMBS.....	..	03/20/2021.	Paydown.....		17,423	17,423	17,420	0	0	3	0	3	0	17,423	0	0	0	27	01/20/2051.	1.A FE.....
67190A	AB	2	OAKIG 2021-1 A2 - RMBS.....	..	03/20/2021.	Paydown.....		17,423	17,423	17,420	0	0	2	0	2	0	17,423	0	0	0	35	01/20/2051.	1.A FE.....
68267B	AA	8	OMFIT 2018-1 A - ABS.....	..	03/14/2021.	Paydown.....		244,776	244,776	244,709	244,773	0	2	0	2	0	244,776	0	0	0	2,019	03/14/2029.	1.A FE.....
68268L	AA	5	OMFIT 2015-3 A - ABS.....	..	03/18/2021.	Paydown.....		623,821	623,821	628,817	624,921	0	(1,100)	0	(1,100)	0	623,821	0	0	0	3,618	11/18/2028.	1.A FE.....
68286#	AA	6	171 SAW MILL LLC.....	..	03/05/2021.	Paydown.....		83,745	83,745	83,747	83,747	0	(2)	0	(2)	0	83,745	0	0	0	504	07/05/2032.	1.B
69346T	AA	2	PFP 2019-5 A - CDO.....	..	01/15/2021.	Paydown.....		413,800	413,800	409,662	409,684	0	4,116	0	4,116	0	413,800	0	0	0	387	04/14/2036.	1.A FE.....
69346T	AA	2	PFP 2019-5 A - CDO/CMBS.....	..	03/16/2021.	Paydown.....		11,460	11,460	11,345	11,346	0	114	0	114	0	11,460	0	0	0	31	04/14/2036.	1.A FE.....
69346W	AA	5	PFP 2019-6 A - CMBS.....	C	01/15/2021.	Paydown.....		168,820	168,820	167,026	167,051	0	1,769	0	1,769	0	168,820	0	0	0	169	04/16/2037.	1.A FE.....
69346W	AA	5	PFP 2019-6 A - CMBS.....	C	03/16/2021.	Paydown.....		32,342	32,342	31,998	32,003	0	339	0	339	0	32,342	0	0	0	95	04/16/2037.	1.A FE.....
693684	AA	0	PSMC 201 A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		964,529	964,529	986,081	966,112	0	(1,582)	0	(1,582)	0	964,529	0	0	0	5,788	01/25/2050.	1.D FM.....
69374X	AA	8	PSMC 2019-2 A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		1,065,909	1,065,909	1,087,227	1,067,473	0	(1,564)	0	(1,564)	0	1,065,909	0	0	0	5,607	10/25/2049.	1.D FM.....
69375B	AA	5	PSMC 2019-3 A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		2,275,496	2,275,496	2,308,562	2,277,635	0	(2,139)	0	(2,139)	0	2,275,496	0	0	0	13,058	11/26/2049.	1.A FM.....
69546T	AA	0	PAID 2020-3 A - ABS.....	..	03/15/2021.	Paydown.....		525,207	525,207	525,202	525,204	0	3	0	3	0	525,207	0	0	0	1,576	05/17/2027.	1.G FE.....
70469Q	AL	3	PEAKS 1 A2R - CDO.....	..	01/25/2021.	Paydown.....		21,418	21,418	21,378	0	0	40	0	40	0	21,418	0	0	0	88	07/25/2030.	1.A FE.....
70807#	AA	2	PENNANT PARK SENIOR SECR RL L+225 05/23.....	..	01/27/2021.	Direct.....		9,561,905	9,561,905	9,544,048	8,482,265	0	9,001	0	9,001	0	9,561,905	0	0	0	42,776	05/02/2023.	1.D PL.....
709599	AV	6	PENSKE TRUCK LEASING CO LP.....	..	03/01/2021.	Call @ 100.00.....		5,000,000	5,000,000	4,977,150	4,998,877	0	736	0	736	0	4,999,613	0	387	387	68,750	04/01/2021.	2.B FE.....
72303#	AA	7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER.....	..	03/31/2021.	Direct.....		1,333	1,333	1,333	1,333	0	0	0	0	0	1,333	0	0	0	19	12/31/2031.	1.E PL.....
72703P	AA	1	PLNT 2018-1 A21 - ABS.....	..	03/05/2021.	Paydown.....		1,125	1,125	1,125	1,125	0	(0)	0	(0)	0	1,125	0	0	0	12	09/08/2048.	2.C FE.....
72703P	AC	7	PLNT 191 A2 - ABS.....	..	03/05/2021.	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	72	12/05/2049.	2.C FE.....
74042D	AA	4	PRETSL XX A1 - CDO.....	..	03/22/2021.	Paydown.....		69,743	69,743	64,207	69,621	0	122	0	122	0	69,743	0	0	0	107	03/22/2038.	1.F FE.....
74042M	AA	4	PRETSL 22 A1 - CDO.....	C	03/22/2021.	Paydown.....		281,348	281,348	265,258	280,118	0	1,230	0	1,230	0	281,348	0	0	0	391	09/22/2036.	1.C FE.....
74334A	AA	7	PROG 2018-SFR1 A - RMBS.....	..	03/18/2021.	Paydown.....		7,990,276	7,990,276	7,990,238	7,985,264	0	5,012	0	5,012	0	7,990,276	0	0	0	65,021	03/19/2035.	1.A FE.....
74334A	AB	5	PROG 2018-SFR1 B - RMBS.....	..	03/18/2021.	Paydown.....		3,000,000	3,000,000	2,999,918	2,998,025	0	1,975	0	1,975	0	3,000,000	0	0	0	26,130	03/19/2035.	1.C FE.....
74348T	AS	1	PROSPECT CAPITAL CORP.....	..	03/11/2021.	Tender Offer.....		3,270,000	3,000,000	2,990,550	2,993,965	0	346	0	346	0	2,994,312	0	5,688	5,688	395,375	01/15/2024.	2.C FE.....
743874	AC	3	PFMT 2020-1 A2 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		325,569	325,569	330,198	330,027	0	(4,458)	0	(4,458)	0	325,569	0	0	0	1,592	02/25/2050.	1.D FM.....

SCHEDULE D - PART 4

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

QE05.17

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22			
												11	12	13	14	15										
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other-Than-Temporar y Impairme nt Recogniz ed	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 Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol			
74387L AC 5	PFMT 2019-1 A2 - CMO/RMBS.....	..	03/01/2021.	Paydown.....	.....	852,318	.....	852,318	.....	857,246	.....	856,922	.....	0	.....	(4,604)	.....	852,318	.....	0	.....	4,099	12/27/2049.	1.D FM.....		
74733V AB 6	QEP RESOURCES INC.....	..	03/24/2021.	Tender Offer.....	.....	1,905,750	.....	1,800,000	.....	720,000	.....	720,000	.....	0	.....	0	.....	720,000	.....	1,080,000	.....	152,244	10/01/2022.	4.C FE.....		
74923G AC 7	RALI 2007-QA1 A3 - RMBS.....	..	03/25/2021.	Paydown.....	.....	65,874	.....	65,815	.....	51,725	.....	65,448	.....	0	.....	427	.....	65,874	.....	0	.....	34	01/25/2037.	1.D FM.....		
74928X BB 6	RBSSP 2009-6 3A2 - CMO/RMBS.....	..	01/01/2021.	Paydown.....	.....	0	.....	0	.....	0	.....	0	.....	0	.....	0	.....	0	.....	0	.....	0	02/26/2051.	3.B FM.....		
74928X BB 6	RBSSP 2009-6 3A2 - CMO/RMBS.....	..	03/25/2021.	Paydown.....	.....	70,663	.....	68,111	.....	65,053	.....	70,466	.....	0	.....	197	.....	70,663	.....	0	.....	310	02/26/2051.	2.B FM.....		
749357 AA 7	RCKT 191 A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....	.....	1,064,679	.....	1,064,679	.....	1,081,149	.....	1,065,491	.....	0	.....	(811)	.....	1,064,679	.....	0	.....	6,049	09/27/2049.	1.D FM.....		
74958W AC 0	RFMSI 2007-SA1 2A2 - CMO/RMBS.....	..	03/01/2021.	Paydown.....	.....	22,891	.....	28,421	.....	13,081	.....	22,676	.....	0	.....	215	.....	22,891	.....	0	.....	208	02/25/2037.	1.D FM.....		
74968Q AA 5	RBIT 2020-1 A - ABS.....	..	01/25/2021.	Paydown.....	.....	130,512	.....	130,512	.....	130,512	.....	130,512	.....	0	.....	(0)	.....	130,512	.....	0	.....	235	02/25/2030.	1.A FE.....		
74968Q AA 5	RBIT 2020-1 A - ABS.....	..	03/25/2021.	Paydown.....	.....	282,493	.....	282,493	.....	282,493	.....	282,494	.....	0	.....	(0)	.....	282,493	.....	0	.....	1,206	02/25/2030.	1.A FE.....		
74969B AA 7	RBIT 202 A - ABS.....	..	01/01/2021.	Paydown.....	.....	255,036	.....	255,036	.....	254,962	.....	254,952	.....	0	.....	84	.....	255,036	.....	0	.....	363	05/25/2030.	1.A FE.....		
74969B AA 7	RBIT 202 A - ABS.....	..	03/01/2021.	Paydown.....	.....	723,158	.....	723,158	.....	722,950	.....	722,922	.....	0	.....	237	.....	723,158	.....	0	.....	2,613	05/25/2030.	1.A FE.....		
75115B AC 3	RALI 2006-QA5 2A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....	.....	71,409	.....	84,890	.....	67,577	.....	71,260	.....	0	.....	149	.....	71,409	.....	0	.....	943	07/25/2036.	1.D FM.....		
75156V AD 7	RAMP 2006-RS3 A4 - RMBS.....	..	03/25/2021.	Paydown.....	.....	741,545	.....	723,657	.....	564,641	.....	738,514	.....	0	.....	3,031	.....	741,545	.....	0	.....	666	05/25/2036.	1.D FM.....		
75156W AD 5	RAMP 2006-RS4 A4 - RMBS.....	..	03/25/2021.	Paydown.....	.....	307,754	.....	307,754	.....	272,475	.....	297,306	.....	0	.....	10,448	.....	307,754	.....	0	.....	380	07/25/2036.	1.D FM.....		
75575J AA 3	RCMT 2020-FL4 A - CMBS.....	..	01/25/2021.	Paydown.....	.....	40	.....	40	.....	40	.....	40	.....	0	.....	0	.....	40	.....	0	.....	0	02/26/2035.	1.A FE.....		
75575J AA 3	RCMT 2020-FL4 A - CMBS.....	..	03/25/2021.	Paydown.....	.....	96	.....	96	.....	96	.....	96	.....	0	.....	0	.....	96	.....	0	.....	0	02/26/2035.	1.A FE.....		
75620R AC 6	RCTTE 1 SN - CDO.....	..	01/26/2021.	Bank of America Merrill Lynch.....	.....	493,343	.....	1,315,581	.....	328,399	.....	328,399	.....	0	.....	(6,111)	.....	322,289	.....	171,054	.....	32,624	10/20/2027.	5.B GI.....		
758075 AC 9	REDWOOD TRUST INC.....	..	01/22/2021.	CREDIT SUISSE SECURITIES.....	.....	957,500	.....	1,000,000	.....	550,000	.....	624,431	.....	0	.....	6,818	.....	631,249	.....	326,251	.....	21,243	08/15/2023.	4.B FE.....		
75970N BE 6	RAMC 2005-3 AF4 - RMBS.....	..	03/01/2021.	Paydown.....	.....	237,807	.....	237,807	.....	237,804	.....	237,807	.....	0	.....	0	.....	237,807	.....	0	.....	2,069	11/25/2035.	1.D FM.....		
76110V QL 5	RFMS2 2004-HS2 A16 - RMBS.....	..	03/01/2021.	Paydown.....	.....	4	.....	4	.....	0	.....	4	.....	0	.....	0	.....	4	.....	0	.....	0	06/25/2034.	1.D FM.....		
76110V RX 8	RFMS2 2005-HS1 1A4 - RMBS.....	..	03/01/2021.	Paydown.....	.....	66,983	.....	66,983	.....	1,529	.....	67,058	.....	0	.....	(75)	.....	66,983	.....	0	.....	544	09/25/2035.	1.D FM.....		
761118 BU 1	RALI 2005-QA8 NB2 - CMO/RMBS.....	..	03/01/2021.	Paydown.....	.....	140,483	.....	144,910	.....	115,262	.....	140,095	.....	0	.....	388	.....	140,483	.....	0	.....	843	07/25/2035.	1.D FM.....		
761118 DV 7	RALI 2005-QS12 A8 - CMO/RMBS.....	..	03/25/2021.	Paydown.....	.....	34,022	.....	44,668	.....	15,091	.....	33,804	.....	0	.....	218	.....	34,022	.....	0	.....	35	08/25/2035.	1.D FM.....		
761118 KH 0	RALI 2005-QS15 2A - CMO/RMBS.....	..	03/01/2021.	Paydown.....	.....	13,826	.....	13,886	.....	3,673	.....	13,789	.....	0	.....	37	.....	13,826	.....	0	.....	179	10/25/2035.	1.D FM.....		
761118 UQ 9	RALI 2006-QS2 1A9 - CMO/RMBS.....	..	03/01/2021.	Paydown.....	.....	10,480	.....	12,452	.....	181	.....	10,442	.....	0	.....	38	.....	10,480	.....	0	.....	109	02/25/2036.	1.D FM.....		
76111X TF 0	RFMSI 2005-SA1 3A - CMO/RMBS.....	..	03/01/2021.	Paydown.....	.....	1,086	.....	1,086	.....	1,064	.....	1,074	.....	0	.....	12	.....	1,086	.....	0	.....	5	03/25/2035.	1.D FM.....		
76112B HY 9	RAMP 2005-RS1 A16 - RMBS.....	..	03/01/2021.	Paydown.....	.....	1,087	.....	1,087	.....	1,084	.....	1,084	.....	0	.....	3	.....	1,087	.....	0	.....	8	11/25/2034.	1.D FM.....		
76112B JS 0	RAAC 2005-RP1 M3 - RMBS.....	..	03/25/2021.	Paydown.....	.....	77,659	.....	77,659	.....	75,135	.....	77,321	.....	0	.....	339	.....	77,659	.....	0	.....	335	07/25/2037.	1.D FM.....		
76112B NM 8	GMACM 2005-AA1 1A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....	.....	15,629	.....	17,394	.....	15,816	.....	15,593	.....	0	.....	36	.....	15,629	.....	0	.....	114	05/18/2035.	1.D FM.....		
76117W AB 5	RESOLUTE FOREST PRODUCTS INC.....	C	02/18/2021.	Call @ 100.00.....		1,095,000		1,095,000		552,600		836,480		0		11,878		848,357		246,643		246,643		16,619	05/15/2023.	4.B FE.....
76971E AA 2	RBIT 20HB1 A1 - ABS.....	..	01/25/2021.	Paydown.....	.....	54	.....	54	.....	54	.....	54	.....	0	.....	0	.....	54	.....	0	.....	0	10/25/2050.	1.A FE.....		
76971E AA 2	RBIT 20HB1 A1 - ABS.....	..	03/25/2021.	Paydown.....	.....	325	.....	325	.....	325	.....	325	.....	0	.....	0	.....	325	.....	0	.....	1	10/25/2050.	1.A FE.....		
77775* BU 4	ROSENTHAL & ROSENTHAL, INC. - ABS.....	..	01/15/2021.	Direct.....	.....	1,000,000	.....	1,000,000	.....	1,000,000	.....	999,985	.....	0	.....	15	.....	1,000,000	.....	0	.....	21,900	01/15/2025.	2.B PL.....		
784012 AA 4	SCFET 172 A - ABS.....	..	02/22/2021.	Paydown.....	.....	269,753	.....	269,753	.....	269,711	.....	269,687	.....	0	.....	66	.....	269,753	.....	0	.....	1,512	12/20/2023.	1.B FE.....		
784054 AB 4	SCFET 201 A2 - ABS.....	..	03/22/2021.	Paydown.....	.....	438,287	.....	438,287	.....	438,266	.....	438,273	.....	0	.....	14	.....	438,287	.....	0	.....	721	10/20/2025.	1.A FE.....		
78471D AA 5	SCLP 161 A - ABS.....	..	03/25/2021.	Paydown.....	.....	89,045	.....	89,045	.....	89,035	.....	89,041	.....	0	.....	4	.....	89,045	.....	0	.....	469	08/25/2025.	1.A FE.....		
80281L AD 7	SANTANDER UK GROUP HOLDINGS PLC.....	C	01/08/2021.	Maturity @ 100.00.....	.....	7,000,000	.....	7,000,000	.....	6,992,930	.....	6,999,971	.....	0	.....	29	.....	7,000,000	.....	0	.....	109,375	01/08/2021.	2.A FE.....		
80306A AA 8	SAPA 2018-1 A - ABS.....	C	03/15/2021.	Paydown.....	.....	38,193	.....	38,193	.....	38,421	.....	38,368	.....	0	.....	(175)	.....	38,193	.....	0	.....	253	12/15/2040.	2.B FE.....		

SCHEDULE D - PART 4

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

QE05.18

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
80349B AP 2	SARAT 2013-1 A2R - CDO.....		..	02/26/2021.	Paydown.....		4,000,000	4,000,000	4,000,000	4,000,274	0	(274)	0	(274)	0	4,000,000	0	0	0	28,237	01/22/2030.	1.A FE.....
81378E AA 1	SABR 2007-BR4 A2A - RMBS.....		..	03/25/2021.	Paydown.....		30,691	30,690	19,717	30,510	0	181	0	181	0	30,691	0	0	0	12	05/26/2037.	1.D FM.....
81441N AC 0	SNMLT 062 A3 - RMBS.....		..	03/01/2021.	Paydown.....		332,746	332,746	334,826	332,263	0	483	0	483	0	332,746	0	0	0	4,053	10/25/2036.	1.D FM.....
81743A AA 7	SEMT 2019-5 A1 - CMO/RMBS.....		..	03/01/2021.	Paydown.....		3,101,533	3,101,533	3,155,810	3,153,928	0	(52,394)	0	(52,394)	0	3,101,533	0	0	0	18,573	12/27/2049.	1.A FM.....
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS.....		..	03/01/2021.	Paydown.....		1,375,468	1,375,468	1,404,267	1,376,883	0	(1,414)	0	(1,414)	0	1,375,468	0	0	0	8,162	11/25/2049.	1.D FM.....
81748K AA 0	SEMT 202 A1 - CMO/RMBS.....		..	03/25/2021.	Paydown.....		655,587	655,587	671,772	656,860	0	(1,273)	0	(1,273)	0	655,587	0	0	0	3,576	03/25/2050.	1.D FM.....
81748M AA 6	SEMT 2020-1 A1 - CMO/RMBS.....		..	03/01/2021.	Paydown.....		1,631,501	1,631,501	1,668,975	1,667,623	0	(36,122)	0	(36,122)	0	1,631,501	0	0	0	9,744	02/25/2050.	1.D FM.....
817743 AA 5	SPRO 2019-1 A2 - RMBS.....		..	01/25/2021.	Paydown.....		7,963	7,963	8,039	8,024	0	(62)	0	(62)	0	7,963	0	0	0	77	10/25/2049.	2.C FE.....
81788Y AA 1	767 LLC.....		..	03/05/2021.	Paydown.....		74,223	74,223	74,223	74,223	0	(0)	0	(0)	0	74,223	0	0	0	650	10/05/2022.	2.C PL.....
82652K AA 2	SRFC 171 A - RMBS.....		..	03/20/2021.	Paydown.....		121,207	121,207	120,847	120,923	0	284	0	284	0	121,207	0	0	0	596	03/20/2034.	1.F FE.....
83404J AA 4	SCLP 2017-3 A - ABS.....		..	03/25/2021.	Paydown.....		65,561	65,561	65,230	65,477	0	84	0	84	0	65,561	0	0	0	254	05/26/2026.	1.A FE.....
83405R AB 3	SCLP 2018-1 A2 - ABS.....		..	03/25/2021.	Paydown.....		348,686	348,686	348,625	348,678	0	7	0	7	0	348,686	0	0	0	1,469	02/25/2027.	1.A FE.....
83546D AF 5	SONIC 2018-1 A2 - RMBS.....		..	03/20/2021.	Paydown.....		3,750	3,750	3,750	3,750	0	(0)	0	(0)	0	3,750	0	0	0	25	02/20/2048.	2.B FE.....
83546D AL 2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS.....		..	03/20/2021.	Paydown.....		13,750	13,750	13,991	13,986	0	(236)	0	(236)	0	13,750	0	0	0	78	01/20/2050.	1.C FE.....
83546D AM 0	SONIC CAPITAL LLC - ABS.....		..	03/20/2021.	Paydown.....		20,625	20,625	21,919	21,904	0	(1,279)	0	(1,279)	0	20,625	0	0	0	94	01/20/2050.	1.C FE.....
83611M HM 3	SVHE 2005-B M2 - RMBS.....		..	03/01/2021.	Paydown.....		48,142	57,309	0	46,835	0	1,307	0	1,307	0	48,142	0	0	0	486	05/25/2035.	1.D FM.....
84470P AD 1	SOUTHSIDE BANCSHARES INC.....		..	03/08/2021.	EXCHANGE.....		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	98,490	11/15/2030.	2.B FE.....
85022W AP 9	SCFT 2020-A A - ABS.....		..	03/25/2021.	Paydown.....		496,175	496,175	496,150	496,150	0	25	0	25	0	496,175	0	0	0	1,674	09/26/2037.	1.A FE.....
85172M AA 2	SLFT 2015-B A - ABS.....		..	03/15/2021.	Paydown.....		1,370,620	1,370,620	1,370,834	1,370,676	0	(57)	0	(57)	0	1,370,620	0	0	0	7,511	05/15/2028.	1.A FE.....
85208H AA 1	SPRTE 2017-1 A - ABS.....		C	03/15/2021.	Paydown.....		2,170	2,169	2,161	2,166	0	4	0	4	0	2,170	0	0	0	20	12/15/2037.	2.B FE.....
85208N AA 8	SPRNTS 2016-1 A1 - ABS.....		..	03/20/2021.	Paydown.....		312,500	312,500	312,495	312,524	0	(24)	0	(24)	0	312,500	0	0	0	(52)	03/20/2023.	2.A FE.....
85816B CQ 1	STCR 2015-1 BR - CDO.....		..	03/19/2021.	Call @ 100.00.....		2,000,000	2,000,000	2,015,277	2,008,671	0	(429)	0	(429)	0	2,008,242	0	(8,242)	(8,242)	13,250	05/21/2029.	1.C FE.....
86206@ AA 7	STONEHENGE CAPITAL FUND NEVADA III LLC.....		..	01/31/2021.	Direct.....		172	172	172	172	0	0	0	0	0	172	0	0	0	2	01/31/2026.	1.C PL.....
86212V AA 2	STR 2016-1 A1 - ABS.....		..	03/20/2021.	Paydown.....		10,244	10,244	10,239	10,241	0	3	0	3	0	10,244	0	0	0	68	10/22/2046.	1.E FE.....
86212V AD 6	STR 2018-1 A1 - ABS.....		..	03/20/2021.	Paydown.....		7,500	7,500	7,498	7,499	0	1	0	1	0	7,500	0	0	0	50	10/20/2048.	1.A FE.....
86212V AE 4	STR 2018-1 A2 - ABS.....		..	03/20/2021.	Paydown.....		8,125	8,125	8,122	8,122	0	3	0	3	0	8,125	0	0	0	58	10/20/2048.	1.A FE.....
863579 C3 0	SARM 2005-21 6A3 - CMO/RMBS.....		..	03/01/2021.	Paydown.....		82,823	82,927	72,804	82,808	0	15	0	15	0	82,823	0	0	0	238	11/25/2035.	1.D FM.....
863579 UL 0	SARM 2005-15 1A1 - CMO/RMBS.....		..	03/01/2021.	Paydown.....		5,153	5,210	4,160	5,141	0	12	0	12	0	5,153	0	0	0	26	07/25/2035.	1.D FM.....
863579 UU 0	SARM 2005-15 4A1 - CMO/RMBS.....		..	03/01/2021.	Paydown.....		26,790	28,644	25,251	26,718	0	72	0	72	0	26,790	0	0	0	160	07/25/2035.	1.D FM.....
863579 VW 5	SARM 2005-17 5A2 - CMO/RMBS.....		..	03/25/2021.	Paydown.....		16,262	16,322	7,647	16,194	0	68	0	68	0	16,262	0	0	0	7	08/25/2035.	1.D FM.....
863579 XR 4	SARM 2005-18 8A1 - CMO/RMBS.....		..	03/01/2021.	Paydown.....		57,554	57,629	52,335	57,356	0	198	0	198	0	57,554	0	0	0	414	09/25/2035.	1.D FM.....
863579 ZL 5	SARM 2005-20 3A3 - CMO/RMBS.....		..	03/01/2021.	Paydown.....		37,564	37,657	31,989	37,553	0	11	0	11	0	37,564	0	0	0	109	10/25/2035.	1.D FM.....
863587 AE 1	SAIL 2006-3 A5 - RMBS.....		..	03/25/2021.	Paydown.....		188,863	188,863	152,933	175,657	0	13,207	0	13,207	0	188,863	0	0	0	87	06/25/2036.	1.D FM.....
86358R DX 2	SASC 2001-SB1 A5 - RMBS.....		..	03/01/2021.	Paydown.....		9,107	9,107	8,529	9,108	0	(1)	0	(1)	0	9,107	0	0	0	53	08/25/2031.	1.D FM.....
86359A MG 5	SASC 2003-AL1 APO - RMBS.....		..	03/01/2021.	Paydown.....		7,395	7,395	5,208	7,368	0	26	0	26	0	7,395	0	0	0	0	04/25/2031.	5.B GI.....
86359A WT 6	SASC 2003-AL2 APO - RMBS.....		..	03/01/2021.	Paydown.....		19,152	19,152	14,889	19,118	0	33	0	33	0	19,152	0	0	0	0	01/25/2031.	5.B GI.....
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS.....		..	03/25/2021.	Paydown.....		522,612	522,612	493,869	494,384	0	28,229	0	28,229	0	522,612	0	0	0	288	05/25/2047.	1.F FE.....
86934N AA 7	SCML 2018-SBC7 A - CMBS/CMO.....		..	03/26/2021.	Paydown.....		730,799	730,799	730,767	732,537	0	(1,738)	0	(1,738)	0	730,799	0	0	0	8,308	05/25/2039.	1.G FE.....

SCHEDULE D - PART 4

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

QE05.19

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
87166V AG 3	SYMP XX B2 - CDO.....			..	02/02/2021.	Various.....		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	18,300	01/16/2032.	1.C FE.....
87268R AA 2	TFINS 192 A1 - CDO.....			..	03/01/2021.	Paydown.....		33,251	33,251	33,251	33,251	0	0	0	0	0	33,251	0	0	0	212	02/28/2039.	1.B FE.....
87342R AB 0	BELL 2016-1 A22 - RMBS.....			..	02/25/2021.	Paydown.....		3,750	3,750	3,787	3,787	0	(37)	0	(37)	0	3,750	0	0	0	41	05/25/2046.	2.B FE.....
87342R AC 8	BELL 2016-1 A23 - RMBS.....			..	02/25/2021.	Paydown.....		5,500	5,500	5,500	5,497	0	3	0	3	0	5,500	0	0	0	68	05/25/2046.	2.B FE.....
87342R AF 1	BELL 181 A22 - RMBS.....			..	02/25/2021.	Paydown.....		5,000	5,000	5,000	5,001	0	(1)	0	(1)	0	5,000	0	0	0	57	11/25/2048.	1.C FE.....
881561 GQ 1	TMTS 0415AL A1 - RMBS.....			..	03/01/2021.	Paydown.....		366,825	366,825	359,947	366,832	0	(7)	0	(7)	0	366,825	0	0	0	1,441	07/25/2034.	1.D FM.....
88156E AB 2	TMTS 2006-17HE AB1 - RMBS.....			..	03/25/2021.	Paydown.....		75,483	75,483	64,431	74,848	0	636	0	636	0	75,483	0	0	0	41	01/25/2038.	1.D FM.....
88159T AA 8	TES 2017-2 A - ABS.....			..	02/20/2021.	Paydown.....		31,039	31,039	31,037	31,044	0	(6)	0	(6)	0	31,039	0	0	0	639	02/20/2048.	1.G FE.....
885220 KW 2	TMST 2006-2 A2B - CMO/RMBS.....			..	03/25/2021.	Paydown.....		35,234	35,234	33,772	33,819	0	1,415	0	1,415	0	35,234	0	0	0	177	04/25/2036.	1.D FM.....
89412K AA 8	TRAP XI A1 - CDO.....			..	01/11/2021.	Paydown.....		2,330,727	2,330,727	2,205,450	2,329,875	0	852	0	852	0	2,330,727	0	0	0	3,287	10/10/2041.	1.C FE.....
89412R AB 1	TRAP 5 A1B - CDO.....			..	01/15/2021.	Paydown.....		38,525	38,526	31,109	38,177	0	349	0	349	0	38,525	0	0	0	230	07/15/2034.	1.C FE.....
89413A AA 9	TRAP IX A1 - CDO.....			..	01/27/2021.	Paydown.....		912,548	912,548	821,863	813,772	0	98,776	0	98,776	0	912,548	0	0	0	1,274	01/27/2040.	1.F FE.....
89656F AC 4	TRL 2012-1 A1 - ABS.....			..	03/15/2021.	Paydown.....		679,300	679,301	665,944	672,377	0	6,923	0	6,923	0	679,300	0	0	0	2,520	01/15/2043.	1.F FE.....
89656F AC 0	TRL 2013-1 A1 - ABS.....			..	03/15/2021.	Paydown.....		16,109	16,109	16,068	15,993	0	115	0	115	0	16,109	0	0	0	119	07/15/2043.	1.F FE.....
89657A AC 0	TRL 2020-1 A - ABS.....			..	03/17/2021.	Paydown.....		56,690	56,690	56,677	56,677	0	13	0	13	0	56,690	0	0	0	186	06/17/2048.	1.F FE.....
89657B AA 2	TRL 191 A1 - ABS.....			..	03/17/2021.	Paydown.....		22,574	22,574	22,563	22,564	0	10	0	10	0	22,574	0	0	0	145	04/17/2049.	1.F FE.....
89657B AB 0	TRL 2019-2 A1 - ABS.....			..	03/17/2021.	Paydown.....		72,311	72,311	72,293	72,294	0	16	0	16	0	72,311	0	0	0	288	10/18/2049.	1.F FE.....
89690E AF 4	TRMF 2017-1 A1 - ABS.....			..	03/15/2021.	Paydown.....		489,377	489,377	483,835	487,558	0	1,819	0	1,819	0	489,377	0	0	0	2,230	08/15/2047.	1.F FE.....
89708B AA 1	TROPC 5 AL1 - CDO.....			C	01/15/2021.	Paydown.....		291,812	291,812	259,852	291,611	0	201	0	201	0	291,812	0	0	0	393	07/15/2036.	1.F FE.....
89822P AA 1	TFINS 201 A1 - CDO.....			..	01/15/2021.	Paydown.....		25,781	25,781	25,781	25,781	0	0	0	0	0	25,781	0	0	0	381	04/16/2040.	1.C FE.....
90352W AA 2	STEAM 2018-1 A1 - RMBS.....			..	02/25/2021.	Paydown.....		2,008,181	1,956,410	1,956,408	1,956,431	0	51,750	0	51,750	0	2,008,181	0	0	0	12,237	04/27/2048.	1.F FE.....
90352W AB 0	STEAM 2018-1 A2 - ABS.....			..	02/25/2021.	Paydown.....		2,142,591	2,000,000	1,999,929	1,999,977	0	142,614	0	142,614	0	2,142,591	0	0	0	15,370	04/27/2048.	1.F FE.....
90352W AD 6	STEAM 2021-1 A - RMBS.....			..	03/28/2021.	Paydown.....		34,534	34,534	34,533	0	0	1	0	1	0	34,534	0	0	0	71	02/28/2051.	1.F FE.....
909319 AA 3	UNITED AIRLINES PASS THROUGH TRUST 2013.....			..	02/15/2021.	Paydown.....		24,923	24,923	24,923	24,931	0	(8)	0	(8)	0	24,923	0	0	0	536	02/15/2027.	2.B FE.....
91832Y AA 6	VMC 2018-FL2 A - CDO/CMBS.....			..	03/17/2021.	Paydown.....		771,883	771,883	772,244	771,142	0	741	0	741	0	771,883	0	0	0	2,031	10/15/2035.	1.A FE.....
92257A AB 0	VCC 2018-1 A - CMBS.....			..	03/01/2021.	Paydown.....		757,899	757,899	757,642	758,275	0	(376)	0	(376)	0	757,899	0	0	0	4,788	04/27/2048.	1.A FE.....
92257C AA 8	VCC 2019-1 A - CMBS.....			..	03/01/2021.	Paydown.....		116,580	116,580	116,554	116,283	0	297	0	297	0	116,580	0	0	0	605	03/25/2049.	1.A FE.....
92259L AB 4	VCC 201 AFX - CMBS.....			..	01/01/2021.	Paydown.....		110,112	110,112	110,111	110,106	0	6	0	6	0	110,112	0	0	0	239	02/25/2050.	1.A FE.....
92259L AB 4	VCC 201 AFX - CMBS.....			..	03/01/2021.	Paydown.....		168,757	168,757	168,756	168,748	0	9	0	9	0	168,757	0	0	0	937	02/25/2050.	1.A FE.....
92922F 3N 6	WAMU 2005-AR12 1A8 - CMO/RMBS.....			..	03/01/2021.	Paydown.....		50,209	50,209	47,620	50,125	0	85	0	85	0	50,209	0	0	0	273	10/25/2035.	1.D FM.....
92925C CC 4	WAMU 2006-AR1 1AA - CMO/RMBS.....			..	03/01/2021.	Paydown.....		16,836	16,836	11,282	16,732	0	104	0	104	0	16,836	0	0	0	56	01/25/2046.	1.D FM.....
92990G AG 8	WAMU 2007-HY5 2A5 - CMO/RMBS.....			..	03/01/2021.	Paydown.....		12,805	18,660	14,454	12,740	0	65	0	65	0	12,805	0	0	0	110	05/25/2037.	1.D FM.....
933636 AG 7	WAMU 2007-HY4 3A1 - CMO/RMBS.....			..	03/01/2021.	Paydown.....		38,597	44,036	41,699	38,558	0	39	0	39	0	38,597	0	0	0	231	04/25/2037.	1.D FM.....
933636 AL 6	WAMU 2007-HY4 5A1 - CMO/RMBS.....			..	03/01/2021.	Paydown.....		42,616	43,115	38,419	42,524	0	92	0	92	0	42,616	0	0	0	208	11/25/2036.	1.D FM.....
93363N AB 1	WAMU 2006-AR12 1A2 - CMO/RMBS.....			..	03/01/2021.	Paydown.....		23,060	25,673	24,269	22,998	0	62	0	62	0	23,060	0	0	0	93	10/25/2036.	2.B FM.....
93364F AC 5	WAMU 2007-HY7 2A1 - CMO/RMBS.....			..	03/01/2021.	Paydown.....		94,383	95,120	80,676	94,281	0	102	0	102	0	94,383	0	0	0	402	07/25/2037.	1.D FM.....
93934N AR 6	WMALT 2006-5 2C2 - CMO/RMBS.....			..	03/25/2021.	Paydown.....		5,646	7,482	0	5,573	0	73	0	73	0	5,646	0	0	0	8	07/25/2036.	1.D FM.....
94353W AA 3	WAAV 171 A - ABS.....			..	03/15/2021.	Paydown.....		13,926	13,926	13,926	13,926	0	(0)	0	(0)	0	13,926	0	0	0	111	11/15/2042.	2.B FE.....

SCHEDULE D - PART 4

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

QE05.20

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
94945P AA 3	WLKRG 2017-A A - RMBS.....			..	03/15/2021.	Paydown.....		212,523	212,523	212,313	212,316	0	207	0	207	0	212,523	0	0	0	933	06/15/2033.	1.F FE.....
95002F AA 2	WFMBS 2019-4 A1 - CMO/RMBS.....			..	03/01/2021.	Paydown.....		2,221,107	2,221,107	2,260,670	2,223,269	0	(2,163)	0	(2,163)	0	2,221,107	0	0	0	12,611	09/27/2049.	1.D FM.....
95002K AA 1	WFMBS 201 A1 - CMO/RMBS.....			..	03/25/2021.	Paydown.....		876,045	876,045	886,448	877,131	0	(1,086)	0	(1,086)	0	876,045	0	0	0	4,595	12/27/2049.	1.D FM.....
95058X AC 2	WEN 2015-1 A23 - RMBS.....			..	03/15/2021.	Paydown.....		3,125	3,125	3,029	3,068	0	57	0	57	0	3,125	0	0	0	35	06/15/2045.	2.B FE.....
95058X AE 8	WEN 2018-1 A22 - RMBS.....			..	03/15/2021.	Paydown.....		5,000	5,000	4,781	4,822	0	178	0	178	0	5,000	0	0	0	49	03/16/2048.	2.B FE.....
95058X AG 3	WEN 2019-1 A21 - RMBS.....			..	03/15/2021.	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	71	06/15/2049.	2.B FE.....
95168W AR 8	WSTC 2014-2 ABR - CDO.....			..	01/16/2021.	Paydown.....		214,200	214,200	214,200	214,212	0	(12)	0	(12)	0	214,200	0	0	0	1,459	01/16/2027.	1.A FE.....
95763P AJ 0	WESTERN ALLIANCE BANK.....			..	10/15/2020.	Call @ 100.00.....		0	0	0	0	0	0	0	0	0	0	0	0	0	4,440	07/15/2025.	1.G PL.....
96033D AA 8	WESTR 171 A - RMBS.....			..	03/01/2021.	Paydown.....		157,710	157,710	157,171	157,266	0	444	0	444	0	157,710	0	0	0	805	12/20/2030.	1.A FE.....
96033W AA 6	WESTR 181 A - RMBS.....			..	03/01/2021.	Paydown.....		90,774	90,774	90,615	90,614	0	161	0	161	0	90,774	0	0	0	515	12/20/2031.	1.A FE.....
96033W AB 4	WESTR 181 B - RMBS.....			..	03/01/2021.	Paydown.....		136,161	136,161	135,480	135,811	0	350	0	350	0	136,161	0	0	0	817	12/20/2031.	1.D FE.....
96034L AA 9	WESTR 201 A - RMBS.....			..	03/01/2021.	Paydown.....		216,047	216,047	215,763	215,920	0	127	0	127	0	216,047	0	0	0	978	03/20/2034.	1.A FE.....
97064E AA 6	WESTF 2018-A A - ABS.....			..	03/15/2021.	Paydown.....		22,391	22,391	22,390	22,391	0	(0)	0	(0)	0	22,391	0	0	0	147	09/15/2043.	1.F FE.....
97064F AA 3	WESTF 2020-A A - ABS.....			..	03/15/2021.	Paydown.....		58,321	58,321	58,320	58,321	0	0	0	0	0	58,321	0	0	0	235	03/15/2045.	1.F FE.....
974153 AA 6	WING 18A A2 - RMBS.....			..	01/01/2021.	Paydown.....		77,130	0	0	0	0	77,130	0	77,130	0	77,130	0	0	0	0	12/05/2048.	2.B FE.....
98886Y AS 7	ZAIS2 2 A2R - CDO.....			..	01/25/2021.	Paydown.....		364,867	364,867	365,744	364,998	0	(131)	0	(131)	0	364,867	0	0	0	1,904	07/27/2026.	1.A FE.....
98944P AB 3	ZCAP 2018-1 A - ABS.....			..	03/15/2021.	Paydown.....		49,560	49,560	48,826	48,869	0	691	0	691	0	49,560	0	0	0	391	10/15/2038.	2.C FE.....
G3427* AA 0	GCPF LOAN FUNDING D GP, LTD.....			C	01/21/2021.	AFG Redemption.....		4,687,500	4,687,500	4,687,500	4,687,500	0	0	0	0	0	4,687,500	0	0	0	27,656	10/11/2029.	1.C
G7256K AB 0	PROP 2017-1 A - ABS.....			..	03/01/2021.	Paydown.....		19,167	19,167	19,155	19,129	0	37	0	37	0	19,167	0	0	0	147	03/15/2042.	2.B FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							223,608,885	223,598,454	218,244,840	217,004,673	15,986	901,052	0	917,038	0	220,983,236	0	1,946,530	1,946,530	2,943,433	XXX	XXX
Bonds - Unaffiliated Bank Loans																							
00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19.....			..	03/31/2021.	Direct.....		958	958	941	955	2	1	0	2	0	958	0	0	0	15	04/15/2025.	3.B PL.....
00216C AE 3	AQ SUNSHINE, INC. - DELAYED DRAW TERM LO.....			..	01/29/2021.	Direct.....		36,334	36,334	36,334	36,334	0	0	0	0	0	36,334	0	0	0	0	04/15/2025.	3.B PL.....
00228* AA 4	AMERICAN TECHNOLOGIES LLC - TERM LOAN.....			..	03/31/2021.	Direct.....		1,856	1,856	1,856	1,856	0	0	0	0	0	1,856	0	0	0	30	07/31/2026.	3.B PL.....
00452# AA 7	Accommodations Plus Technologies LLC/Ter.....			..	03/31/2021.	Direct.....		4,227	4,227	4,227	4,159	0	0	0	0	0	4,227	0	0	0	70	05/11/2024.	2.C PL.....
00797* AA 5	Aero Operating LLC/Term Loan 1/20.....			..	01/04/2021.	Direct.....		371	371	371	371	0	0	0	0	0	371	0	0	0	3	02/07/2026.	3.A PL.....
00797* AB 3	Aero Operating LLC/Delayed Draw Term Loa.....			..	01/04/2021.	Direct.....		106	106	106	106	0	0	0	0	0	106	0	0	0	2	02/07/2026.	3.A PL.....
00843@ AA 7	AffiniPay Midco, LLC/Term Loan 2/20.....			..	01/04/2021.	Direct.....		628	628	628	628	0	0	0	0	0	628	0	0	0	0	03/02/2026.	3.A PL.....
01370# AA 4	Alcami Corporation/First Lien Term Loan.....			..	03/31/2021.	Direct.....		1,172	1,172	1,140	1,161	10	1	0	11	0	1,172	0	0	0	13	07/14/2025.	5.A FE.....
03979* AA 9	RTI Surgical.....			..	03/31/2021.	Direct.....		2,589	2,589	2,589	2,589	0	0	0	0	0	2,589	0	0	0	109	07/20/2026.	3.B PL.....
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan.....			..	01/07/2021.	DIRECT.....		301,548	301,037	268,282	272,829	0	229	0	229	0	273,059	0	28,490	28,490	1,311	02/11/2026.	4.B FE.....
05365@ AA 4	Avetta, LLC/Term Loan 4/18.....			..	03/31/2021.	Direct.....		1,752	1,752	1,717	1,737	13	2	0	15	0	1,752	0	0	0	27	04/10/2024.	3.C PL.....
05365@ AD 8	Avetta, LLC/Second Amendment Tranche B T.....			..	03/31/2021.	Direct.....		1,355	1,355	1,330	1,346	8	1	0	10	0	1,355	0	0	0	21	04/10/2024.	3.C PL.....
05464# AA 2	Axiom Merger Sub Inc./Facility B Term Lo.....			..	03/31/2021.	Direct.....		1,172	1,172	1,130	1,160	10	1	0	12	0	1,172	0	0	0	1	04/08/2026.	3.B PL.....
06683@ AA 7	BANYAN SOFTWARE HOLDINGS, LLC - TERM LOA.....			..	03/31/2021.	Direct.....		350	350	350	350	0	0	0	0	0	350	0	0	0	8	10/30/2026.	3.B PL.....
07384D AC 6	Belk Inc.....			..	02/01/2021.	NO BROKER.....		1,213,084	3,465,955	1,515,297	1,209,376	305,922	0	0	0	305,922	1,515,297	0	(302,213)	(302,213)	53,458	07/31/2025.	5.B FE.....
07386* AA 7	Bearcat Buyer, Inc./First Lien Term Loan.....			..	03/31/2021.	Direct.....		1,779	1,779	1,730	1,767	10	2	0	12	0	1,779	0	0	0	23	07/09/2026.	4.B PL.....
07386* AB 5	Bearcat Buyer, Inc./First Lien Delayed D.....			..	03/31/2021.	Direct.....		616	616	616	616	0	0	0	0	0	616	0	0	0	5	07/09/2026.	4.B PL.....
07386* AD 1	Bearcat Buyer, Inc./2019 Incremental Fir.....			..	03/31/2021.	Direct.....		293	293	287	292	1	0	0	2	0	293	0	0	0	4	07/09/2026.	4.B PL.....

SCHEDULE D - PART 4

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

QE05.21

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporar y Impairme nt Recogniz ed	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 Exchan ge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
09523@ AA 5	Blue Angel Buyer 1, LLC/First Amendment.....			..	03/31/2021.	Direct.....		144	144	144	143	1	0	0	1	0	144	0	0	0	2	01/02/2026.	3.B PL.....
09523C AC 6	BLUE ANGEL BUYER 1 LLC.....			..	03/31/2021.	Direct.....		37	37	37	36	0	0	0	0	0	37	0	0	0	0	01/02/2026.	3.B PL.....
09523C AD 4	Blue Angel Buyer 1, LLC/Term Loan 12/18.....			..	03/31/2021.	Direct.....		262	262	258	262	0	0	0	0	0	262	0	0	0	3	01/02/2026.	5.A.....
10483* AA 3	Bragg Live Food Products LLC/Term Loan 3.....			..	01/01/2021.	Adjustment.....		1,299,335	1,299,335	1,257,931	1,272,933	0	(23)	0	(23)	0	1,272,911	0	26,424	26,424	0	12/28/2025.	2.C PL.....
10483* AC 9	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN.....			..	03/31/2021.	Direct.....		3,443	3,443	3,443	195	0	0	0	0	0	3,443	0	0	0	63	12/28/2025.	2.C Z.....
12702# AA 0	BakeMark Holdings, Inc./Term Loan 08/17.....			..	03/31/2021.	Direct.....		2,042	2,042	1,981	2,007	32	3	0	35	0	2,042	0	0	0	32	08/14/2023.	4.A PL.....
12721# AA 7	CVP Holdco, Inc./Delayed Draw Term Loan.....			..	03/31/2021.	Direct.....		297	297	297	297	0	0	0	0	0	297	0	0	0	5	10/31/2025.	3.C PL.....
12721# AB 5	CVP Holdco, Inc./Term Loan 10/19.....			..	03/31/2021.	Direct.....		629	629	629	629	0	0	0	0	0	629	0	0	0	10	10/31/2025.	3.C PL.....
15644G B* 4	CENTRIC BRANDS INC. - REVOLVING LOAN (FI.....			..	02/01/2021.	Adjustment.....		13,387	0	0	13,387	0	0	0	0	0	13,387	0	0	0	0	10/09/2024.	4.B Z.....
18512# AC 3	Clearwater Analytics, LLC/Fourth Amendme.....			..	03/31/2021.	Direct.....		95	95	95	95	0	0	0	0	0	95	0	0	0	2	10/31/2025.	2.C PL.....
18512# AD 1	Clearwater Analytics, LLC/Third Amendmen.....			..	03/31/2021.	Direct.....		537	537	524	536	0	1	0	1	0	537	0	0	0	10	10/31/2025.	2.C PL.....
18512# AE 9	CLEARWATER ANALYTICS, LLC - INCREMENTAL.....			..	03/31/2021.	Direct.....		867	867	867	867	0	0	0	0	0	867	0	0	0	16	10/31/2025.	2.C PL.....
20602* AA 8	CGP Buyer LLC/Term Loan 7/19.....			..	03/31/2021.	Direct.....		1,614	1,614	1,579	1,613	0	1	0	1	0	1,614	0	0	0	20	08/20/2025.	2.B PL.....
20602* AB 6	Concert Golf Partners Holdco LLC/Delayed.....			..	03/31/2021.	Direct.....		188	188	188	188	0	0	0	0	0	188	0	0	0	2	08/20/2025.	2.B PL.....
21257@ AC 8	Convey Health Solutions, Inc./Term Loan.....			..	03/31/2021.	Direct.....		1,345	1,345	1,345	1,345	0	0	0	0	0	1,345	0	0	0	27	09/04/2026.	2.C PL.....
21257@ AE 4	Convey Health Solutions, Inc./2020 Incre.....			..	03/31/2021.	Direct.....		157	157	157	157	0	0	0	0	0	157	0	0	0	7	09/04/2026.	2.C PL.....
21257@ AF 1	CONVEY HEALTH SOLUTIONS, INC. - 2021 INC.....			..	03/31/2021.	Direct.....		188	188	188	0	0	0	0	0	0	188	0	0	0	4	09/04/2026.	2.C PL.....
22526@ AA 5	Creation Holdings Inc./Term Loan 8/19.....			..	03/31/2021.	Direct.....		674	674	658	674	0	1	0	1	0	674	0	0	0	11	08/15/2025.	2.C PL.....
22526@ AB 3	Creation Holdings Inc./Delayed Draw Term.....			..	03/31/2021.	Direct.....		126	126	126	126	0	0	0	0	0	126	0	0	0	2	08/15/2025.	2.C PL.....
23361* AA 3	DRB Holdings, LLC/Initial Term Loan 10/1.....			..	03/31/2021.	Direct.....		3,125	3,125	3,047	3,080	42	3	0	46	0	3,125	0	0	0	51	10/06/2023.	3.A PL.....
23361* AB 1	DRB HOLDINGS, LLC - TERM LOAN.....			..	03/31/2021.	Direct.....		677	677	677	677	0	0	0	0	0	677	0	0	0	11	10/06/2023.	3.A Z.....
23363# AB 5	DRS Holdings III, Inc./Term Loan 11/19.....			..	03/31/2021.	Direct.....		572	572	572	572	0	0	0	0	0	572	0	0	0	10	11/01/2025.	3.C PL.....
24702N BE 9	Term Loan B : Dell Intl.....			..	02/18/2021.	DIRECT.....		391,980	391,980	378,751	380,376	0	3,969	0	3,969	0	384,344	0	7,636	7,636	1,032	09/19/2025.	2.C FE.....
25403# AN 6	DILIGENT CORPORATION (FKA DIAMOND MERGER.....			..	03/31/2021.	Direct.....		2,350	2,350	2,350	2,291	59	0	0	59	0	2,350	0	0	0	43	08/04/2025.	3.C Z.....
26887@ AA 9	EP WEALTH ADVISORS, LLC - TERM LOAN.....			..	03/31/2021.	Direct.....		425	425	425	425	0	0	0	0	0	425	0	0	0	7	09/04/2026.	1.F PL.....
26887@ AB 7	EP WEALTH ADVISORS, LLC - DELAYED DRAW T.....			..	03/31/2021.	Direct.....		102	102	102	102	0	0	0	0	0	102	0	0	0	3	09/04/2026.	1.F PL.....
28619* AA 2	ELEMICA PARENT, INC. - DELAYED DRAW TERM.....			..	03/31/2021.	Direct.....		197	197	197	197	0	0	0	0	0	197	0	0	0	3	09/18/2025.	3.B Z.....
28619* AB 0	Elemica Parent, Inc./Term Loan 9/19.....			..	03/31/2021.	Direct.....		1,020	1,020	995	1,014	5	1	0	7	0	1,020	0	0	0	18	09/18/2025.	3.B PL.....
28619* AC 8	ELEMICA PARENT, INC. - AMENDMENT NO. 1 T.....			..	03/31/2021.	Direct.....		111	111	111	111	0	0	0	0	0	111	0	0	0	2	09/18/2025.	3.B Z.....
28622@ AB 3	ELEVATION SERVICES PARENT HOLDINGS, LLC.....			..	03/31/2021.	Direct.....		190	190	190	0	0	0	0	0	0	190	0	0	0	0	12/18/2026.	3.A Z.....
29427* AA 2	Goldcup 17308 AB/USD Term Loan 10/18.....			..	03/31/2021.	Direct.....		1,224	1,224	1,196	1,213	10	1	0	11	0	1,224	0	0	0	20	10/09/2024.	3.B PL.....
29668# AA 6	ESSENTIAL SERVICES HOLDING CORPORATION -.....			..	03/31/2021.	Direct.....		2,183	2,183	2,183	2,183	0	0	0	0	0	2,183	0	0	0	38	11/16/2026.	3.B PL.....
29668# AB 4	ESSENTIAL SERVICES HOLDING CORPORATION -.....			..	03/31/2021.	Direct.....		411	411	411	310	0	0	0	0	0	411	0	0	0	7	11/16/2026.	3.B PL.....
30282# AA 0	FWR Holding Corporation/Initial Term Loa.....			..	03/26/2021.	Direct.....		1,676	1,676	1,634	1,646	22	2	0	24	0	1,676	0	0	0	34	08/21/2023.	3.C PL.....
30282# AB 8	FWR Holding Corporation/Initial Delayed.....			..	03/26/2021.	Direct.....		222	222	222	221	0	0	0	0	0	222	0	0	0	5	08/21/2023.	3.C PL.....
30282# AC 6	FWR Holding Corporation/Delayed Draw Ter.....			..	03/26/2021.	Direct.....		347	347	347	346	0	0	0	0	0	347	0	0	0	7	08/21/2023.	3.C PL.....
30282# AD 4	FWR Holding Corporation/New Delayed Draw.....			..	03/26/2021.	Direct.....		206	206	206	206	0	0	0	0	0	206	0	0	0	4	08/21/2023.	3.B.....
30282# AG 7	FWR Holding Corporation/Delayed Draw Ter.....			..	03/26/2021.	Direct.....		206	206	206	206	0	0	0	0	0	206	0	0	0	4	08/21/2023.	3.C PL.....

SCHEDULE D - PART 4

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

QE05.22

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (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, NAIC Designation Modifier and SVO Administrative Symbol
30282# AH 5	FWR Holding Corporation/Delayed Draw Ter.....			..	03/26/2021.	Direct.....		275	275	275	274	0	0	0	0	0	275	0	0	0	6	08/21/2023.	3.C PL.....
30282# AJ 1	FWR Holding Corporation/Second Amendment.....			..	03/26/2021.	Direct.....		725	725	725	722	0	0	0	0	0	725	0	0	0	15	08/21/2023.	3.C PL.....
35041@ AA 3	Foundation Risk Partners, Corp./Term Loa.....			..	03/31/2021.	Direct.....		855	855	833	843	10	1	0	11	0	855	0	0	0	12	11/10/2023.	3.B PL.....
35041@ AB 1	Foundation Risk Partners, Corp./First Am.....			..	03/31/2021.	Direct.....		458	458	449	453	4	0	0	4	0	458	0	0	0	7	11/10/2023.	3.B PL.....
35041@ AC 9	Foundation Risk Partners, Corp./First Am.....			..	03/31/2021.	Direct.....		635	635	631	633	2	0	0	2	0	635	0	0	0	9	11/10/2023.	3.B PL.....
35041@ AD 7	Foundation Risk Partners, Corp./Second A.....			..	03/31/2021.	Direct.....		2,379	2,379	2,346	2,362	16	2	0	18	0	2,379	0	0	0	34	11/10/2023.	3.B PL.....
35041@ AG 0	Foundation Risk Partners, Corp./Third Am.....			..	03/31/2021.	Direct.....		443	443	443	438	4	0	0	4	0	443	0	0	0	6	11/10/2023.	3.B PL.....
35921# AA 6	Frontline Technologies Intermediate Hold.....			..	03/31/2021.	Direct.....		4,160	4,160	4,020	4,083	70	6	0	77	0	4,160	0	0	0	68	09/18/2023.	3.C PL.....
35921@ AC 4	Frontline Technologies Intermediate Hold.....			..	03/31/2021.	Direct.....		512	512	512	512	0	0	0	0	0	512	0	0	0	8	09/18/2023.	3.C Z.....
36147@ AA 4	GB Auto Service, Inc./First Amendment De.....			..	02/01/2021.	Adjustment.....		27	27	27	27	0	0	0	0	0	27	0	0	0	0	10/19/2024.	4.A PL.....
36147@ AA 4	GB Auto Service, Inc./First Amendment De.....			..	03/31/2021.	Direct.....		30	30	30	27	0	0	0	0	0	30	0	0	0	0	10/19/2024.	3.C PL.....
36221@ AA 3	GPM Investments, LLC/Term Loan 2/20.....			..	03/31/2021.	Direct.....		827	827	827	827	0	0	0	0	0	827	0	0	0	12	03/01/2027.	3.A PL.....
36221@ AB 1	GPM INVESTMENTS, LLC - DELAYED DRAW TERM.....			..	03/31/2021.	Direct.....		322	322	322	322	0	0	0	0	0	322	0	0	0	5	03/01/2027.	3.A PL.....
36255# AB 8	GSO Facility TL L+200 10/11/2023.....			..	01/06/2021.	Adjustment.....		(1,666,667)	(1,666,667)	(1,662,500)	(1,666,654)	0	(13)	0	(13)	0	(1,666,667)	0	0	0	0	10/11/2023.	1.D PL.....
36255# AB 8	GSO Facility TL L+200 10/11/2023.....			..	01/06/2021.	Direct.....		1,666,667	1,666,667	1,662,500	1,666,654	0	13	0	13	0	1,666,667	0	0	0	0	10/11/2023.	5.B GI.....
39341# AA 0	Green Street Parent, LLC and Green Stree.....			..	03/31/2021.	Direct.....		5,000	5,000	4,900	4,977	19	3	0	23	0	5,000	0	0	0	69	08/27/2026.	3.A PL.....
40348# AA 1	GUTTER BUYER INC.....			..	03/31/2021.	Direct.....		1,081	1,081	1,065	1,080	0	1	0	1	0	1,081	0	0	0	35	03/06/2025.	2.C PL.....
40406# AD 4	HAI Acquisition Corporation/Term Loan 10.....			..	03/31/2021.	Direct.....		3,125	3,125	3,046	3,122	0	3	0	3	0	3,125	0	0	0	53	11/01/2024.	2.C PL.....
41781@ AA 5	Harvey Tool Company, LLC/Term Loan 10/17.....			..	03/31/2021.	Direct.....		2,467	2,467	2,417	2,444	21	2	0	23	0	2,467	0	0	0	0	10/14/2024.	3.A PL.....
41781@ AB 3	Harvey Tool Company, LLC/Delayed Term Lo.....			..	03/31/2021.	Direct.....		614	614	614	614	0	0	0	0	0	614	0	0	0	0	10/14/2024.	3.A PL.....
41902@ AA 9	Sigma Electric Manufacturing Corporation.....			..	03/31/2021.	Direct.....		1,733	1,733	1,698	1,715	17	2	0	18	0	1,733	0	0	0	31	10/31/2023.	3.A PL.....
41902@ AB 7	Sigma Electric Manufacturing Corporation.....			..	03/31/2021.	Direct.....		637	637	631	635	2	0	0	2	0	637	0	0	0	12	10/31/2023.	3.A PL.....
44903L AD 1	Hygiena Borrower LLC/First Amendment Inc.....			..	03/16/2021.	Direct.....		160,693	160,693	158,101	159,143	16	1,535	0	1,551	0	160,693	0	0	0	2,293	02/28/2023.	3.B PL.....
44961* AB 1	Implus Footcare, LLC/Initial Term Loan 0.....			..	03/31/2021.	Direct.....		735	735	733	632	103	0	0	103	0	735	0	0	0	16	04/30/2024.	3.B PL.....
45004K AC 0	IRI Holdings, Inc./Term Loan 11/18.....			..	03/31/2021.	Direct.....		1,563	1,563	1,547	1,554	8	1	0	9	0	1,563	0	0	0	17	12/01/2025.	4.C FE.....
45259# AA 7	IMPACT SALES TL L+650 06/27/2023 MD.....			..	03/31/2021.	Direct.....		14,854	14,854	15,116	14,867	0	(13)	0	(13)	0	14,854	0	0	0	311	06/27/2023.	2.B Z.....
45321* AA 5	Implus Footcare, LLC/Spenco Incremental.....			..	03/31/2021.	Direct.....		114	114	114	114	0	0	0	0	0	114	0	0	0	3	04/30/2024.	3.B PL.....
45763F AN 8	Inmar, Inc./Initial Term Loan (First Lie.....			..	03/31/2021.	Direct.....		2,997	2,997	2,847	2,989	0	7	0	7	0	2,997	0	0	0	37	05/01/2024.	4.C FE.....
46126# AA 6	IntraPac International LLC/U.S. Term Loa.....			..	03/31/2021.	Direct.....		1,234	1,234	1,206	1,226	7	1	0	8	0	1,234	0	0	0	17	01/11/2026.	3.B PL.....
48234K AC 6	Term Loan B : K&N Engineering.....			..	03/31/2021.	Direct.....		2,577	2,577	2,229	2,554	0	23	0	23	0	2,577	0	0	0	37	10/20/2023.	5.B FE.....
48240@ AA 5	K2 Insurance Services, LLC/Term Loan 7/1.....			..	03/31/2021.	Direct.....		4,028	4,028	3,921	4,023	0	5	0	5	0	4,028	0	0	0	60	07/01/2024.	2.C PL.....
48240@ AB 3	K2 Insurance Services, LLC/Delayed Draw.....			..	03/31/2021.	Direct.....		1,150	1,150	1,150	1,150	0	0	0	0	0	1,150	0	0	0	21	07/01/2024.	2.C PL.....
48773# AA 8	Kellermeyer Bergensons Services, LLC/Ter.....			..	03/31/2021.	Direct.....		300	300	297	299	0	0	0	1	0	300	0	0	0	6	11/07/2026.	4.A PL.....
48773# AB 6	Kellermeyer Bergensons Services, LLC/202.....			..	03/31/2021.	Direct.....		66	66	66	66	0	0	0	0	0	66	0	0	0	1	11/07/2026.	4.A PL.....
48773# AC 4	KELLERMEYER BERGENSONS SERVICES, LLC - 2.....			..	03/31/2021.	Direct.....		17	17	17	17	0	0	0	0	0	17	0	0	0	1	11/07/2026.	4.A PL.....
48881# AB 5	Kene Acquisition, Inc./Term Loan 8/19.....			..	03/31/2021.	Direct.....		1,027	1,027	1,001	1,026	0	1	0	1	0	1,027	0	0	0	13	08/10/2026.	3.B PL.....
48881# AC 3	Kene Acquisition, Inc./Delayed Draw Term.....			..	03/31/2021.	Direct.....		171	171	171	170	1	0	0	1	0	171	0	0	0	2	08/10/2026.	3.B PL.....
50541# AA 5	Laboratories Bidco LLC/Term Loan 9/19.....			..	03/31/2021.	Direct.....		383	383	383	383	0	0	0	0	0	383	0	0	0	7	06/25/2024.	3.B PL.....

SCHEDULE D - PART 4

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

QE05.23

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's 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, NAIC Designation Modifier and SVO Administrative Symbol
50541# AB 3	Laboratories Bidco LLC/Second Amendment.....		..	03/31/2021.	Direct.....		60	60	60	59	2	0	0	2	0	60	0	0	0	1	06/25/2024.	3.B PL.....
50541# AC 1	LABORATORIES BIDCO LLC - THIRD AMENDMENT.....		..	03/31/2021.	Direct.....		390	390	390	390	0	0	0	0	0	390	0	0	0	8	06/25/2024.	3.B PL.....
55371* AU 9	MRI Software LLC/Term Loan 2/20.....		..	03/31/2021.	Direct.....		572	572	572	568	4	0	0	4	0	572	0	0	0	9	02/10/2026.	4.A PL.....
55371* AY 1	MRI SOFTWARE LLC - SECOND AMENMENT TERM.....		..	03/31/2021.	Direct.....		18	18	18	5	0	0	0	0	0	18	0	0	0	1	02/10/2026.	4.A PL.....
55418# AA 4	Mac Lean-Fogg Company/Term Loan 12/18.....		..	03/31/2021.	Direct.....		1,400	1,400	1,385	1,395	4	1	0	5	0	1,400	0	0	0	20	12/22/2025.	3.B PL.....
55418# AB 2	Mac Lean-Fogg Company/Delayed Draw Term.....		..	03/31/2021.	Direct.....		98	98	98	98	0	0	0	0	0	98	0	0	0	2	12/22/2025.	3.B PL.....
57810J AC 2	Amynta Agency Borrower Inc./Incremental.....		..	03/31/2021.	Direct.....		789	789	789	761	28	0	0	28	0	789	0	0	0	9	02/28/2025.	4.C FE.....
59509# AA 6	Micromeritics Instrument Corp./Term Loan.....		..	03/31/2021.	Direct.....		329	329	329	329	0	0	0	0	0	329	0	0	0	5	12/18/2025.	2.B PL.....
60367* AA 9	Ministry Brands, LLC/Delayed Draw Term L.....		..	03/31/2021.	Direct.....		2,023	2,023	2,023	1,901	121	1	0	122	0	2,023	0	0	0	34	12/02/2022.	3.C PL.....
60367* AB 7	Ministry Brands, LLC/Incremental Term Lo.....		..	03/31/2021.	Direct.....		230	230	227	228	1	0	0	1	0	230	0	0	0	4	12/02/2022.	3.C PL.....
60367* AD 3	Ministry Brands, LLC/Delayed Draw Term L.....		..	03/31/2021.	Direct.....		44	44	44	41	3	0	0	3	0	44	0	0	0	1	12/02/2022.	3.C Z.....
60937@ AA 8	MONICA HOLDCO (US), INC. - TERM LOAN.....		..	03/31/2021.	Direct.....		1,319	1,319	1,319	0	0	0	0	0	0	1,319	0	0	0	68	01/07/2028.	2.C Z.....
62900* AB 7	NCWS INTERMEDIATE, INC. - CLOSING DATE T.....		..	03/31/2021.	Direct.....		241	241	241	241	0	0	0	0	0	241	0	0	0	5	12/29/2026.	3.A Z.....
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18.....		..	03/31/2021.	Direct.....		2,409	2,409	2,409	2,332	68	0	0	68	0	2,409	0	0	0	32	02/09/2024.	5.C PL.....
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw Term Loa.....		..	03/31/2021.	Direct.....		670	670	670	641	21	0	0	21	0	670	0	0	0	10	02/09/2024.	5.C PL.....
62931* AA 2	NMC Skincare Intermediate Holdings II, L.....		..	03/31/2021.	Direct.....		488	488	476	486	1	0	0	2	0	488	0	0	0	7	10/31/2024.	3.C PL.....
62931* AC 8	NMC Skincare Intermediate Holdings II, L.....		..	03/31/2021.	Direct.....		162	162	162	158	4	0	0	4	0	162	0	0	0	2	10/31/2024.	3.C PL.....
62976# AE 6	NSM Insurance Group, LLC/Dollar Term Loa.....		..	03/31/2021.	Direct.....		3,458	3,458	3,458	3,397	61	0	0	61	0	3,458	0	0	0	61	05/11/2026.	3.A PL.....
64027* AA 3	NELIPAK HOLDINGS US TL L+425 07/02/2026.....		..	03/31/2021.	Direct.....		1,048	1,048	1,027	1,033	15	1	0	16	0	1,048	0	0	0	14	07/02/2026.	3.A PL.....
64027* AB 1	NELIPAK HOLDING INC TL L+425 07/02/2026.....		..	03/31/2021.	Direct.....		156	156	153	154	2	0	0	2	0	156	0	0	0	2	07/02/2026.	3.A PL.....
65716@ AA 4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.....		..	01/29/2021.	Direct.....		321	321	321	321	0	0	0	0	0	321	0	0	0	0	09/15/2026.	2.C PL.....
65716@ AB 2	NORTH AMERICAN SCIENCE ASSOCIATES, INC.....		..	01/28/2021.	Direct.....		47	47	47	47	0	0	0	0	0	47	0	0	0	0	09/15/2026.	2.C Z.....
67008* AA 9	TERM LOAN - LX191049.....		..	03/31/2021.	Direct.....		469	469	469	469	0	0	0	0	0	469	0	0	0	11	12/01/2026.	2.C Z.....
67096@ AA 0	OMH-HealthEdge Holdings, LLC/Term Loan 9.....		..	03/31/2021.	Direct.....		286	286	286	286	0	0	0	0	0	286	0	0	0	4	10/24/2025.	2.A PL.....
67096@ AC 6	OMH-HEALTHEDGE HOLDINGS, LLC - FIRST AME.....		..	03/31/2021.	Direct.....		167	167	167	0	0	0	0	0	0	167	0	0	0	4	10/24/2025.	2.A Z.....
67113@ AB 7	OTG Management, LLC/Fourth Amendment DDT.....		..	03/31/2021.	Direct.....		81	81	75	69	12	1	0	12	0	81	0	0	0	2	08/26/2021.	4.B PL.....
67113H AD 7	OTG Management, LLC/Delayed Draw Term Lo.....		..	03/31/2021.	Direct.....		720	720	703	705	13	1	0	14	0	720	0	0	0	18	08/26/2021.	3.B PL.....
69323* AA 3	BakeMark Holdings, Inc./Additional Term.....		..	03/31/2021.	Direct.....		1,107	1,107	1,085	1,095	11	1	0	12	0	1,107	0	0	0	18	08/14/2023.	4.A PL.....
69345Y AB 0	PFC ACQUISITION CORP.....		..	03/31/2021.	UBS SECURITIES.....		1,403,696	1,512,446	1,496,860	1,317,529	183,819	248	0	184,067	0	1,501,596	0	(97,900)	(97,900)	225	03/01/2026.	5.A FE.....
69398* AD 7	PDI TA Holdings, Inc./First Lien Term Lo.....		..	03/31/2021.	Direct.....		4,667	4,667	4,661	4,665	2	0	0	2	0	4,667	0	0	0	66	10/24/2024.	5.A.....
70451H AF 6	PAYSIMPLE, INC. - ADDITIONAL DELAYED DRA.....		..	03/31/2021.	Direct.....		898	898	898	623	16	0	0	16	0	898	0	0	0	21	08/23/2025.	3.B PL.....
70470@ AA 0	POLYMER SOLUTIONS GRP L+625 07/31/22 MD.....		..	03/31/2021.	Direct.....		7,510	7,510	7,510	7,510	0	0	0	0	0	7,510	0	0	0	217	07/31/2022.	3.B PL.....
70476X AJ 4	PetVet Care Centers, LLC/Second 2019 Del.....		..	02/18/2021.	Direct.....		123,438	123,438	123,438	123,438	0	0	0	0	0	123,438	0	0	0	882	02/14/2025.	4.B FE.....
70559@ AA 4	Pegasus Global Enterprise Holdings, LLC/.....		..	03/31/2021.	Direct.....		1,380	1,380	1,344	1,369	9	1	0	11	0	1,380	0	0	0	23	05/29/2025.	3.A PL.....
70559@ AB 2	Pegasus Global Enterprise Holdings, LLC/.....		..	03/31/2021.	Direct.....		399	399	399	399	0	0	0	0	0	399	0	0	0	7	05/29/2025.	3.A PL.....
70559@ AD 8	Pegasus Global Enterprise Holdings, LLC.....		..	03/31/2021.	Direct.....		399	399	399	399	0	0	0	0	0	399	0	0	0	7	05/29/2025.	3.A PL.....
70559@ AE 6	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC.....		..	03/31/2021.	Direct.....		373	373	373	373	0	0	0	0	0	373	0	0	0	12	05/29/2025.	3.A PL.....
70559@ AF 3	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC.....		..	03/31/2021.	Direct.....		14	14	14	14	0	0	0	0	0	14	0	0	0	0	05/29/2025.	3.A PL.....

SCHEDULE D - PART 4

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

QE05.24

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
71639#	AA	4	PetiQ, LLC/Term Loan 01/18.....	..	03/31/2021.	Direct.....		2,823	2,823	2,753	2,785	34	4	0	38	0	2,823	0	0	0	42	07/08/2025.	3.C PL.....
71667*	AA	3	Petroleum Service Group LLC/Delayed Draw.....	..	01/04/2021.	Direct.....		46	46	46	46	0	0	0	0	0	46	0	0	0	0	07/23/2025.	3.B PL.....
71667*	AB	1	Petroleum Service Group LLC/Term Loan 7/.....	..	01/04/2021.	Direct.....		2,467	2,467	2,413	2,454	13	0	0	13	0	2,467	0	0	0	0	07/23/2025.	3.B PL.....
74140#	AA	0	Project Potter Buyer, LLC/Term Loan 4/20.....	..	03/31/2021.	Direct.....		1,140	1,140	1,140	1,140	0	0	0	0	0	1,140	0	0	0	26	04/23/2027.	3.C PL.....
74140#	AB	8	PROJECT POTTER BUYER, LLC - 2020 INCREME.....	..	03/31/2021.	Direct.....		250	250	250	250	0	0	0	0	0	250	0	0	0	6	04/23/2027.	3.C PL.....
74140#	AC	6	PROJECT POTTER BUYER, LLC - TERM LOAN.....	..	03/31/2021.	Direct.....		285	285	285	285	0	0	0	0	0	285	0	0	0	7	04/23/2027.	3.C PL.....
74140#	AD	4	PROJECT POTTER BUYER, LLC - DELAYED DRAW.....	..	03/31/2021.	Direct.....		97	97	97	97	0	0	0	0	0	97	0	0	0	2	04/23/2027.	3.C Z.....
74719#	AA	1	Pyramid Management Advisors, LLC/Term Lo.....	..	03/31/2021.	Direct.....		1,245	1,245	1,245	1,235	0	0	0	0	0	1,245	0	0	0	27	07/15/2023.	3.A PL.....
74719#	AB	9	Pyramid Management Advisors, LLC/Delayed.....	..	03/31/2021.	Direct.....		462	462	462	458	0	0	0	0	0	462	0	0	0	10	07/15/2023.	3.C PL.....
74719#	AC	7	Pyramid Management Advisors, LLC/Delayed.....	..	03/31/2021.	Direct.....		107	107	107	106	0	0	0	0	0	107	0	0	0	2	07/15/2023.	3.C PL.....
74741@	AA	5	Olympia Acquisition, Inc./Term Loan 9/19.....	..	03/31/2021.	Direct.....		450	450	450	450	0	0	0	0	0	450	0	0	0	9	09/24/2026.	3.C PL.....
75000#	AE	8	RSC Acquisition, Inc./Term Loan 10/19.....	..	03/31/2021.	Direct.....		537	537	530	534	3	0	0	3	0	537	0	0	0	9	10/30/2026.	3.C PL.....
75046T	AB	0	Radius Aerospace, Inc./Term Loan 3/19.....	..	03/31/2021.	Direct.....		534	534	525	530	4	0	0	4	0	534	0	0	0	9	03/29/2025.	3.B PL.....
75734@	AB	9	Reddy Ice Holdings, Inc./Term Loan 7/19.....	..	03/31/2021.	Direct.....		3,948	3,948	3,822	3,911	32	5	0	37	0	3,948	0	0	0	73	07/01/2025.	3.B PL.....
75734@	AC	7	Reddy Ice Holdings, Inc./Delayed Draw Te.....	..	03/31/2021.	Direct.....		258	258	258	180	0	0	0	0	0	258	0	0	0	5	07/01/2025.	3.B PL.....
76009W	AT	7	RENT-A-CENTER, INC.....	..	02/17/2021.	Direct.....		987,500	987,500	977,625	979,588	0	7,912	0	7,912	0	987,500	0	0	0	18,973	08/05/2026.	3.C FE.....
76252@	AA	1	Rialto Management Group, LLC/Term Loan 1.....	..	03/31/2021.	Direct.....		29,876	29,876	29,577	29,867	0	9	0	9	0	29,876	0	0	0	223	12/02/2024.	2.B PL.....
78411E	AC	2	SCSG EA Acquisition Company, Inc./Initia.....	..	01/04/2021.	Direct.....		1,563	1,563	1,524	1,534	28	0	0	28	0	1,563	0	0	0	16	09/01/2023.	4.C FE.....
78432@	AB	8	SFE Intermediate HoldCo LLC/Incremental.....	..	03/31/2021.	Direct.....		303	303	297	303	0	0	0	0	0	303	0	0	0	5	07/31/2024.	2.B PL.....
78433*	AA	1	SG Acquisition, Inc./Term Loan 1/20.....	..	02/19/2021.	Direct.....		4,817	4,817	4,817	4,672	145	0	0	145	0	4,817	0	0	0	23	01/27/2027.	3.B PL.....
78435#	AA	5	SUMMIT COMPANIES DD L+625 09/01/2022 MD.....	..	03/31/2021.	Direct.....		2,248	2,248	2,248	2,248	0	0	0	0	0	2,248	0	0	0	109	09/01/2022.	3.A PL.....
78435#	AB	3	SUMMIT COMPANIES 4A TL L+625 09/01/2022.....	..	02/22/2021.	Adjustment.....		2,112,376	2,132,420	2,132,224	2,112,376	17,900	183	0	18,084	0	2,130,460	0	(18,084)	(18,084)	0	09/01/2022.	3.A PL.....
78486@	AA	5	SSE BUYER INC.....	..	03/31/2021.	Direct.....		724	724	724	724	0	0	0	0	0	724	0	0	0	0	06/30/2026.	1.G PL.....
78642#	AA	4	SAFE HOME SECURITY INC. - TERM LOAN.....	..	01/04/2021.	Direct.....		480	480	480	480	0	0	0	0	0	480	0	0	0	0	08/04/2024.	2.C FE.....
79400@	AA	6	Saldon Holdings, Inc./First Amendment Te.....	..	03/31/2021.	Direct.....		292	292	289	291	1	0	0	1	0	292	0	0	0	5	03/13/2025.	3.B PL.....
79400@	AB	4	Saldon Holdings, Inc./Term Loan 3/19.....	..	03/31/2021.	Direct.....		1,809	1,809	1,763	1,793	14	2	0	16	0	1,809	0	0	0	30	03/13/2025.	3.B PL.....
81389#	AA	5	SecurAmerica, LLC/Term Loan 12/18.....	..	01/19/2021.	Direct.....		255,207	255,207	247,301	250,496	0	4,710	0	4,710	0	255,207	0	0	0	6,350	12/21/2023.	2.C PL.....
81389#	AB	3	SecurAmerica, LLC/Delayed Draw Term Loan.....	..	01/19/2021.	Direct.....		96,248	96,248	96,248	96,248	0	0	0	0	0	96,248	0	0	0	2,395	12/21/2023.	2.C PL.....
81389#	AC	1	SecurAmerica, LLC/Delayed Draw Term Loan.....	..	01/19/2021.	Direct.....		17,592	17,247	17,056	17,126	0	121	0	121	0	17,247	0	0	0	429	12/21/2023.	2.C PL.....
81389#	AD	9	SecurAmerica, LLC/Delayed Draw Term Loan.....	..	01/19/2021.	Direct.....		10,854	10,854	10,854	10,854	0	0	0	0	0	10,854	0	0	0	293	12/21/2023.	2.C PL.....
81389#	AE	7	SecurAmerica, LLC/Amendment No. 6 Term L.....	..	01/19/2021.	Direct.....		29,306	29,306	29,306	29,306	0	0	0	0	0	29,306	0	0	0	204	07/16/2021.	2.C PL.....
81389#	AF	4	SECURAMERICA, LLC - TERM LOAN.....	..	01/19/2021.	Direct.....		94,564	94,564	94,564	94,564	0	0	0	0	0	94,564	0	0	0	2,523	12/21/2023.	2.C Z.....
81389#	AG	2	SECURAMERICA, LLC - TRANCHE D.....	..	01/19/2021.	Direct.....		31,271	30,658	30,658	30,658	0	0	0	0	0	30,658	0	0	0	893	12/21/2023.	2.C Z.....
84650#	AA	1	SpareFoot, LLC/Incremental Term Loan 2/1.....	..	03/31/2021.	Direct.....		57	57	56	57	0	0	0	0	0	57	0	0	0	0	04/13/2024.	3.B PL.....
84650#	AB	9	SpareFoot, LLC/First Lien ESS Incrementa.....	..	03/31/2021.	Direct.....		192	192	192	191	1	0	0	1	0	192	0	0	0	3	04/13/2024.	3.B PL.....
84650H	AC	3	SpareFoot, LLC/Initial Term Loan 04/18.....	..	03/31/2021.	Direct.....		541	541	532	540	0	0	0	0	0	541	0	0	0	8	04/13/2024.	3.B PL.....
84650H	AD	1	SpareFoot, LLC/Incremental Term Loan 8/1.....	..	03/31/2021.	Direct.....		103	103	101	103	0	0	0	0	0	103	0	0	0	2	04/13/2024.	3.B PL.....
84650H	AF	6	SpareFoot, LLC/First Lien Bader Incremen.....	..	03/31/2021.	Direct.....		74	74	73	74	0	0	0	0	0	74	0	0	0	1	04/13/2024.	3.B PL.....

SCHEDULE D - PART 4

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

QE05.25

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporar y Impairme nt Recogniz ed	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 Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
84650H AG 4			SpareFoot, LLC/First Lien StorSmart Incr.....	..	03/31/2021.	Direct.....		148	148	146	148	0	0	0	0	0	148	0	0	0	2	04/13/2024.	3.B PL.....
84650H AH 2			SpareFoot, LLC/First Lien SBOA Increment.....	..	03/31/2021.	Direct.....		77	77	76	77	0	0	0	0	0	77	0	0	0	2	04/13/2024.	3.B PL.....
866111 ZZ 3			SFP HOLDING, INC. - SEVENTH AMENDMENT TE.....	..	03/31/2021.	Direct.....		4,620	4,620	4,576	0	0	2	0	2	0	4,620	0	0	0	84	09/01/2023.	4.B Z.....
86738* AA 6			Sunk Rock Foundry Partners LP/Term Loan.....	..	03/31/2021.	Direct.....		1,018	1,018	998	1,008	10	1	0	11	0	1,018	0	0	0	18	10/31/2023.	3.A PL.....
86803@ AA 4			Sunshine Sub, LLC/Term Loan 5/18.....	..	01/14/2021.	Direct.....		2,493	2,493	2,443	2,468	25	0	0	25	0	2,493	0	0	0	0	05/27/2024.	3.A PL.....
86803@ AB 2			Sunshine Sub, LLC/Delayed Draw Term Loan.....	..	03/31/2021.	Direct.....		821	821	821	821	0	0	0	0	0	821	0	0	0	12	05/27/2024.	3.A PL.....
87221# AA 4			TAUC MANAGEMENT, LLC - INITIAL TERM LOAN.....	..	03/26/2021.	Direct.....		50,526	50,526	50,526	0	0	0	0	0	0	50,526	0	0	0	857	02/12/2027.	1.C Z.....
87296@ AA 6			TDG Group Holding Company/Term Loan 5/18.....	..	03/25/2021.	Direct.....		392,168	392,168	383,344	383,344	3,661	5,162	0	8,824	0	392,168	0	0	0	4,921	05/31/2024.	3.B PL.....
87296@ AB 4			TDG Group Holding Company/Delayed Draw T.....	..	03/25/2021.	Direct.....		134,856	134,856	133,339	133,339	573	944	0	1,517	0	134,856	0	0	0	1,692	05/31/2024.	3.B PL.....
87296@ AE 8			TDG Group Holding Company/Delayed Draw T.....	..	03/25/2021.	Direct.....		226,672	226,672	226,672	226,672	0	0	0	0	0	226,672	0	0	0	3,095	05/31/2024.	3.B PL.....
87298@ AA 4			TPG VIII Elf Purchaser, LLC/U.S. Term Lo.....	..	03/31/2021.	Direct.....		4,172	4,172	4,047	4,139	29	4	0	34	0	4,172	0	0	0	68	05/11/2026.	3.C PL.....
87300* AB 0			THG Acquisition, LLC/Term Loan 12/19.....	..	03/31/2021.	Direct.....		354	354	354	352	2	0	0	2	0	354	0	0	0	6	12/02/2026.	5.B.....
87300* AC 8			THG Acquisition, LLC/Delayed Draw Term L.....	..	03/31/2021.	Direct.....		99	99	99	99	1	0	0	1	0	99	0	0	0	2	12/02/2026.	5.B.....
87300* AD 6			THG ACQUISITION, LLC - TERM LOAN.....	..	03/31/2021.	Direct.....		292	292	292	292	0	0	0	0	0	292	0	0	0	5	12/02/2026.	3.A Z.....
87300* AE 4			THG ACQUISITION, LLC - DELAYED TERM LOAN.....	..	03/31/2021.	Direct.....		15	15	15	4	0	0	0	0	0	15	0	0	0	1	12/02/2026.	3.A Z.....
87304@ AA 6			SECOND AMENDMENT INCREMENTAL TERM LOAN -.....	..	03/31/2021.	Direct.....		125	125	125	125	0	0	0	0	0	125	0	0	0	0	08/30/2026.	3.B Z.....
88084@ AB 8			TerSera Therapeutics LLC/First Amendment.....	..	03/31/2021.	Direct.....		137	137	135	136	1	0	0	1	0	137	0	0	0	0	03/30/2025.	3.C PL.....
88084@ AD 4			TerSera Therapeutics LLC/First Amendment.....	..	03/31/2021.	Direct.....		137	137	137	137	0	0	0	0	0	137	0	0	0	0	03/30/2025.	3.C PL.....
88084@ AE 2			TerSera Therapeutics LLC/Third Amendment.....	..	03/31/2021.	Direct.....		51	51	50	50	1	0	0	1	0	51	0	0	0	0	03/30/2025.	3.C PL.....
88732# AA 4			TIMECLOCK PLUS, LLC - DELAYED DRAW TERM.....	..	03/31/2021.	Direct.....		139	139	139	139	0	0	0	0	0	139	0	0	0	2	08/28/2026.	4.C PL.....
88732# AC 0			TimeClock Plus, LLC/Term Loan 8/19.....	..	03/31/2021.	Direct.....		669	669	656	666	3	0	0	3	0	669	0	0	0	11	08/28/2026.	4.C PL.....
89158* AC 7			Touchstone Acquisition, Inc./Term Loan 1.....	..	03/31/2021.	Direct.....		1,244	1,244	1,213	1,234	9	1	0	10	0	1,244	0	0	0	15	11/17/2025.	3.B PL.....
89158* AD 5			Touchstone Acquisition, Inc./First Lien.....	..	03/31/2021.	Direct.....		259	259	259	259	0	0	0	0	0	259	0	0	0	3	11/15/2025.	3.B PL.....
90343K AR 3			US Silica Company - Term Loan - Assignme.....	..	01/28/2021.	Various.....		2,287,879	2,468,020	2,099,065	2,152,734	14,551	6,347	0	20,898	0	2,173,632	0	114,247	114,247	11,789	05/01/2025.	5.A FE.....
90385P AC 4			The Ultimus Group Midco, LLC/First Lien.....	..	03/31/2021.	Direct.....		965	965	945	949	15	1	0	15	0	965	0	0	0	13	02/01/2026.	4.A PL.....
91727# AA 5			Urology Management Associates, LLC/First.....	..	03/31/2021.	Direct.....		580	580	565	579	0	0	0	1	0	580	0	0	0	9	08/31/2024.	2.C PL.....
91830@ AD 5			VLS Recovery Services, LLC/Term Loan 10/.....	..	01/04/2021.	Direct.....		2,434	2,434	2,372	2,403	31	0	0	31	0	2,434	0	0	0	45	10/17/2023.	3.A PL.....
91830@ AF 0			VLS Recovery Services, LLC/Delayed Draw.....	..	01/04/2021.	Direct.....		399	399	394	396	2	0	0	2	0	399	0	0	0	7	10/17/2023.	3.A PL.....
91830@ AH 6			VLS Recovery Services, LLC/Second Amendm.....	..	01/04/2021.	Direct.....		345	345	333	309	36	0	0	36	0	345	0	0	0	6	10/17/2023.	3.A PL.....
92215* AA 6			VARDIMAN BLACK HOLDINGS, LLC - TERM LOAN.....	..	01/01/2021.	Direct.....		4,610	4,610	4,610	4,610	0	0	0	0	0	4,610	0	0	0	(43,438)	09/18/2025.	3. PL.....
928432 A* 4			Visual Edge Technology, Inc./Term Loan 0.....	..	03/31/2021.	Direct.....		2,257	2,257	2,212	2,225	23	2	0	25	0	2,257	0	0	0	47	08/31/2022.	5.A PL.....
928432 A@ 2			Visual Edge Technology, Inc./Delayed Dra.....	..	03/31/2021.	Direct.....		2,498	2,498	2,458	2,468	21	2	0	23	0	2,498	0	0	0	52	08/31/2022.	5.A PL.....
92974* AA 7			WSHP FC ACQUISITION 2A TL L+625 03/30/20.....	..	03/31/2021.	Direct.....		1,110	1,110	1,110	1,110	0	0	0	0	0	1,110	0	0	0	20	03/30/2024.	3.B PL.....
92974* AC 3			WSHP FC Acquisition LLC/Third Amendment.....	..	03/31/2021.	Direct.....		332	332	332	332	0	0	0	0	0	332	0	0	0	6	03/30/2024.	3.B PL.....
92974* AD 1			WSHP FC ACQUISITION 1A TL L+650 03/30/20.....	..	03/31/2021.	Direct.....		139	139	134	137	2	0	0	2	0	139	0	0	0	3	03/30/2024.	3.A PL.....
92974* AE 9			WSHP FC ACQUISITION 1A DDTL L+625 03/30/.....	..	03/31/2021.	Direct.....		174	174	174	174	0	0	0	0	0	174	0	0	0	3	03/30/2024.	3.A PL.....
92975@ AA 4			TA/WEG Holdings, LLC/Term Loan 9/19.....	..	01/04/2021.	Direct.....		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	0	10/02/2025.	3.B PL.....
92975@ AB 2			TA/WEG Holdings, LLC/Initial Delayed Dra.....	..	01/04/2021.	Adjustment.....		355	355	355	355	0	0	0	0	0	355	0	0	0	0	10/02/2025.	3.B PL.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
	CUSIP Identification	Description	F o r e i g n									Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value								Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
93279#				AA	3	WALNUT PARENT, INC. - INITIAL TERM LOAN.....	..	02/25/2021.	Direct.....		410						410	410	410	0	0	0	0	
93710@	AA	2	Wash Multifamily Acquisition Inc./2019 I.....	..	03/31/2021.	Direct.....		5,906	5,906	5,818	5,855	45	7	0	52	0	5,906	0	0	0	83	05/16/2022.	4.C FE.....	
96811*	AA	5	Wildcat BuyerCo, Inc./Term Loan 2/20.....	..	03/31/2021.	Direct.....		205	205	205	203	2	0	0	2	0	205	0	0	0	3	02/27/2026.	2.C PL.....	
96811*	AB	3	Wildcat BuyerCo, Inc./Delayed Draw Term.....	..	03/31/2021.	Direct.....		39	39	39	39	0	0	0	0	0	39	0	0	0	1	02/27/2026.	2.C PL.....	
98415D	A@	3	XIFIN, Inc./Term Loan 02/20.....	..	03/31/2021.	Direct.....		271	271	271	263	8	0	0	8	0	271	0	0	0	4	02/06/2026.	3.A PL.....	
98422B	AB	5	XPERI HOLDING CO 6/1/2025 TL B L+400.....	..	03/31/2021.	Direct.....		31,250	31,250	28,281	31,104	0	146	0	146	0	31,250	0	0	0	322	06/01/2025.	3.C FE.....	
C3324#	AA	4	Entertainment Partners Canada ULC/Canadi.....	A	03/31/2021.	Direct.....		828	828	803	821	6	1	0	7	0	828	0	0	0	13	05/11/2026.	3.C PL.....	
C4800#	AA	5	IntraPac Canada Corporation/Canadian Ter.....	..	03/31/2021.	Direct.....		629	629	615	625	4	0	0	4	0	629	0	0	0	9	01/11/2026.	3.B PL.....	
G7349*	AA	6	Radius Aerospace Europe Limited/U.K. Ter.....	D	03/31/2021.	Direct.....		339	339	339	339	0	0	0	0	0	339	0	0	0	6	03/29/2025.	3.B PL.....	
N1603L	AD	9	BRIGBI TL B 1L USD.....	..	03/31/2021.	Direct.....		1,019	1,019	594	1,005	14	0	0	14	0	1,019	0	0	0	11	06/30/2024.	5.B FE.....	
8299999.	Total - Bonds - Unaffiliated Bank Loans.....								11,942,825	14,489,775	12,029,844	11,562,901	527,914	31,605	0	559,519	0	12,183,268	0	(241,400)	(241,400)	74,178	XXX	XXX
8399997.	Total - Bonds - Part 4.....								...316,462,266	...319,177,103	...313,317,881	...310,031,645	543,900	...865,627	0	...1,409,527	...(430,170)	..314,133,376	0	..1,648,814	1,648,814	3,955,154	XXX	XXX
8399999.	Total - Bonds.....								...316,462,266	...319,177,103	...313,317,881	...310,031,645	543,900	...865,627	0	...1,409,527	...(430,170)	..314,133,376	0	..1,648,814	1,648,814	3,955,154	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																								
722470	ZZ	7	PINE BROOK PD CAYMAN /PINE BROOK 7%.....	..	02/04/2021.	Direct.....		...127,896,957	...12,765,280	0.00	...12,789,696	12,693,773	95,923	0	0	95,923	0	...12,789,696	0	(24,416)	(24,416)	...315,903	XXX	2.B Z.....
78409W	20	1	SCE TRUST V.....	..	01/26/2021.	PIPR.....		...196,702,000	...4,974,131	0.00	...4,917,550	...4,917,550	0	0	0	0	...4,917,550	0	56,581	56,581	0	XXX	3.A FE.....	
857477	AQ	6	STATE STREET CORP.....	..	03/15/2021.	Call @ 100.00.....		1,666,000,000	...1,666,000	0.00	...1,666,000	...1,661,835	4,165	0	0	4,165	...1,666,000	0	0	0	...15,883	XXX	2.A FE.....	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....								19,405,411	XXX	19,373,246	19,273,158	100,088	0	0	100,088	0	...19,373,246	0	32,165	32,165	...331,786	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....								19,405,411	XXX	19,373,246	19,273,158	100,088	0	0	100,088	0	...19,373,246	0	32,165	32,165	...331,786	XXX	XXX
8999999.	Total - Preferred Stocks.....								19,405,411	XXX	19,373,246	19,273,158	100,088	0	0	100,088	0	...19,373,246	0	32,165	32,165	...331,786	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																								
03676C	10	0	ANTERIX ORD.....	..	01/25/2021.	ISI GROUP INC.....		...30,353,000	...1,237,968	XXX	607,060	...1,141,273	(534,213)	0	0	(534,213)	0	607,060	0	630,908	630,908	0	XXX	XXX
037347	10	1	ANWORTH MORTGAGE ASSET REIT ORD.....	..	03/22/2021.	Unknown.....		...667,250,000	...1,992,878	XXX	753,993	...1,808,248	(1,054,255)	0	0	(1,054,255)	0	753,993	0	..1,238,886	1,238,886	60,053	XXX	XXX
05352A	10	0	AVANTOR ORD.....	..	02/03/2021.	Strategas Securities LLC.....		116,000	3,464	XXX	3,149	3,265	(116)	0	0	(116)	0	3,149	0	315	315	0	XXX	XXX
156504	30	0	CENTURY COMMUNITIES ORD.....	..	01/25/2021.	KEEFE BRUYETTE & WOODS.....		...13,557,000	696,835	XXX	217,454	593,525	(376,071)	0	0	(376,071)	0	217,454	0	479,380	479,380	0	XXX	XXX
23130Q	10	7	CURIOSITYSTREAM CL A ORD.....	..	01/04/2021.	ISI GROUP INC.....		...122,500,000	...2,014,064	XXX	1,372,000	...1,708,875	(336,875)	0	0	(336,875)	0	...1,372,000	0	...642,064	642,064	0	XXX	XXX
236272	10	0	DANIMER SCIENTIFIC CL A ORD.....	..	02/17/2021.	Various.....		...200,000,000	...7,544,980	XXX	2,000,000	...4,702,000	(2,702,000)	0	0	(2,702,000)	0	...1,496,381	0	..6,048,598	6,048,598	0	XXX	XXX
293639	10	0	ENTERCOM COMMUNICATIONS CL A ORD.....	..	01/26/2021.	Stifel, Nicolaus & Co., Inc.....		...400,000,000	...1,747,281	XXX	684,000	...988,000	(304,000)	0	0	(304,000)	0	684,000	0	..1,063,281	1,063,281	0	XXX	XXX
375558	10	3	GILEAD SCIENCES ORD.....	..	02/03/2021.	KEEFE BRUYETTE & WOODS.....		...31,143,000	...2,021,936	XXX	2,023,672	...1,814,391	209,281	0	0	209,281	0	...2,023,672	0	(1,736)	(1,736)	0	XXX	XXX
410345	10	2	HANESBRANDS ORD.....	..	02/09/2021.	BERNSTEIN (SANFORD C) & CO.....		...110,000,000	...2,127,243	XXX	1,348,772	...1,603,800	(255,028)	0	0	(255,028)	0	...1,348,772	0	778,471	778,471	0	XXX	XXX
55616P	10	4	MACYS ORD.....	..	01/06/2021.	ISI GROUP INC.....		...135,000,000	...1,711,614	XXX	662,850	...1,518,750	(855,900)	0	0	(855,900)	0	662,850	0	..1,048,764	1,048,764	0	XXX	XXX
65506L	10	5	NOBLE MIDSTREAM PARTNERS UNT.....	..	03/11/2021.	VE CAPITAL.....		...10,000,000	147,265	XXX	35,000	...104,200	(69,200)	0	0	(69,200)	0	35,000	0	112,265	112,265	1,406	XXX	XXX
68620A	20	3	ORGANOVO HOLDINGS, INC.....	..	02/12/2021.	INSTINET.....		...4,575,000	90,451	XXX	23,836	...56,273	(32,437)	0	0	(32,437)	0	23,836	0	66,615	66,615	0	XXX	XXX
726503	10	5	PLAINS ALL AMERICAN PIPELINE UNT.....	..	02/10/2021.	VE CAPITAL.....		...9,000,000	75,861	XXX	47,520	...74,160	(26,640)	0	0	(26,640)	0	47,520	0	28,341	28,341	...1,620	XXX	XXX
811054	40	2	EW SCRIPPS CL A ORD.....	..	02/17/2021.	Strategas Securities LLC.....		...15,728,000	289,612	XXX	167,607	...240,481	(72,874)	0	0	(72,874)	0	167,607	0	122,005	122,005	0	XXX	XXX
81617J	30	1	SELECT ENERGY SERVICES CL A ORD.....	..	03/11/2021.	B.RILEY & CO., LLC.....		...164,974,000	...1,179,852	XXX	633,500	...676,393	(42,893)	0	0	(42,893)	0	...633,500	0	546,352	546,352	0	XXX	XXX
876030	10	7	TAPESTRY ORD.....	..	03/02/2021.	Various.....		...184,250,000	...6,926,700	XXX	2,446,840	...5,726,490	(3,279,650)	0	0	(3,279,650)	0	...2,446,840	0	..4,479,860	4,479,860	0	XXX	XXX
92556H	20	6	VIACOMCBS CL B ORD.....	..	01/14/2021.	Various.....		...251,271,000	...10,252,106	XXX	3,520,307	...9,362,357	(5,842,051)	0	0	(5,842,051)	0	...3,520,307	0	..6,731,800	6,731,800	60,305	XXX	XXX

QE05.26

SCHEDULE D - PART 4

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

1			2			3	4	5			6			7			8			9			10			Change in Book/Adjusted Carrying Value					16			17			18			19			20			21			22							
						F o r e i g n	Disposal Date	Name of Purchaser			Number of Shares of Stock			Consideration			Par Value			Actual Cost			Prior Year Book/Adjusted Carrying Value			11		12		13		14		15		Book/Adjusted Carrying Value at Disposal Date			Foreign Exchan ge Gain (Loss) on Dispos al			Realized Gain (Loss) on Disposal			Total Gain (Loss) on Disposal			Bond Interest / Stock Dividends Received During Year			Stated Contractual Maturity Date			NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol		
CUSIP Identification		Description		Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion																					Current Year's Other-Than- Temporari y Impairme nt Recogniz ed		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.																										
949746	10	1	WELLS FARGO ORD.....	..	01/06/2021.	Strategas Securities LLC.....	...197,000.000	6,474,065	XXX	5,497,339	5,945,460	(448,121)	0	0	0	(448,121)	0	...5,497,339	0	...976,726	976,726	0	XXX	XXX																																
9099999.			Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					...46,534,177	XXX	22,044,899	38,067,942	(16,023,043)	0	0	(16,023,043)	0	...21,541,280	0	24,992,897	...24,992,897	...123,384	XXX	XXX																																	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																																																								
001743	AE	3	AMMC 18 SUB.....	..	03/31/2021.	Distribution.....		180,571	XXX	0	0	0	0	0	0	0	180,571	0	0	0	0	0	XXX	XXX																																
001747	AE	4	AMMC 11 SN.....	..	03/31/2021.	Distribution.....		54,040	XXX	0	0	0	0	0	0	0	54,040	0	0	0	0	0	XXX	XXX																																
00175N	AC	2	AMMC 15 SN.....	..	03/31/2021.	Distribution.....		230,290	XXX	0	0	0	0	0	0	0	230,290	0	0	0	0	0	XXX	XXX																																
00176K	AC	7	AMMC 16 SN.....	..	03/31/2021.	Distribution.....		68,461	XXX	0	0	0	0	0	0	0	68,461	0	0	0	0	0	XXX	XXX																																
00176N	AG	2	AMMC 22 SUB.....	..	03/31/2021.	Distribution.....		194,275	XXX	0	0	0	0	0	0	0	194,275	0	0	0	0	0	XXX	XXX																																
00176Q	AC	4	AMMC 19 SN.....	..	03/31/2021.	Distribution.....		93,443	XXX	0	0	0	0	0	0	0	93,443	0	0	0	0	0	XXX	XXX																																
00177C	AC	4	AMMC 20 SN.....	..	03/31/2021.	Distribution.....		161,917	XXX	0	0	0	0	0	0	0	161,917	0	0	0	0	0	XXX	XXX																																
00179T	AB	7	AMMC 21 SN.....	..	03/31/2021.	Distribution.....		47,687	XXX	0	0	0	0	0	0	0	47,687	0	0	0	0	0	XXX	XXX																																
9199999.			Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					1,030,681	XXX	0	0	0	0	0	0	0	1,030,681	0	0	0	0	0	XXX	XXX																																
Common Stocks - Closed-End Funds																																																								
89148B	20	0	TORTOISE MIDSTREAM ENERGY CF.....	..	02/25/2021.	CORNERSTONE MACRO.....	9,128.000	232,100	XXX	77,962	187,946	(109,983)	0	0	0	(109,983)	0	77,962	0	154,138	154,138	3,012	XXX	0.																																
9699999.			Total - Common Stocks - Closed-End Funds.....					232,100	XXX	77,962	187,946	(109,983)	0	0	0	(109,983)	0	77,962	0	154,138	154,138	3,012	XXX	XXX																																
9799997.			Total - Common Stocks - Part 4.....					...47,796,958	XXX	...22,122,861	...38,255,887	(16,133,026)	0	0	(16,133,026)	0	...22,649,924	0	25,147,034	...25,147,034	...126,396	XXX	XXX																																	
9799999.			Total - Common Stocks.....					...47,796,958	XXX	...22,122,861	...38,255,887	(16,133,026)	0	0	(16,133,026)	0	...22,649,924	0	25,147,034	...25,147,034	...126,396	XXX	XXX																																	
9899999.			Total - Preferred and Common Stocks.....					...67,202,369	XXX	...41,496,107	...57,529,045	(16,032,938)	0	0	(16,032,938)	0	...42,023,169	0	25,179,200	...25,179,200	...458,182	XXX	XXX																																	
9999999.			Total - Bonds, Preferred and Common Stocks.....					...383,664,635	XXX	...354,813,987	...367,560,691	(15,489,039)	...865,627	0	(14,623,411)	(430,170)	..356,156,545	0	26,828,013	...26,828,013	4,413,337	XXX	XXX																																	

QE05.27

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
1.26980 CAD / 1 USD.....	Canadian Dollar Exposure.....	N/A.....	Currency.....	Fifth Third Bank QFROUN1UWUYU0DVIWD51.....	03/30/2021....	06/30/2021....	1	100,000,000	1.26980.....	0	0	0	1,100,717	....	....1,100,717	0	1,100,717	0	0	250,000	.....	100.....
1419999999. Total-Forwards-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	0	1,100,717	XXX	1,100,717	0	1,100,717	0	0	250,000	XXX	XXX
1479999999. Total-Forwards.....										0	0	0	1,100,717	XXX	1,100,717	0	1,100,717	0	0	250,000	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	0	1,100,717	XXX	1,100,717	0	1,100,717	0	0	250,000	XXX	XXX
1759999999. TOTAL.....										0	0	0	1,100,717	XXX	1,100,717	0	1,100,717	0	0	250,000	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
CZ1.....	8	40,000	5,000 Bushels of Corn.....	Commodity Price in Insurance Product	P, 1, I ...	a.....	12/16/2021.....	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39.....	02/26/2021.	4.7100	4.7750	2,600	2,600	0	0	0	2,600	0	10,000	0	5,000
CZ1.....	3	15,000	5,000 Bushels of Corn.....	Commodity Price in Insurance Product	P, 1, I ...	a.....	12/16/2021.....	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39.....	03/08/2021.	4.7650	4.7750	150	150	0	0	0	150	0	3,750	0	5,000
CZ1.....	3	15,000	5,000 Bushels of Corn.....	Commodity Price in Insurance Product	P, 1, I ...	a.....	12/16/2021.....	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39.....	03/17/2021.	4.7450	4.7750	450	450	0	0	0	450	0	3,750	0	5,000
CZ1.....	3	15,000	5,000 Bushels of Corn.....	Commodity Price in Insurance Product	P, 1, I ...	a.....	12/16/2021.....	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39.....	03/29/2021.	4.6300	4.7750	2,175	2,175	0	0	0	2,175	0	3,750	0	5,000
1539999999. Total-Long Futures-Hedging Other.....												5,375	5,375	0	0	0	5,375	0	21,250	XXX	XXX
1579999999. Total-Long Futures.....												5,375	5,375	0	0	0	5,375	0	21,250	XXX	XXX
Totals																					
1709999999. Total-Hedging Other.....												5,375	5,375	0	0	0	5,375	0	21,250	XXX	XXX
1759999999. TOTAL.....												5,375	5,375	0	0	0	5,375	0	21,250	XXX	XXX

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	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
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	0	5,375	0	5,375	5,375	0	5,375	21,250	21,250
NAIC 1 Designation												
Fifth Third Bank..... QFROUN1UWUYU0DVIWD51.....	Y.....	N.....	0	0	1,100,717	0	1,100,717	1,100,717	0	1,100,717	250,000	250,000
0299999999. Total NAIC 1 Designation.....			0	0	1,100,717	0	1,100,717	1,100,717	0	1,100,717	250,000	250,000
0999999999. Gross Totals.....			0	0	1,106,092	0	1,106,092	1,106,092	0	1,106,092	271,250	271,250
1. Offset per SSAP No. 64.....					0	0						
2. Net after right of offset per SSAP No. 64.....					1,106,092	0						

Sch. DB - Pt. D - Sn. 2

NONE

Sch. DB - Pt. E

NONE

Sch. DL - Pt. 1

NONE

Sch. DL - Pt. 2

NONE

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York Mellon.....	New York, New York.....	0.010	65	0	1,186,241	4,191,238	857,435	XXX
Bank of America.....	Miami, Florida.....	0.000	0	0	1,683,284	1,668,716	1,637,995	XXX
Bank of America.....	Singapore.....	0.980	0	0	4,719,169	4,759,695	4,717,733	XXX
Cash Held With Securities On Deposit.....		0.000	0	0	0	0	0	XXX
DBS Bank Ltd.....	Singapore.....	0.500	424	150	17,680,290	20,164,114	17,270,587	XXX
The Bank of Guam.....	Hagatna, Guam.....	SD.....0.030	0	4	51,319	51,319	51,319	XXX
Certificate of Deposit .03% 12/26/21.....		0.000	0	0	0	0	0	XXX
First Bank	St. Thomas, Virgin Islands.....	SD.....0.250	0	930	514,148	514,148	514,148	XXX
Certificate of Deposit .25% 12-20-21.....		0.000	0	0	0	0	0	XXX
JP Morgan Chase.....	Indianapolis, Indiana.....	0.050	0	9	75,717	75,720	75,723	XXX
The Northern Trust Company / O'Hare.....	Schaumburg, Illinois.....	0.000	0	0	594,650	2,482,173	51,839	XXX
PNC Bank.....	Pittsburgh, Pennsylvania.....	0.000	0	0	(79,334,567)	(93,474,872)	25,057,676	XXX
Northrim Bank.....	Anchorage, Alaska.....	SD.....0.600	0	98	37,093	37,093	37,093	XXX
Certificate of Deposit .60% 10-22-21.....		0.000	0	0	0	0	0	XXX
Oversea-Chinese Banking Corporation.....	Singapore.....	1.740	102	56	7,999,494	8,035,946	10,395,990	XXX
Raymond James Bank.....	New York, New York.....	0.010	3	0	18,421	195,120	131,022	XXX
Royal Bank of Canada.....	Toronto, Canada.....	0.000	0	0	27,291,034	6,407,812	13,908,770	XXX
RBC Dexia Investor Services Trust.....	Toronto, Canada.....	0.000	0	0	2,773,141	2,880,446	2,880,446	XXX
Sumitomo Mitsui Banking Corporation.....	Singapore.....	1.760	6,672	2,441	16,340,158	16,449,005	16,231,804	XXX
US Bank.....	Miami, Florida.....	0.000	0	0	0	0	0	XXX
Wells Fargo Bank.....	Los Angeles, California.....	0.000	0	0	2,200,602	48,980,758	6,829,962	XXX
0199999. Total Open Depositories.....	XXX	XXX	7,266	3,688	3,830,194	23,418,432	100,649,544	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	7,266	3,688	3,830,194	23,418,432	100,649,544	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	1,510	1,515	1,484	XXX
0599999. Total Cash.....	XXX	XXX	7,266	3,688	3,831,704	23,419,946	100,651,028	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2				3	4	5	6	7	8	9		
CUSIP	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year		
All Other Government Bonds - Issuer Obligations													
	MONETARY AUTHORITY OF SINGAPORE.....					03/25/2021.....	0.000	04/23/2021.....	101,948	0	2		
	MONETARY AUTHORITY OF SINGAPORE.....					02/23/2021.....	0.000	05/21/2021.....	470,121	0	175		
	MONETARY AUTHORITY OF SINGAPORE.....					03/23/2021.....	0.000	06/18/2021.....	6,692,389	0	463		
0699999. All Other Government Bonds - Issuer Obligations.....									7,264,457	0	641		
1099999. Total - All Other Government Bonds.....									7,264,457	0	641		
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations													
	IDEAL IMPLANT INC 10.00 06/15/2021.....					03/31/2021.....	10.000	06/15/2021.....	600,000	167	0		
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....									600,000	167	0		
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....									600,000	167	0		
Total Bonds													
7699999. Subtotals - Issuer Obligations.....									7,864,457	167	641		
8399999. Subtotals - Bonds.....									7,864,457	167	641		
Exempt Money Market Mutual Funds as Identified by the SVO													
825252	40	6	INVESCO TREASURY INST.....					03/31/2021.....	0.010		639,747,730	5,013	15,784
94988A	75	9	WELLSFARGO:100%TR MM INS.....				SD.....	03/19/2021.....	0.010		0	0	0
60934N	67	4	FEDERATED US TREASURY CASH RESERVE					03/31/2021.....	0.010		18,477,864	0	1,015
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									658,225,595	5,013	16,799		
All Other Money Market Mutual Funds													
60934N	10	4	FEDERATED HRMS GV O INST.....					03/31/2021.....	0.040		10,728,016	0	442
8699999. Total - All Other Money Market Mutual Funds.....									10,728,016	0	442		
9999999. Total - Cash Equivalents									676,818,067	5,179	17,881		

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE



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

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

Other Health Care Facilities

			Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.			Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1.	Alabama.....	AL.....0	0	0	(11)	0	0	14
2.	Alaska.....	AK.....0	0	0	(40)	0	0	1
3.	Arizona.....	AZ.....0	0	0	(140)	0	0	13
4.	Arkansas.....	AR.....0	0	0	(3)	0	0	5
5.	California.....	CA.....0	0	0	(72)	0	0	368
6.	Colorado.....	CO.....0	0	0	(1)	0	0	5
7.	Connecticut.....	CT.....0	0	0	(162)	0	0	829
8.	Delaware.....	DE.....0	0	0	(7)	0	0	9
9.	District of Columbia.....	DC.....0	0	0	0	0	0	0
10.	Florida.....	FL.....0	0	0	(11)	0	0	338
11.	Georgia.....	GA.....0	0	0	(11)	0	0	14
12.	Hawaii.....	HI.....0	0	0	(1)	0	0	5
13.	Idaho.....	ID.....0	0	0	0	0	0	4
14.	Illinois.....	IL.....0	0	0	(54)	0	0	47
15.	Indiana.....	IN.....0	0	0	(1)	0	0	4
16.	Iowa.....	IA.....0	0	0	0	0	0	0
17.	Kansas.....	KS.....0	0	0	(6)	0	0	9
18.	Kentucky.....	KY.....0	0	0	(1)	0	0	1
19.	Louisiana.....	LA.....0	0	0	(1)	0	0	4
20.	Maine.....	ME.....0	0	0	(2)	0	0	8
21.	Maryland.....	MD.....0	0	0	(2)	0	0	3
22.	Massachusetts.....	MA.....0	0	0	(20)	0	0	29
23.	Michigan.....	MI.....0	0	0	(17)	0	0	18
24.	Minnesota.....	MN.....0	0	0	(3)	0	0	5
25.	Mississippi.....	MS.....0	0	0	(1)	0	0	1
26.	Missouri.....	MO.....0	0	0	0	0	0	1
27.	Montana.....	MT.....0	0	0	0	0	0	0
28.	Nebraska.....	NE.....0	0	0	(1)	0	0	1
29.	Nevada.....	NV.....0	0	0	0	0	0	0
30.	New Hampshire.....	NH.....0	0	0	(1)	0	0	4
31.	New Jersey.....	NJ.....0	0	0	0	0	0	5
32.	New Mexico.....	NM.....0	0	0	(53)	0	0	0
33.	New York.....	NY.....0	0	0	0	0	0	0
34.	North Carolina.....	NC.....0	0	0	(7)	0	0	13
35.	North Dakota.....	ND.....0	0	0	0	0	0	0
36.	Ohio.....	OH.....0	0	0	(2)	0	0	1
37.	Oklahoma.....	OK.....0	0	0	(4)	0	0	5
38.	Oregon.....	OR.....0	0	0	(8)	0	0	23
39.	Pennsylvania.....	PA.....38,839	129,352	4,700	294,548	289,500	3	295,213
40.	Rhode Island.....	RI.....0	0	0	0	0	0	0
41.	South Carolina.....	SC.....0	0	0	(9)	0	0	14
42.	South Dakota.....	SD.....0	0	0	0	0	0	0
43.	Tennessee.....	TN.....0	0	0	0	0	0	2
44.	Texas.....	TX.....0	0	0	(2)	0	0	3
45.	Utah.....	UT.....0	0	0	0	0	0	0
46.	Vermont.....	VT.....0	0	0	(3)	0	0	2
47.	Virginia.....	VA.....0	0	0	(4)	0	0	6
48.	Washington.....	WA.....0	0	0	(22)	0	0	21
49.	West Virginia.....	WV.....0	0	0	0	0	0	0
50.	Wisconsin.....	WI.....0	0	0	0	0	0	0
51.	Wyoming.....	WY.....0	0	0	0	0	0	0
52.	American Samoa.....	AS.....0	0	0	0	0	0	0
53.	Guam.....	GU.....0	0	0	0	0	0	0
54.	Puerto Rico.....	PR.....0	0	0	0	0	0	0
55.	US Virgin Islands.....	VI.....0	0	0	0	0	0	0
56.	Northern Mariana Islands.....	MP.....0	0	0	0	0	0	0
57.	Canada.....	CAN.....0	0	0	0	0	0	0
58.	Aggregate Other Alien.....	OT.....0	0	0	0	0	0	0
59.	Totals.....	38,839	129,352	4,700	293,906	289,500	3	297,046

DETAILS OF WRITE-INS

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

GREAT AMERICAN INSURANCE COMPANY
Overflow Page for Write-Ins

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2021

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

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....49,284,449	56,204,477	23,378,413

2. Commercial Multiple Peril (CMP) Packaged Policies

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

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

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

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

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

\$.....0