



QUARTERLY STATEMENT

As of March 31, 2021
of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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

OFFICERS

Name	Title	Name	Title
1. Mark Francis Muething	President	2. John Paul Gruber	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary
OTHER			
Adrienne Susan Baglier	Executive Vice President	Michael Harrison Haney	Vice President
Brian Patrick Sponaugle	Vice President		

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
Mark Francis Muething	John Paul Gruber	Christopher Patrick Miliano
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)
Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of May 2021	b. If no:	1. State the amendment number
		2. Date filed
		3. Number of pages attached

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	28,859,717,557		28,859,717,557	27,578,284,997
2. Stocks:				
2.1 Preferred stocks.....	341,038,533		341,038,533	326,423,823
2.2 Common stocks.....	687,328,366		687,328,366	822,942,824
3. Mortgage loans on real estate:				
3.1 First liens.....	1,570,470,294		1,570,470,294	1,577,832,226
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	66,065,511		66,065,511	66,050,992
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(14,985,991)), cash equivalents (\$.....590,896,990) and short-term investments (\$.....914,275,583).....	1,490,186,582		1,490,186,582	2,047,399,245
6. Contract loans (including \$.....0 premium notes).....	68,461,312		68,461,312	69,997,359
7. Derivatives.....	837,351,311		837,351,311	887,713,349
8. Other invested assets.....	1,475,070,734	1,000	1,475,069,734	1,408,756,597
9. Receivables for securities.....	4,778,005		4,778,005	4,618,011
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	35,400,468,205	1,000	35,400,467,205	34,790,019,423
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	260,506,949	387,547	260,119,402	257,292,198
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,250,103	19,495	1,230,608	1,367,520
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	8,136,333	2,292,617	5,843,716	6,441,432
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	4,110,607	599,114	3,511,493	4,067,250
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	53,972,408		53,972,408	71,034,392
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	8,660,273
18.2 Net deferred tax asset.....			0	38,970,658
19. Guaranty funds receivable or on deposit.....	2,092,351		2,092,351	2,135,155
20. Electronic data processing equipment and software.....	443,067		443,067	522,322
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	3,429,391		3,429,391	131,180
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	624,026,324	7,385,011	616,641,313	596,104,442
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	36,358,435,738	10,684,784	36,347,750,954	35,776,746,245
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	25,553,468		25,553,468	20,406,356
28. Total (Lines 26 and 27).....	36,383,989,206	10,684,784	36,373,304,422	35,797,152,601

DETAILS OF WRITE-INS				
1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Funds held as collateral.....	362,750,069		362,750,069	351,330,445
2502. Company-owned life insurance.....	208,109,712		208,109,712	206,620,087
2503. Interest rate swap collateral receivable.....	10,420,810		10,420,810	1,821,236
2598. Summary of remaining write-ins for Line 25 from overflow page.....	42,745,733	7,385,011	35,360,722	36,332,674
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	624,026,324	7,385,011	616,641,313	596,104,442

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....30,587,884,629 less \$.....0 included in Line 6.3 (including \$.....604,160 Modco Reserve).....	30,587,884,629	30,127,660,056
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	51,412,964	55,007,419
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	1,380,844,083	1,532,959,003
4. Contract claims:		
4.1 Life.....	268,743,962	216,450,014
4.2 Accident and health.....	332,269	397,186
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....		
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	468,260	279,112
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....314,681 assumed and \$.....2,492,265 ceded.....	2,806,946	6,730,484
9.4 Interest Maintenance Reserve.....	60,000,850	54,851,469
10. Commissions to agents due or accrued - life and annuity contracts \$....4,790,224, accident and health \$.....0 and deposit-type contract funds \$.....0.....	4,790,224	3,668,117
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	30,063,728	24,056,093
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	4,378,558	4,997,037
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	4,834,906	
15.2 Net deferred tax liability.....	1,646,390	
16. Unearned investment income.....	355,133	346,657
17. Amounts withheld or retained by reporting entity as agent or trustee.....	2,361,119	1,521,443
18. Amounts held for agents' account, including \$.....1,037,030 agents' credit balances.....	1,037,030	1,781,825
19. Remittances and items not allocated.....	61,940,262	36,653,392
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	511,474,685	410,701,293
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	1,491,373	1,372,595
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....	107,223,583	26,865,275
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	384,653,317	373,255,987
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	33,468,744,271	32,879,554,457
27. From Separate Accounts statement.....	25,553,468	20,406,356
28. Total liabilities (Lines 26 and 27).....	33,494,297,739	32,899,960,813
29. Common capital stock.....	1,507,500	1,507,500
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	814,130,681	813,960,675
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	2,063,368,502	2,081,723,613
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	2,877,499,183	2,895,684,288
38. Totals of Lines 29, 30 and 37.....	2,879,006,683	2,897,191,788
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	36,373,304,422	35,797,152,601
DETAILS OF WRITE-INS		
2501. Liability for funds held as collateral.....	362,771,018	351,355,065
2502. Unclaimed property.....	17,223,974	17,458,190
2503. Accounts payable.....	4,658,325	4,442,732
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).....	384,653,317	373,255,987
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	922,419,161	1,151,185,544	(2,716,039,471)
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	469,214,468	509,053,175	1,908,775,201
4. Amortization of Interest Maintenance Reserve (IMR).....	3,754,334	2,757,396	11,889,274
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	(7,866,590)	1,079,958	(26,622,658)
7. Reserve adjustments on reinsurance ceded.....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			
8.2 Charges and fees for deposit-type contracts.....	697,377	1,042,699	4,011,873
8.3 Aggregate write-ins for miscellaneous income.....	30,240,983	32,121,462	480,397,951
9. Totals (Lines 1 to 8.3).....	1,418,459,733	1,697,240,234	(337,587,830)
10. Death benefits.....	6,769,016	5,256,439	19,905,157
11. Matured endowments (excluding guaranteed annual pure endowments).....	143,624	2,798	25,566
12. Annuity benefits.....	256,170,251	216,848,233	821,641,051
13. Disability benefits and benefits under accident and health contracts.....	973,674	956,797	3,826,900
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	499,046,375	505,488,468	2,106,644,410
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	29,207,329	36,464,193	123,983,050
18. Payments on supplementary contracts with life contingencies.....	92	92	368
19. Increase in aggregate reserves for life and accident and health contracts.....	456,630,118	(77,174,274)	(4,081,026,292)
20. Totals (Lines 10 to 19).....	1,248,940,479	687,842,746	(1,004,999,790)
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	59,245,493	57,497,361	191,915,043
22. Commissions and expense allowances on reinsurance assumed.....	154,860	245,352	2,158,208
23. General insurance expenses and fraternal expenses.....	31,729,523	27,210,146	105,914,467
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	2,147,311	2,783,509	7,987,513
25. Increase in loading on deferred and uncollected premiums.....	(264,811)	244,075	435,953
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	3,574,020	(11,140,338)	10,572,550
27. Aggregate write-ins for deductions.....	1,618,496	0	7,674,458
28. Totals (Lines 20 to 27).....	1,347,145,371	764,682,851	(678,341,598)
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	71,314,362	932,557,383	340,753,768
30. Dividends to policyholders and refunds to members.....	2,810	4,233	10,653
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	71,311,552	932,553,150	340,743,115
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	7,715,098	(4,708,860)	(61,943,277)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	63,596,454	937,262,010	402,686,392
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....3,414,762 (excluding taxes of \$.....2,366,810 transferred to the IMR).....	64,576,393	(158,331,563)	(218,592,712)
35. Net income (Line 33 plus Line 34).....	128,172,847	778,930,447	184,093,680
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	2,897,191,788	2,868,113,251	2,868,113,251
37. Net income (Line 35).....	128,172,847	778,930,447	184,093,680
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....15,369,386.....	83,645,044	(733,580,990)	66,352,275
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	(25,247,662)	(12,591,475)	21,742,846
41. Change in nonadmitted assets.....	(4,151,948)	12,017,678	12,852,229
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(100,773,392)	179,156,957	28,451,520
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			(1,005,000)
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			1,005,000
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....	(100,000,000)	(60,000,000)	(285,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	170,006	196,669	585,987
54. Net change in capital and surplus (Lines 37 through 53).....	(18,185,105)	164,129,286	29,078,537
55. Capital and surplus as of statement date (Lines 36 + 54).....	2,879,006,683	3,032,242,537	2,897,191,788
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income.....	16,571,961	16,797,548	67,387,590
08.302. Reinsurance experience refund.....	12,025,205	13,785,588	70,692,453
08.303. Interest on company-owned life insurance.....	1,489,625	1,532,576	6,105,248
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	154,192	5,750	336,212,660
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	30,240,983	32,121,462	480,397,951
2701. Reinsurance fee.....	1,618,496		7,674,458
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	1,618,496	0	7,674,458
5301. Employee and agent stock option contribution.....	170,006	196,669	585,987
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	170,006	196,669	585,987

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	923,604,325	1,175,214,382	(2,714,908,702)
2. Net investment income.....	588,827,297	646,537,603	2,490,920,655
3. Miscellaneous income.....	30,356,553	17,855,827	151,322,890
4. Total (Lines 1 through 3).....	1,542,788,175	1,839,607,812	(72,665,157)
5. Benefit and loss related payments.....	697,224,320	717,654,863	2,978,205,193
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	3,574,020	(11,140,338)	10,572,550
7. Commissions, expenses paid and aggregate write-ins for deductions.....	87,145,115	68,972,296	316,282,631
8. Dividends paid to policyholders.....	2,810	4,233	10,653
9. Federal and foreign income taxes paid (recovered) net of \$.....5,781,572 tax on capital gains (losses).....	1,491	1,372	81,541,155
10. Total (Lines 5 through 9).....	787,947,756	775,492,426	3,386,612,182
11. Net cash from operations (Line 4 minus Line 10).....	754,840,419	1,064,115,386	(3,459,277,339)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,339,583,661	1,638,772,317	10,795,927,416
12.2 Stocks.....	256,744,635	38,303,195	309,661,609
12.3 Mortgage loans.....	10,707,907	3,269,908	114,816,290
12.4 Real estate.....			32,117,387
12.5 Other invested assets.....	22,453,392	11,697,204	108,253,179
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			3,226,168
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,629,489,595	1,692,042,624	11,364,002,049
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,592,178,397	2,943,402,706	5,586,598,307
13.2 Stocks.....	12,473,359	142,012,886	292,205,487
13.3 Mortgage loans.....	3,345,976	42,722,867	322,412,488
13.4 Real estate.....	834,512	1,166,518	4,183,505
13.5 Other invested assets.....	28,509,018	58,197,380	259,132,925
13.6 Miscellaneous applications.....	28,653,461	62,152,048	499,512,159
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,665,994,723	3,249,654,405	6,964,044,872
14. Net increase or (decrease) in contract loans and premium notes.....	(1,536,047)	(1,474,438)	(17,046,309)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,034,969,081)	(1,556,137,343)	4,417,003,487
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(179,154,973)	172,360,292	(96,200,646)
16.5 Dividends to stockholders.....	100,000,000	60,000,000	285,000,000
16.6 Other cash provided (applied).....	2,070,972	6,496,908	(4,016,744)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(277,084,001)	118,857,200	(385,217,390)
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).....	(557,212,663)	(373,164,758)	572,508,758
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	2,047,399,245	1,474,890,487	1,474,890,487
19.2 End of period (Line 18 plus Line 19.1).....	1,490,186,582	1,101,725,729	2,047,399,245
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Maturity extensions.....	62,029,222	376,253,562	867,329,863
20.0002 Exchanges.....	37,169,680	21,425,924	232,565,722
20.0003 Transfers.....	29,999,965	3,441,799	37,986,369
20.0004 Capitalized interest.....	1,282,571	512,728	8,130,848
20.0005 Securities acquired from dividends/return of capital distribution.....	1,428,773		715,891
20.0006 Maturity rollovers.....		83,500,000	176,500,000
20.0007 Equity reporting reclassifications.....			3,499,929
20.0008 Securities acquired from liquidation distribution.....			7,331

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	5,942,347	6,504,714	27,173,708
3. Ordinary individual annuities.....	1,137,766,390	1,065,154,351	3,447,762,383
4. Credit life (group and individual).....			
5. Group life insurance.....		146	(3,117)
6. Group annuities.....	12,123,893	104,888,447	508,009,549
7. A&H - group.....	17,725	18,777	79,121
8. A&H - credit (group and individual).....			
9. A&H - other.....	1,315,445	1,455,612	5,584,804
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	1,157,165,800	1,178,022,047	3,988,606,448
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	1,157,165,800	1,178,022,047	3,988,606,448
14. Deposit-type contracts.....	2,646,412	3,737,220	10,486,719
15. Total (Lines 13 and 14).....	1,159,812,212	1,181,759,267	3,999,093,167

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Net Income	03/31/2021	12/31/2020
(1) State basis	\$ 128,172,847	\$ 184,093,680
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	\$ 128,172,847	\$ 184,093,680
Surplus		
(5) Statutory surplus state basis	\$ 2,879,006,683	\$ 2,897,191,788
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	\$ 2,879,006,683	\$ 2,897,191,788

B & C – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flow s	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
675923AG1	\$ 22,537,675	\$ 22,503,488	\$ 34,188	\$ 22,503,488	\$ 23,304,422	3/31/2021

- (4) The following table shows all loan-backed securities with an unrealized loss:
- a. The aggregate amount of unrealized losses:
- | | |
|------------------------|---------------|
| 1. Less than 12 Months | \$ 15,313,060 |
| 2. 12 Months or Longer | 24,228,397 |
- b. The aggregate related fair value of securities w ith unrealized losses:
- | | |
|------------------------|-----------------|
| 1. Less than 12 Months | \$1,439,950,769 |
| 2. 12 Months or Longer | 1,630,752,162 |
- (5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.
- H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	7	13	\$ 12,701,439	\$ 20,796,880	\$ 16,830,265	\$ 24,769,407
(2) LB&SS - AC	15	20	23,175,135	30,138,008	30,545,860	37,437,683
(3) Preferred Stock - AC	8	20	4,579,318	31,237,128	6,920,767	45,926,271
(4) Preferred Stock - FV	20	8	82,121,015	11,614,147	82,121,015	11,614,147
(5) Total (1+2+3+4)	50	61	\$ 122,576,907	\$ 93,786,163	\$ 136,417,907	\$ 119,747,508

AC - Amortized Cost FV - Fair Value

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

	General Account	Separate Account
(1) Number of CUSIPS	23	0
(2) Aggregate amount of investment income	\$ 18,365,267	\$ -

- R. Share of Cash Pool by Asset Type – Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 9 – Income Taxes

A. Deferred tax assets and deferred tax liabilities

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

	03-2021			12-2020			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	\$ 189,245,752	\$ 210	\$ 189,245,962	\$ 188,942,577	\$ 4,231,427	\$ 193,174,004	\$ 303,175	\$ (4,231,217)	\$ (3,928,042)
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	189,245,752	210	189,245,962	188,942,577	4,231,427	193,174,004	303,175	(4,231,217)	(3,928,042)
d. Deferred tax assets nonadmitted	68,383,932	(68,383,932)	-	65,710,638	(65,710,638)	-	2,673,294	(2,673,294)	-
e. Subtotal net admitted deferred tax asset	120,861,820	68,384,142	189,245,962	123,231,939	69,942,065	193,174,004	(2,370,119)	(1,557,923)	(3,928,042)
f. Deferred tax liabilities	66,854,463	124,037,889	190,892,352	70,163,836	84,039,510	154,203,346	(3,309,373)	39,998,379	36,689,006
g. Net admitted deferred tax assets/(net deferred tax liability)	\$ 54,007,357	\$ (55,653,747)	\$ (1,646,390)	\$ 53,068,103	\$ (14,097,445)	\$ 38,970,658	\$ 939,254	\$ (41,556,302)	\$ (40,617,048)

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

	03-2021			12-2020			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ -	\$ 210	\$ 210	\$ -	\$ 4,231,427	\$ 4,231,427	\$ -	\$ (4,231,217)	\$ (4,231,217)
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	54,007,357	-	54,007,357	53,068,103	-	53,068,103	939,254	-	939,254
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	54,007,357	-	54,007,357	53,068,103	-	53,068,103	939,254	-	939,254
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	428,654,821	XXX	XXX	429,818,936	XXX	XXX	(1,164,115)
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	66,854,463	68,383,932	135,238,395	70,163,836	65,710,638	135,874,474	(3,309,373)	2,673,294	(636,079)
d. Deferred tax assets admitted as the result of application of SSAP No. 101	\$ 120,861,820	\$ 68,384,142	\$ 189,245,962	\$ 123,231,939	\$ 69,942,065	\$ 193,174,004	\$ (2,370,119)	\$ (1,557,923)	\$ (3,928,042)

(3) Other admissibility criteria:

	03-2021	12-2020
a. Ratio percentage used to determine recovery period and threshold limitation amount	840%	810%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 2,857,698,808	\$ 2,865,459,573

(4) Impact of tax planning strategies:

	03-2021		12-2020		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 189,245,752	\$ 210	\$ 188,942,577	\$ 4,231,427	\$ 303,175	\$ (4,231,217)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	120,861,820	68,384,142	123,231,939	69,942,065	(2,370,119)	(1,557,923)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

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

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

NOTES TO FINANCIAL STATEMENTS

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

(1) Current income tax expense:

	03-2021	12-2020	Change
a. Federal	\$ 7,713,607	\$ (61,958,936)	\$ 69,672,543
b. Foreign	1,491	15,659	(14,168)
c. Subtotal	7,715,098	(61,943,277)	69,658,375
d. Federal income tax (benefit) expense on net capital gains	5,781,572	118,024,241	(112,242,669)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	<u>\$ 13,496,670</u>	<u>\$ 56,080,964</u>	<u>\$ (42,584,294)</u>

(2) Deferred tax assets:

	03-2021	12-2020	Change
a. Ordinary			
1 Discounting of unpaid losses	\$ -	\$ -	\$ -
2 Unearned premium reserve	-	-	-
3 Policyholder reserve	134,635,911	140,447,720	(5,811,809)
4 Investments	-	-	-
5 Deferred acquisition costs	41,071,248	39,922,427	1,148,821
6 Policyholder dividends accrual	-	-	-
7 Fixed assets	-	-	-
8 Compensation and benefits accrual	38,022	28,047	9,975
9 Pension accrual	3,530,314	868,827	2,661,487
10 Receivables - nonadmitted	2,243,595	1,371,686	871,909
11 Net operating loss carry-forward	-	-	-
12 Tax credit carry-forward	-	-	-
13 Other	1,717,555	1,792,973	(75,418)
14 Accruals	6,009,107	4,510,897	1,498,210
15 Amortization of intangibles	-	-	-
16 Underwriting expenses	-	-	-
99 Subtotal	<u>\$189,245,752</u>	<u>\$188,942,577</u>	<u>\$ 303,175</u>
b. Statutory valuation allowance adjustment	-	-	-
c. Nonadmitted	<u>68,383,932</u>	<u>65,710,638</u>	<u>2,673,294</u>
d. Admitted ordinary deferred tax assets	<u>\$120,861,820</u>	<u>\$123,231,939</u>	<u>\$ (2,370,119)</u>
e. Capital			
1 Investments	\$ -	\$ 4,231,217	\$ (4,231,217)
2 Net capital loss carry-forward	-	-	-
3 Real estate	-	-	-
4 Other	-	-	-
5 Non-insurance subsidiaries	210	210	-
99 Subtotal	<u>\$ 210</u>	<u>\$ 4,231,427</u>	<u>\$ (4,231,217)</u>
f. Statutory valuation allowance adjustment	-	-	-
g. Nonadmitted	<u>(68,383,932)</u>	<u>(65,710,638)</u>	<u>(2,673,294)</u>
h. Admitted capital deferred tax assets	<u>\$ 68,384,142</u>	<u>\$ 69,942,065</u>	<u>\$ (1,557,923)</u>
i. Admitted deferred tax assets	<u>\$189,245,962</u>	<u>\$193,174,004</u>	<u>\$ (3,928,042)</u>

(3) Deferred tax liabilities:

	03-2021	12-2020	Change
a. Ordinary			
1 Investments	\$ 937,943	\$ 1,152,660	\$ (214,717)
2 Fixed assets	4,572,226	3,805,431	766,795
3 Deferred and uncollected premium	1,870,308	2,079,472	(209,164)
4 Policyholder reserves	6,395,988	6,888,781	(492,793)
5 Other	380,630	774,352	(393,722)
6 Policy loans	330,069	339,667	(9,598)
7 Other - Reserve transition adjustment	52,367,299	55,123,473	(2,756,174)
99 Subtotal	<u>\$ 66,854,463</u>	<u>\$ 70,163,836</u>	<u>\$ (3,309,373)</u>
b. Capital			
1 Investments	\$124,037,889	\$ 84,039,510	\$ 39,998,379
2 Real estate	-	-	-
3 Other	-	-	-
99 Subtotal	<u>\$124,037,889</u>	<u>\$ 84,039,510</u>	<u>\$ 39,998,379</u>
c. Deferred tax liabilities	<u>\$190,892,352</u>	<u>\$154,203,346</u>	<u>\$ 36,689,006</u>

(4) Net deferred tax assets/(liabilities)	<u>\$ (1,646,390)</u>	<u>\$ 38,970,658</u>	<u>\$ (40,617,048)</u>
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NOTES TO FINANCIAL STATEMENTS

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

	03-2021	12-2020
Provision computed at statutory rate (operations and realized gains/losses)	\$ 30,831,968	\$ 54,470,370
Permanent differences:		
Dividend exclusion	(291,122)	(7,884,461)
Stock options	(52,218)	(129,407)
Company-owned life insurance	(312,821)	(1,282,102)
Tax exempt interest	(503,540)	(2,268,826)
Provision to return adjustments	-	(167,614)
Other	37,388	472,237
Total permanent differences	(1,122,313)	(11,260,173)
Timing adjustments:		
Investment differences	(20,282,324)	30,040,456
Reserves	(2,562,843)	11,062,881
DAC tax adjustment	1,148,821	(10,630,540)
Legal services	13,071	(95)
Deferred and uncollected premiums	153,553	358,257
Accounts payable	46,239	161,304
Provision to return (primarily investment-related items)	-	(9,253,826)
Fixed assets	170,282	(508,129)
Bonus expense	763,639	(72,931)
Other	487,053	419,765
Total timing adjustments	(20,062,509)	21,577,142
Other adjustments		
Unrealized on options	3,880,466	(8,017,527)
Tax credits	(30,942)	(637,097)
Other	-	(51,751)
Total other adjustments	3,849,524	(8,706,375)
Federal income tax expense on operations and realized gains/losses	\$ 13,496,670	\$ 56,080,964
Gross change in deferred tax asset:		
Timing adjustments	20,062,509	(21,577,142)
Impact of non-admitted assets	(871,909)	96,367
Unrealized gains/losses	15,369,386	30,367,117
Software development	937,077	(206,859)
Other	5,119,985	(55,212)
Total change in deferred tax asset recorded directly to surplus	40,617,048	8,624,271
Total statutory income tax expense	\$ 54,113,718	\$ 64,705,235

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

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

Period	Ordinary	Capital	Total
2020	\$ -	\$72,488,118	\$ 72,488,118
2019	\$ -	\$15,125,700	\$ 15,125,700
2018	\$ -	\$11,887,535	\$ 11,887,535

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

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

(2) Tax allocation agreement – No significant change.

G. Federal or Foreign Income Tax Loss Contingencies

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

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

I. Alternative Minimum Tax – Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 11 – Debt

- A. The Company has no capital notes or reverse repurchase agreements outstanding.
- B. Federal Home Loan Bank Agreements
 - (1) The Company became a member of the Federal Home Loan Bank (“FHLB”) on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned \$55,920,000 of FHLB stock at March 31, 2021 and December 31, 2020, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately \$1,952,438,864 as of March 31, 2021. The Company’s FHLB borrowing capacity is based on the Company’s estimate of collateral eligible to be pledged with the FHLB. The deposit-type contract liabilities and related assets are accounted for in the Company’s general account.
 - (2) FHLB Capital Stock
 - a. The Company held 300,000 shares of Class B membership stock at March 31, 2021 and December 31, 2020, respectively. The Company held 259,200 shares of activity stock at March 31, 2021 and December 31, 2020, respectively.
 - b. The Company has no membership stock eligible for redemption.
 - (3) Collateral Pledged to FHLB
 - a. The amount of collateral pledged to the FHLB at March 31, 2021 was \$1,952,438,864 (fair value) and \$1,848,994,197 (carrying value). The total aggregate borrowing from the FHLB at March 31, 2021 was \$981,000,000.
 - b. The maximum amount of collateral pledged to the FHLB during the period was \$1,952,438,864 (fair value) and \$1,848,994,197 (carrying value) at March 31, 2021. The amount borrowed from the FHLB at the time of maximum collateral was \$981,000,000.
 - (4) Borrowing from FHLB
 - a. The Company has accessed a total of \$981,000,000 as part of the funding agreement with the FHLB.
 - b. The maximum amount of borrowings from the FHLB during the period was \$981,000,000.
 - c. The current borrowings related to fixed rate funding agreements are subject to prepayment penalties.

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	-	-	-	-	-
Foreign government	-	-	-	-	-
Residential MBS	-	2,955,383	182,396	-	3,137,779
Commerical MBS	-	-	-	-	-
Asset backed securities	-	-	-	-	-
All other bonds	-	1,739,539	33,822	-	1,773,361
Total bonds	-	4,694,922	216,218	-	4,911,140
Non-affiliated preferred stock	118,214,190	19,450,216	98,755,402	-	236,419,808
Non-affiliated common stock	73,833,603	348,530	184,472,157	-	258,654,290
Equity index call options	-	768,233,117	-	-	768,233,117
Interest rate sw aps	-	69,118,194	-	-	69,118,194
Separate account assets	-	25,553,468	-	-	25,553,468
Total assets at fair value	\$ 192,047,793	\$ 887,398,447	\$ 283,443,777	\$ -	\$ 1,362,890,017
Liabilities at fair value					
Separate account liabilities	\$ -	\$ 25,553,468	\$ -	\$ -	\$ 25,553,468
Interest rate sw aps	-	-	-	-	-
Total liabilities at fair value	\$ -	\$ 25,553,468	\$ -	\$ -	\$ 25,553,468

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

	Beginning Balance at 12/31/2020	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Sales	Ending Balance at 03/31/2021
Residential MBS	\$ 215,685	\$ -	\$ -	\$ 28,970	\$ (46,689)	\$ -	\$ (15,570)	\$ 182,396
Collateralized loan obligations	43,550,769	-	(44,781,144)	(206,433)	1,436,808	-	-	-
All other bonds	-	65,776	-	-	(40,025)	8,071	-	33,822
Non-affiliated preferred stock	13,433,822	33,633,827	(1,002,949)	(323,488)	52,652,369	361,821	-	98,755,402
Non-affiliated common stock	229,714,430	-	(67,879,063)	-	25,041,701	-	(2,404,911)	184,472,157
Total	\$ 286,914,706	\$ 33,699,603	\$ (113,663,156)	\$ (500,951)	\$ 79,044,164	\$ 369,892	\$ (2,420,481)	\$ 283,443,777

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

(5) Derivative Assets and Liabilities

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

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds:							
U.S. Government and government agencies	\$ 34,044,345	\$ 30,828,559	\$ -	\$ 18,589,730	\$ 15,454,615	\$ -	\$ -
States, municipalities and political subdivisions	2,896,591,692	2,658,600,837	-	2,836,142,302	60,449,390	-	-
Foreign government	29,498,395	26,773,566	-	29,498,395	-	-	-
Residential MBS	2,343,525,838	2,162,092,094	-	2,267,130,430	76,395,408	-	-
Commercial MBS	580,457,288	547,805,917	-	579,055,932	1,401,356	-	-
Asset backed securities	4,440,907,850	4,331,131,522	-	3,904,200,467	536,707,383	-	-
Collateralized loan obligations	3,617,923,225	3,591,711,401	-	3,546,997,646	70,925,579	-	-
All other bonds	16,679,950,361	15,510,773,661	24,553,583	15,306,855,337	1,348,541,441	-	-
Total bonds	\$ 30,622,898,994	\$ 28,859,717,557	\$ 24,553,583	\$ 28,488,470,239	\$ 2,109,875,172	\$ -	\$ -
Non affiliated preferred stock	355,454,093	341,038,533	184,945,690	46,472,233	124,036,170	-	-
Non affiliated common stock	327,514,882	327,514,882	73,833,603	1,330,059	252,351,220	-	-
Other investments	231,030,793	212,103,697	-	231,030,793	-	-	-
Mortgage loans	1,590,869,000	1,570,470,294	-	-	1,590,869,000	-	-
Equity index call options	768,233,117	768,233,117	-	768,233,117	-	-	-
Interest rate sw aps	69,118,194	69,118,194	-	69,118,194	-	-	-
Variable annuity assets (separate accounts)	25,553,468	25,553,468	-	25,553,468	-	-	-
Cash, cash equivalents and short-term investments	1,490,186,582	1,490,186,582	1,490,186,582	-	-	-	-
Policy loans	68,461,312	68,461,312	-	-	68,461,312	-	-
Total financial instruments	\$ 35,549,320,435	\$ 33,732,397,636	\$ 1,773,519,458	\$ 29,630,208,103	\$ 4,145,592,874	\$ -	\$ -

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

Note 21 – Other Items

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

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

03/31/2021			
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	\$ 24,710,061	\$ 47,119,765	\$ 71,829,826
Net realized capital gains (losses)	83,802,923	(19,226,530)	64,576,393
Change in net deferred income tax - ordinary	6,021,132	(6,021,132)	-
HLR reserve impact	(1,819,661)	-	(1,819,661)
Derivative mark-to-market	15,458,392	18,478,409	33,936,801
Change in net unrealized gains*	-	12,968,516	12,968,516
Change in asset valuation reserve	-	(100,773,392)	(100,773,392)
Dividends to parent	-	(100,000,000)	(100,000,000)
Other	-	1,096,412	1,096,412
As reported	\$ 128,172,847	\$ (146,357,952)	\$ (18,185,105)

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

03/31/2020			
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	\$ 73,498,948	\$ 17,077,815	\$ 90,576,763
Net realized capital gains (losses)	(197,267,206)	38,935,643	(158,331,563)
Change in net deferred income tax	51,527,118	(51,527,118)	-
HLR reserve impact	407,667,722	-	407,667,722
Derivative mark-to-market	443,503,865	(710,994,420)	(267,490,555)
Change in net unrealized gains*	-	(17,417,271)	(17,417,271)
Change in asset valuation reserve	-	179,156,957	179,156,957
Dividends to parent	-	(60,000,000)	(60,000,000)
Other	-	(10,032,767)	(10,032,767)
As reported	\$ 778,930,447	\$ (614,801,161)	\$ 164,129,286

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

Note 22 – Events Subsequent

American Financial Group (“AFG”) announced on January 27, 2021, that it has entered into a definitive agreement to sell GALIC and its two insurance subsidiaries (AILIC and MNLIC) to Massachusetts Mutual Life Insurance Company for \$3.5 billion in cash, subject to final closing adjustments. The agreement is expected to close in the second quarter of 2021. Prior to completion of the transaction, AFG will acquire approximately \$560 million in real estate-related partnerships and directly owned real estate from GALIC.

NOTES TO FINANCIAL STATEMENTS

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

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

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

No significant change.

Statement as of March 31, 2021 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes ☐ No ☒

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

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 ☐

6.1

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

12/31/2016

6.2

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

12/31/2016

6.3

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

01/11/2018

6.4

By what department or departments?

State of Ohio, Department of Insurance

6.5

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

Yes ☐ No ☐ N/A ☒

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:

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.

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	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:

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).

Statement as of March 31, 2021 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes ☐ No ☒
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☒ No ☐
- 10.2

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

\$

0

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes ☐ No ☒
- 11.2

If yes, give full and complete information relating thereto:

12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$

562,202,530
13.

Amount of real estate and mortgages held in short-term investments:

\$

0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes ☒ No ☐

14.2 If yes, please complete the following:

- 14.21

Bonds
- 14.22

Preferred Stock
- 14.23

Common Stock
- 14.24

Short-Term Investments
- 14.25

Mortgage Loans on Real Estate
- 14.26

All Other
- 14.27

Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28

Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$0	\$0
0	0
352,465,015	359,813,484
0	0
0	0
0	0
\$352,465,015	\$359,813,484
\$0	\$0

- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes ☒ No ☐
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes ☒ No ☐ N/A ☐

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

- 16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$

0
- 16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$

0
- 16.3

Total payable for securities lending reported on the liability page:

\$

0
17.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes ☒ No ☐

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

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

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

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

- 17.3

Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes ☐ No ☒
- 17.4

If yes, give full and complete information relating thereto:

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

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

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

Statement as of March 31, 2021 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

1	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	NO
131619	ARES Capital Management LLC	549300R4YHRZ85UZU385	SEC	NO

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

18.2 If no, list exceptions:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Life and Accident and Health Companies/Fraternal Benefit Societies

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

1.1 Long-term mortgages in good standing

1.11 Farm mortgages.....

1.12 Residential mortgages.....

1.13 Commercial mortgages.....

1.14 Total mortgages in good standing.....

1.2 Long-term mortgages in good standing with restructured terms

1.21 Total mortgages in good standing with restructured terms.....

1.3 Long-term mortgage loans upon which interest is overdue more than three months

1.31 Farm mortgages.....

1.32 Residential mortgages.....

1.33 Commercial mortgages.....

1.34 Total mortgages with interest overdue more than three months.....

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages.....

1.42 Residential mortgages.....

1.43 Commercial mortgages.....

1.44 Total mortgages in process of foreclosure.....

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter

1.61 Farm mortgages.....

1.62 Residential mortgages.....

1.63 Commercial mortgages.....

1.64 Total mortgages foreclosed and transferred to real estate.....

2. Operating Percentages:

2.1 A&H loss percent.....

2.2 A&H cost containment percent.....

2.3 A&H expense percent excluding cost containment expenses.....

3.1 Do you act as a custodian for health savings accounts?.....

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

3.3 Do you act as an administrator for health savings accounts?.....

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

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

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

Amount

\$.....

\$.....326,315,337

\$.....1,243,697,172

\$.....1,570,012,509

\$.....

\$.....

\$.....

\$.....457,785

\$.....

\$.....457,785

\$.....

\$.....

\$.....

\$.....0

\$.....1,570,470,294

\$.....

\$.....

\$.....

\$.....0

.....

.....

.....

.....

Yes [] No [X]

\$.....

Yes [] No [X]

\$.....

Yes [X] No []

Yes [] No []

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

5.2 If no, explain:

Yes [] No [] N/A []

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

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

Yes [] No []

Date	Outstanding Lien Amount
	

Q09

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

Q10

NONE

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
States, Etc.			Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL	L	62,481	45,175,206	16,090		45,253,777	
2.	Alaska.....	AK	L	2,981	509,911			512,892	
3.	Arizona.....	AZ	L	138,345	18,930,101	2,441		19,070,887	259,962
4.	Arkansas.....	AR	L	36,743	10,963,837	874		11,001,454	
5.	California.....	CA	L	1,407,111	77,654,446	121		79,061,678	120,290
6.	Colorado.....	CO	L	77,201	11,527,240	19,349		11,623,790	
7.	Connecticut.....	CT	L	106,405	15,120,602	66		15,227,073	
8.	Delaware.....	DE	L	23,389	7,843,370			7,866,759	
9.	District of Columbia.....	DC	L	11,403	1,125,187			1,136,590	
10.	Florida.....	FL	L	518,525	107,334,788	86,127		107,939,440	68,807
11.	Georgia.....	GA	L	246,325	44,296,324	23,081		44,565,730	
12.	Hawaii.....	HI	L	73,317	15,604,054			15,677,371	54,671
13.	Idaho.....	ID	L	24,244	3,830,443	521		3,855,208	
14.	Illinois.....	IL	L	274,507	39,580,180	43,835		39,898,522	
15.	Indiana.....	IN	L	57,180	30,041,733	35,879		30,134,792	348,350
16.	Iowa.....	IA	L	45,079	7,523,291	38,485		7,606,855	
17.	Kansas.....	KS	L	47,977	2,433,483	53,955		2,535,415	
18.	Kentucky.....	KY	L	53,322	16,828,524	69,035		16,950,881	
19.	Louisiana.....	LA	L	62,906	28,253,035	1,627		28,317,568	
20.	Maine.....	ME	L	24,657	2,801,624	2,497		2,828,778	
21.	Maryland.....	MD	L	172,110	16,166,624	2,027		16,340,761	
22.	Massachusetts.....	MA	L	133,491	26,792,512	310		26,926,313	
23.	Michigan.....	MI	L	86,753	52,614,061	763		52,701,577	166,339
24.	Minnesota.....	MN	L	118,495	17,609,050	2,773		17,730,318	
25.	Mississippi.....	MS	L	41,304	10,606,028	1,594		10,648,926	
26.	Missouri.....	MO	L	94,053	58,638,406	55,439		58,787,898	
27.	Montana.....	MT	L	2,504	409,366	6,987		418,857	
28.	Nebraska.....	NE	L	55,343	4,013,011	19,398		4,087,752	
29.	Nevada.....	NV	L	84,465	6,654,983	2,835		6,742,283	
30.	New Hampshire.....	NH	L	22,143	6,273,832	14,350		6,310,325	739,680
31.	New Jersey.....	NJ	L	211,683	64,172,146	(270)		64,383,559	
32.	New Mexico.....	NM	L	60,885	1,329,385			1,390,270	148,979
33.	New York.....	NY	N	55,031	3,669,913	2,136		3,727,080	
34.	North Carolina.....	NC	L	293,910	52,940,437	370,650		53,604,997	
35.	North Dakota.....	ND	L	14,702	2,399,089			2,413,791	
36.	Ohio.....	OH	L	152,802	53,839,032	13,042		54,004,876	62,391
37.	Oklahoma.....	OK	L	124,337	2,390,415	34,873		2,549,625	
38.	Oregon.....	OR	L	44,292	4,746,722	15,927		4,806,941	
39.	Pennsylvania.....	PA	L	364,751	60,800,510	3,447		61,168,708	37,435
40.	Rhode Island.....	RI	L	18,283	6,245,186	367		6,263,836	
41.	South Carolina.....	SC	L	103,886	25,179,692	85,970		25,369,548	
42.	South Dakota.....	SD	L	11,362	2,408,536			2,419,898	
43.	Tennessee.....	TN	L	128,283	51,409,016	51,927		51,589,226	
44.	Texas.....	TX	L	682,190	47,810,376	55,334		48,547,900	
45.	Utah.....	UT	L	40,649	9,218,245	14,119		9,273,013	
46.	Vermont.....	VT	L	9,793	1,864,851	3,567		1,878,211	
47.	Virginia.....	VA	L	259,086	23,241,378	54,542		23,555,006	
48.	Washington.....	WA	L	125,512	23,106,040	61,696		23,293,248	639,507
49.	West Virginia.....	WV	L	32,293	4,888,373	2,532		4,923,198	
50.	Wisconsin.....	WI	L	82,098	18,651,045	72,863		18,806,006	
51.	Wyoming.....	WY	L	4,955	2,155,165			2,160,120	
52.	American Samoa.....	AS	N					0	
53.	Guam.....	GU	N	23,112	14,047			37,159	
54.	Puerto Rico.....	PR	N	156	(21,723)			(21,567)	
55.	US Virgin Islands.....	VI	L	1,215				1,215	
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CAN	N	138	13,687			13,825	
58.	Aggregate Other Alien.....	OT	.XXX.	25,159	263,469	0	0	288,628	0
59.	Subtotal.....	.XXX.		6,975,322	1,149,890,284	1,343,181	0	1,158,208,787	2,646,411
90.	Reporting entity contributions for employee benefit plans.....	.XXX.						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	.XXX.						0	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	.XXX.						0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	.XXX.		79,810		64,266		144,076	
94.	Aggregate other amounts not allocable by State.....	.XXX.		0	0	0	0	0	0
95.	Totals (Direct Business).....	.XXX.		7,055,132	1,149,890,284	1,407,447	0	1,158,352,863	2,646,411
96.	Plus Reinsurance Assumed.....	.XXX.		1,057,372	154,225	(2,251,764)		(1,040,167)	
97.	Totals (All Business).....	.XXX.		8,112,504	1,150,044,509	(844,317)	0	1,157,312,696	2,646,411
98.	Less Reinsurance Ceded.....	.XXX.		3,799,372	228,501,551	1,407,447		233,708,370	8,951
99.	Totals (All Business) less Reinsurance Ceded.....	.XXX.		4,313,132	921,542,958	(2,251,764)	0	923,604,326	2,637,460
DETAILS OF WRITE-INS									
58001.	Other Alien.....	.XXX.		25,159	263,469			288,628	
58002.	.....	.XXX.						0	
58003.	.....	.XXX.						0	
58998.	Summary of remaining write-ins for line 58 from overflow page.....	.XXX.		0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	.XXX.		25,159	263,469	0	0	288,628	0
9401.	.....	.XXX.						0	
9402.	.....	.XXX.						0	
9403.	.....	.XXX.						0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....	.XXX.		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	.XXX.		0	0	0	0	0	0
(a) Active Status Count									
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....				51	R - Registered - Non-domiciled RRGs.....				0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....				0	Q - Qualified - Qualified or accredited reinsurer.....				0
					N - None of the above - Not allowed to write business in the state				6

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

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Technical Industries, Inc.	DE	76-0080537	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Dixie Terminal Corporation	OH	31-0823725	
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	

* Denotes insurer
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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 - 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		

* 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

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)	*
Q13	Members														
			31-1544320		0001042046	NYSE.....	American Financial Group, Inc.....	OH.....	UIP.....		Ownership.....			N.....	
			31-0996797				American Financial Enterprises, Inc.....	CT.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			31-0828578				American Money Management Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			27-1577326				American Real Estate Capital Company, LLC.....	OH.....	NIA.....	American Money Management Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			27-2829629				Mid-Market Capital Partners, LLC.....	DE.....	NIA.....	American Money Management Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			41-2112001				APU Holding Company.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			23-6000765				American Premier Underwriters, Inc.....	PA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			13-6400464				Lehigh Valley Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC.....	PA.....	NIA.....	Lehigh Valley Railroad Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			20-1548213				Magnolia Alabama Holdings, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			20-1574094				Magnolia Alabama Holdings LLC.....	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			46-1852532				Michigan Oil & Gas Holdings, LLC.....	MI.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			46-1480078				Ohio Oil & Gas Holdings, LLC.....	OH.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			13-6021353				The Owasco River Railway, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			76-0080537				PCC Technical Industries, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			23-6000766				Pennsylvania-Reading Seashore Lines.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...66.670	American Financial Group, Inc..	N.....	
			98-1073776				GAI Insurance Company, Ltd.....	BMU.....	IA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			31-1446308				Hangar Acquisition Corp.....	OH.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			31-0823725				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			06-1356481				Great American Financial Resources, Inc.....	DE.....	UDP.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			31-1422717				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			34-1017531				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			47-0717079				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			34-1947042				QQAAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			31-1395344				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
	0084	American Financial Group, Inc..	63312...	13-1935920			Great American Life Insurance Company.....	OH.....	RE.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
	0084	American Financial Group, Inc..	93661...	31-1021738			Annuity Investors Life Insurance Company.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			84-4395026				Bay Bridge Holding Company, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc..	N.....	1
			84-4395026				Bay Bridge Holding Company, LLC.....	MD.....	DS.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc..	N.....	1
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	DS.....	Bay Bridge Holding Company, LLC.....	Ownership.....	...85.000	American Financial Group, Inc..	N.....	
			27-0513333				Bay Bridge Marina Management, LLC.....	MD.....	DS.....	Bay Bridge Holding Company, LLC.....	Ownership.....	...85.000	American Financial Group, Inc..	N.....	
			20-1246122				Brothers Management, LLC.....	FL.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	
			81-3737639				Charleston Harbor Fishing, LLC.....	SC.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

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)	*
0084	American Financial Group, Inc.	67083...	20-4604276				GALIC - Bay Bridge Marina, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			31-1391777				GALIC Brothers, Inc.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			26-3260520				Manhattan National Holding Corporation.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	Y.....	..
			45-0252531				Manhattan National Life Insurance Company.....	OH.....	DS.....	Manhattan National Holding Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			84-4574243				Mountain View Grand Holding Company, LLC.....	NH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial Group, Inc..	N.....	1
			84-4574243				Mountain View Grand Holding Company, LLC.....	NH.....	DS.....	Great American Insurance Company.....	Ownership.....	35.000	American Financial Group, Inc..	N.....	1
			84-2654660				Skipjack Holding Company, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			52-2179330				Skipjack Marina Corp.....	MD.....	DS.....	Skipjack Holding Company, LLC.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
							Helium Holdings Limited.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
							GAI Australia Pty Ltd.....	AUS.....	NIA.....	Helium Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
		31-0686194				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..	
		31-0883227				Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..	
		31-1119320				TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..	
		31-0728327				Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..	
		42-1575938				Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..	
		80-0333563				ABA Insurance Services, Inc.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..	
		27-3062314				Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..	
0084	American Financial Group, Inc..	10646...	36-4079497				Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	10701...	59-1835212				Bridgefield Employers Insurance Company.....	FL.....	IA.....	Great American Contemporary Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	10335...	59-3269531				Bridgefield Casualty Insurance Company.....	FL.....	IA.....	Bridgefield Employers Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	22179...	95-2801326				Republic Indemnity Company of America.....	CA.....	IA.....	Great American Contemporary Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	43753...	31-1054123				Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
							Great American Holding (Europe) Limited.....	GBR.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
							Great American Europe Limited.....	GBR.....	NIA.....	Great Amerian Holding (Europe) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			AA-1784136				Great American International Insurance (EU) Designated Activity Company....	IRL.....	IA.....	Great American Europe Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			AA-1120817				Great American International Insurance (UK) Limited.....	GBR.....	IA.....	Great American Europe Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
							Great American Specialty & Affinity Limited.....	GBR.....	NIA.....	Great American Europe Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	23418...	73-0556513				Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	15380...	73-1406844				Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	13794...	38-3803661				Mid-Continent Excess and Surplus Insurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	23426...	73-0773259				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			34-1607394				National Interstate Corporation.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			34-1899058				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			31-1548235				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			98-0191335				Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..

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)	*
Q13.2			66-0660039				Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			34-1607396				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			36-4670968				Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....	.....	American Financial Group, Inc..	N.....	2
	0084	American Financial Group, Inc..	32620...	34-1607395			National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084	American Financial Group, Inc..	11051...	99-0345306			National Interstate Insurance Company of Hawaii, Inc.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			43-1254631				TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084	American Financial Group, Inc..	41106...	95-3623282			Triumphe Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084	American Financial Group, Inc..	21172...	86-0114294			Vanliner Insurance Company.....	MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			20-5546054				Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			46-4570914				Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			59-1683711				Summit Consulting, LLC.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			59-3385208				Heritage Summit Healthcare, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084	American Financial Group, Inc..	16691...	31-0501234			Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084	American Financial Group, Inc..	37990...	31-0973761			American Empire Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			59-1671722				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084	American Financial Group, Inc..	35351...	31-0912199			American Empire Surplus Lines Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			31-1463075				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			59-2840291				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			25-1754638				Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			59-2840294				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			31-1277904				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			83-1767590				CropSurance Agency, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			31-0589001				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			84-2358400				Human and Social Services Risk Purchasing Group, LLC.....	OH.....	NIA.....	Dempsey & Siders Agency, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			31-1341668				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	Y.....	..
			39-1404033				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			13-3628555				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....	.....	American Financial Group, Inc..	N.....	2
			81-0814136				GAI Mexico Holdings, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			31-1753938				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	Y.....	..
			31-1765544				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			61-1329718				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	26832...	95-1542353				Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	26344...	15-6020948				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	39896...	61-0983091				Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..

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	.....	.....	.....	Great American E & S Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	41858...	31-1036473	.....	.....	.....	Great American Fidelity Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....		31-1652643	.....	.....	.....	Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	22136...	13-5539046	.....	.....	.....	Great American Insurance Company of New York.....	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....		31-0856644	.....	.....	.....	Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	38580...	31-1288778	.....	.....	.....	Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....		31-0918893	.....	.....	.....	Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	31135...	31-1209419	.....	.....	.....	Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	33723...	31-1237970	.....	.....	.....	Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	16618...	83-1694393	.....	.....	.....	Great American Underwriters Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....		59-1263251	.....	.....	.....	Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....		871850814.	.....	.....	.....	PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....		31-1293064	.....	.....	.....	Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....			.....	.....	.....	Shelter Rock Holdings, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....			.....	.....	.....	Westline Industrial, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..

Aster Explanation

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

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

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

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

The data for this supplement is not required to be filed.
4.
5.

The data for this supplement is not required to be filed.
6.

The data for this supplement is not required to be filed.
7.

The data for this supplement is not required to be filed.
8.

Not Applicable for 1st and 3rd Quarters

Bar Code:



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



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



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



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



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



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

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Accrued contractual fee income.....	35,210,722		35,210,722	35,546,150
2505. Inventory and prepaid assets on real estate holdings.....	1,585,934	1,585,934	0	
2506. Accounts receivable.....	5,949,077	5,799,077	150,000	786,524
2597. Summary of remaining write-ins for Line 25.....	42,745,733	7,385,011	35,360,722	36,332,674

Additional Write-ins for Summary of Operations:

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304.	Miscellaneous income.....	154,192	5,750	16,599
08.305.	Adjustment to IMR for reinsurance.....			336,196,061
08.397.	Summary of remaining write-ins for Line 8.3.....	154,192	5,750	336,212,660

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE 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.....	66,050,992	97,704,800
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.....	.....
2.2 Additional investment made after acquisition.....	834,512	4,183,505
3. Current year change in encumbrances.....	.....	.....
4. Total gain (loss) on disposals.....	.....	.....
5. Deduct amounts received on disposals.....	.....	.....32,117,387
6. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
7. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
8. Deduct current year's depreciation.....	819,993	3,719,925
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	66,065,511	66,050,992
10. Deduct total nonadmitted amounts.....	.....	.....
11. Statement value at end of current period (Line 9 minus Line 10).....	66,065,511	66,050,992

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.....	1,577,832,226	1,370,236,028
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.....	.....246,224,613
2.2 Additional investment made after acquisition.....	3,345,976	76,187,875
3. Capitalized deferred interest and other.....	.....	.....
4. Accrual of discount.....	.....	.....
5. Unrealized valuation increase (decrease).....	.....	.....
6. Total gain (loss) on disposals.....	.....	.....
7. Deduct amounts received on disposals.....	10,707,907	114,816,290
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	.....	.....
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	.....	.....
10. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,570,470,294	1,577,832,226
12. Total valuation allowance.....	.....	.....
13. Subtotal (Line 11 plus Line 12).....	1,570,470,294	1,577,832,226
14. Deduct total nonadmitted amounts.....	.....	.....
15. Statement value at end of current period (Line 13 minus Line 14).....	1,570,470,294	1,577,832,226

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.....	1,408,757,597	1,264,539,976
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	303,375	111,336,989
2.2 Additional investment made after acquisition.....	28,205,643	147,795,936
3. Capitalized deferred interest and other.....	.....	.....
4. Accrual of discount.....	58	303
5. Unrealized valuation increase (decrease).....	63,414,721	60,617,706
6. Total gain (loss) on disposals.....	1,574,735	10,791,611
7. Deduct amounts received on disposals.....	22,453,392	108,253,179
8. Deduct amortization of premium and depreciation.....	492,282	1,936,045
9. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
10. Deduct current year's other-than-temporary impairment recognized.....	4,239,722	76,135,701
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,475,070,734	1,408,757,597
12. Deduct total nonadmitted amounts.....	1,000	1,000
13. Statement value at end of current period (Line 11 minus Line 12).....	1,475,069,734	1,408,756,597

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.....	28,727,651,645	33,561,208,979
2. Cost of bonds and stocks acquired.....	2,641,821,436	6,094,653,227
3. Accrual of discount.....	18,486,517	102,485,809
4. Unrealized valuation increase (decrease).....	50,078,330	17,106,762
5. Total gain (loss) on disposals.....	83,131,811	547,754,055
6. Deduct consideration for bonds and stocks disposed of.....	1,651,863,242	11,349,624,911
7. Deduct amortization of premium.....	(1,565,522)	38,692,825
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	1,152,828	235,425,906
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	18,365,267	28,186,455
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	29,888,084,458	28,727,651,645
12. Deduct total nonadmitted amounts.....	.....	.....
13. Statement value at end of current period (Line 11 minus Line 12).....	29,888,084,458	28,727,651,645

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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).....	17,656,546,839	1,932,510,010	1,196,096,939	(143,611,803)	18,249,348,107			17,656,546,839
2. NAIC 2 (a).....	9,901,905,632	776,291,620	294,518,342	160,927,163	10,544,606,073			9,901,905,632
3. NAIC 3 (a).....	724,069,189	1,221,735	27,283,295	(13,555,706)	684,451,923			724,069,189
4. NAIC 4 (a).....	185,667,414	170,700	16,811,567	34,990,800	204,017,347			185,667,414
5. NAIC 5 (a).....	97,132,914	18,783,670	20,763,917	(7,031,629)	88,121,038			97,132,914
6. NAIC 6 (a).....	16,047,035	58,428	16,227	(12,640,583)	3,448,653			16,047,035
7. Total Bonds.....	28,581,369,023	2,729,036,162	1,555,490,287	19,078,243	29,773,993,141	0	0	28,581,369,023
PREFERRED STOCK								
8. NAIC 1.....	26,193,433	250,000		(372,247)	26,071,186			26,193,433
9. NAIC 2.....	243,583,608	10,000,000	50,245,233	4,985,712	208,324,087			243,583,608
10. NAIC 3.....					0			
11. NAIC 4.....	4,344,895			(2,417,375)	1,927,520			4,344,895
12. NAIC 5.....	52,301,887	611,821	3,333,421	55,135,453	104,715,740			52,301,887
13. NAIC 6.....					0			
14. Total Preferred Stock.....	326,423,823	10,861,821	53,578,654	57,331,543	341,038,533	0	0	326,423,823
15. Total Bonds and Preferred Stock.....	28,907,792,846	2,739,897,983	1,609,068,940	76,409,786	30,115,031,674	0	0	28,907,792,846

(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 \$.....913,542,713; NAIC 2 \$.....0; NAIC 3 \$.....17,324; NAIC 4 \$.....136,041; NAIC 5 \$.....579,504; NAIC 6 \$.....0.

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	914,275,583	XXX.....	913,544,853	6,338,105	0

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.....	1,002,537,349	772,544,405
2. Cost of short-term investments acquired.....	99,434,074	1,603,949,241
3. Accrual of discount.....	770,397	3,383,999
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	(45,832)	2,526,002
6. Deduct consideration received on disposals.....	188,229,333	1,379,697,041
7. Deduct amortization of premium.....	184,586	169,257
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	6,486	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	914,275,583	1,002,537,349
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	914,275,583	1,002,537,349

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	887,713,349
2.	Cost paid/(consideration received) on additions.....	106,794,829
3.	Unrealized valuation increase/(decrease).....	(157,156,868)
4.	SSAP No. 108 adjustments.....	
5.	Total gain (loss) on termination recognized.....	
6.	Considerations received/(paid) on terminations.....	
7.	Amortization.....	
8.	Adjustment to the book/adjusted carrying value of hedge item.....	
9.	Total foreign exchange change in book/adjusted carrying value.....	
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	837,351,311
11.	Deduct nonadmitted assets.....	
12.	Statement value at end of current period (Line 10 minus Line 11).....	837,351,311

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	
3.1	Add: Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	
3.14	Section 1, Column 18, prior year.....	00
3.2	Add: Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	
3.24	Section 1, Column 19, prior year plus.....	
3.25	SSAP No. 108 adjustments.....	00
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	
4.23	SSAP No. 108 adjustments.....	0
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	0

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

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

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	837,351,311
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	837,351,311
4.	Part D, Section 1, Column 6.....	837,351,311
5.	Part D, Section 1, Column 7.....	
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	837,351,311
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	837,351,311
10.	Part D, Section 1, Column 9.....	837,351,311
11.	Part D, Section 1, Column 10.....	
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	
14.	Part B, Section 1, Column 20.....	
15.	Part D, Section 1, Column 12.....	
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,084,926,782	717,455,225
2. Cost of cash equivalents acquired.....	1,025,678,598	5,091,989,583
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		700,166
6. Deduct consideration received on disposals.....	1,519,693,061	4,725,218,192
7. Deduct amortization of premium.....	15,329	
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	590,896,990	1,084,926,782
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	590,896,990	1,084,926,782

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements.....	Palm Beach.....	FL....	07/16/2004....	Sailfish Marina Resort.....	.....	.....	.....	.....591,241
Building, Land, and Improvements.....	Charleston.....	SC...	05/01/2002....	Charleston Harbor Resort and Marina.....	.....	.....	.....	.....243,271
0199999. Totals.....	.....	.....	.....	.....	.....0	0	0	834,512
0399999. Totals.....	.....	.....	.....	.....	.....0	0	0	834,512

QE01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

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								
57163ZZZ1.....	Portland.....	OR.....	.....	09/17/2019....	4.392	.....	.....545,525	28,700,000
797241ZZ2.....	Miramar Beach.....	FL.....	.....	11/01/2018....	5.985	.....	.....2,800,450	106,218,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	0	3,345,976	134,918,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	0	3,345,976	134,918,000
3399999. Total Mortgages.....				XXX.....	XXX.....	0	3,345,976	134,918,000

SCHEDULE B - PART 3

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

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

QE02

Mortgages Closed by Repayment

955555ZZ3.....	Phoenix.....	AZ.....	.....	05/17/2013....	01/28/2021....	6,870,305	.....	.....	.....	.....	.....0	.....	.....6,870,305	6,870,305	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						6,870,305	0	0	0	0	0	0	6,870,305	6,870,305	0	0	0

Mortgages With Partial Repayments

0199999ZZ7.....	West Bloomfield.....	MI.....	.....	03/31/2017....		114,479	.....	.....	.....	.....	.....0	.....	.....114,479	114,479	.....	.....	.....0
030211ZZ2.....	Lehi.....	UT.....	.....	09/22/2016....		163,543	.....	.....	.....	.....	.....0	.....	.....163,543	163,543	.....	.....	.....0
11373ZZZ4.....	Clearwater.....	FL.....	.....	09/30/2019....		71,887	.....	.....	.....	.....	.....0	.....	.....71,887	71,887	.....	.....	.....0
114840ZA2.....	Coral Gables.....	FL.....	.....	08/12/2016....		187,354	.....	.....	.....	.....	.....0	.....	.....187,354	187,354	.....	.....	.....0
165421ZZ4.....	Cape Cod.....	MA.....	.....	05/06/2016....		153,846	.....	.....	.....	.....	.....0	.....	.....153,846	153,846	.....	.....	.....0
212555ZA7.....	Philadelphia.....	PA.....	.....	01/31/2012....		86,267	.....	.....	.....	.....	.....0	.....	.....86,267	86,267	.....	.....	.....0
275222ZZ3.....	Austin.....	TX.....	.....	04/26/2017....		87,401	.....	.....	.....	.....	.....0	.....	.....87,401	87,401	.....	.....	.....0
290700AB9.....	Memphis.....	TN.....	.....	11/07/2019....		117,767	.....	.....	.....	.....	.....0	.....	.....117,767	117,767	.....	.....	.....0
380555ZZ8.....	Indianapolis.....	IN.....	.....	02/22/2019....		82,418	.....	.....	.....	.....	.....0	.....	.....82,418	82,418	.....	.....	.....0
440555ZZ6.....	Houston.....	TX.....	.....	06/28/2018....		149,320	.....	.....	.....	.....	.....0	.....	.....149,320	149,320	.....	.....	.....0
494266ZZ5.....	The Woodlands.....	TX.....	.....	03/25/2015....		120,034	.....	.....	.....	.....	.....0	.....	.....120,034	120,034	.....	.....	.....0
502413ZZ3.....	Salt Lake City.....	UT.....	.....	11/08/2013....		101,932	.....	.....	.....	.....	.....0	.....	.....101,932	101,932	.....	.....	.....0
517777ZZ4.....	Prescott.....	AZ.....	.....	05/28/2015....		129,524	.....	.....	.....	.....	.....0	.....	.....129,524	129,524	.....	.....	.....0
560222ZA2.....	Lincolnshire.....	IL.....	.....	01/24/2019....		70,115	.....	.....	.....	.....	.....0	.....	.....70,115	70,115	.....	.....	.....0
624999ZZ4.....	Tucson.....	AZ.....	.....	06/30/2014....		104,929	.....	.....	.....	.....	.....0	.....	.....104,929	104,929	.....	.....	.....0
696551ZZ6.....	Carlsbad.....	CA.....	.....	10/17/2013....		114,712	.....	.....	.....	.....	.....0	.....	.....114,712	114,712	.....	.....	.....0
74951ZZY5.....	Pearland.....	TX.....	.....	12/06/2013....		76,857	.....	.....	.....	.....	.....0	.....	.....76,857	76,857	.....	.....	.....0
797240ZA9.....	Destin.....	FL.....	.....	12/19/2013....		323,828	.....	.....	.....	.....	.....0	.....	.....323,828	323,828	.....	.....	.....0
797241ZB5.....	Miramar Beach.....	FL.....	.....	06/17/2019....		80,414	.....	.....	.....	.....	.....0	.....	.....80,414	80,414	.....	.....	.....0
797241ZZ2.....	Miramar Beach.....	FL.....	.....	11/01/2018....		1,061,816	.....	.....	.....	.....	.....0	.....	.....1,061,816	1,061,816	.....	.....	.....0
816849ZZ9.....	Orlando.....	FL.....	.....	05/17/2013....		92,651	.....	.....	.....	.....	.....0	.....	.....92,651	92,651	.....	.....	.....0
90399ZZZ8.....	Indianapolis.....	IN.....	.....	08/27/2019....		89,225	.....	.....	.....	.....	.....0	.....	.....89,225	89,225	.....	.....	.....0
93443ZZZ1.....	Burbank.....	CA.....	.....	11/12/2013....		76,719	.....	.....	.....	.....	.....0	.....	.....76,719	76,719	.....	.....	.....0

SCHEDULE B - PART 3

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

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
983444ZZ6.....	Lehi.....	UT.....	.....	02/24/2014....	.....	.....175,152	.....	.....	.....	.....	.....0	.....	.....175,152	175,152	.....	.....	.....0
Old Standard.....	Cincinnati.....	OH.....	.....	01/01/2006....	.....	.....5,413	.....	.....	.....	.....	.....0	.....	.....5,413	5,413	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						3,837,602	0	0	0	0	0	0	3,837,602	3,837,602	0	0	0
0599999. Total Mortgages.....						10,707,907	0	0	0	0	0	0	10,707,907	10,707,907	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 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	
CUSIP Identification	Name or Description			City	State	Name of Vendor or General Partner									
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...	Cyprium V Management LLC.....	.....	08/15/2019.....	.....	.....	261,972	.....	.....	3.660	
000000 00 0	NB Direct Access Insurance SPV, LLC.....			New York.....	NY....	NB Direct Access Associates LP.....	.....	08/21/2020.....	.....	.....	453,551	.....	.....	1.500	
000000 00 0	NB Private Equity Credit Opportunities Fund LP.....			New York.....	NY....	NB Private Equity Credit Opportunities Associates, L.P.....	.....	06/07/2017.....	.....	.....	17,102	.....	.....	0.840	
000000 00 0	Northcreek Mezzanine Fund III, LP.....			Cincinnati.....	OH...	NMF GP III, LLC.....	.....	09/10/2019.....	2	.....	184,931	.....	.....	3.080	
000000 00 0	SAAS Capital Fund III (B) LP.....			Cincinnati.....	OH...	SC GP III, LLC.....	.....	08/26/2020.....	.....	.....	375,000	.....	.....	15.340	
000000 00 0	TTGA C-1 MMF, LP.....			Cincinnati.....	OH...	TTGA C-I MMF GP LLC.....	.....	12/18/2017.....	.....	.....	17,737	.....	.....	64.330	
000000 00 0	Yukon Capital Partners II, LP.....			Minneapolis.....	MN...	Yukon Partners II, LLC.....	.....	07/17/2014.....	2	.....	38,792	.....	.....	2.170	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated.....											0	1,349,085		0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated															
000000 00 0	A&M Capital Partners II, LP.....			Greenwich.....	CT....	A&M Capital-GP II, LP.....	.....	05/25/2018.....	3	.....	366,949	.....	.....	0.860	
000000 00 0	A&M Capital Opportunities Fund, LP.....			Greenwich.....	CT....	A&M Capital Opportunities-GP, L.P.....	.....	10/21/2016.....	3	.....	853,154	.....	.....	1.420	
000000 00 0	ALLOS III-Q, LP.....			Cincinnati.....	OH...	ALLOS Ventures III LLC.....	.....	12/19/2018.....	.....	.....	280,000	.....	.....	6.460	
000000 00 0	Blackstone Tactical Opportunities III, LP.....			New York.....	NY....	Blackstone Tactical Opportunities Associates III LLC.....	.....	02/08/2019.....	.....	.....	543,556	.....	.....	0.180	
000000 00 0	Bridge Growth Partners, LP.....			New York.....	NY....	Bridge Growth Partners GP L.P.....	.....	07/15/2014.....	3	.....	60,937	.....	.....	3.992	
000000 00 0	Cintrifuse Syndicate Fund II, LLC.....			Cincinnati.....	OH...	Cintrifuse Fund Management II, LLC.....	.....	09/18/2017.....	1	.....	150,969	.....	.....	5.250	
000000 00 0	Corsair Blade Investors, LP.....			New York.....	NY....	Corsair Blade Management, LP.....	.....	12/16/2019.....	.....	.....	15,576	.....	.....	15.580	
000000 00 0	Corsair Boomer Investors, LP.....			New York.....	NY....	Corsair Boomer Management, LP.....	.....	06/25/2018.....	.....	.....	41,996	.....	.....	9.770	
000000 00 0	Corsair V Financial Services Capital Partners LP			New York.....	NY....	Corsair V Management, LP.....	.....	06/25/2018.....	.....	.....	863,169	.....	.....	1.340	
000000 00 0	Cross Creek Capital III, LP.....			Salt Lake City.....	UT....	Cross Creek Capital III GP, LP.....	.....	03/09/2021.....	.....	300,000	.....	.....	.....	1.500	
000000 00 0	Energy Impact Fund LP.....			New York.....	NY....	Energy Impact Partners, LLC.....	.....	05/11/2017.....	.....	.....	768,609	.....	.....	1.220	
000000 00 0	Foresite Capital Fund V, LP.....			San Francisco.....	CA....	Foresite Capital Management V, LLC.....	.....	06/08/2020.....	.....	.....	1,120,000	.....	.....	1.220	
000000 00 0	Foresite Capital Opportunity Fund V, LP.....			San Francisco.....	CA....	Foresite Capital Opportunity Management V, LLC.....	.....	06/29/2020.....	.....	.....	300,000	.....	.....	1.220	
000000 00 0	Gallant Capital Partners I, L.P.....			Los Angeles.....	CA....	Gallant Capital Partners GP I, L.P.....	.....	05/29/2020.....	.....	.....	288	.....	.....	1.260	
000000 00 0	Goldner Hawn Fund VII L.P.....			Minneapolis.....	MN...	Goldner Hawn GP, LLC.....	.....	04/29/2019.....	.....	.....	11,229	.....	.....	1.730	
000000 00 0	Greenspring Opportunities IV, LP.....			Owings Mills.....	MD...	Greenspring Opportunities General Partner IV, LP.....	.....	04/25/2016.....	1	.....	(105,000)	.....	.....	0.950	
000000 00 0	Greenspring Opportunities V, LP.....			Owings Mills.....	MD...	Greenspring Opportunities General Partner V, LP.....	.....	01/22/2018.....	1	.....	175,000	.....	.....	0.750	
000000 00 0	Greenspring Opportunities VI, LP.....			Owings Mills.....	MD...	Greenspring Opportunities VI, L.P.....	.....	01/21/2020.....	1	.....	350,000	.....	.....	0.300	
000000 00 0	Greenspring Global Partners IX-B, LP.....			Owings Mills.....	MD...	Greenspring General Partner IX, L.P.....	.....	02/08/2019.....	1	.....	123,790	.....	.....	0.330	
000000 00 0	GreyLion Capital LP.....			New York.....	NY....	GreyLion Capital GP LLP.....	.....	08/20/2014.....	3	.....	63,832	.....	.....	2.010	
000000 00 0	GreyLion Capital II LP.....			New York.....	NY....	GreyLion Capital II GP LLP.....	.....	02/28/2018.....	3	.....	40,531	.....	.....	1.200	
000000 00 0	LLR Equity Partners V, LP.....			Philadelphia.....	PA....	LLR Capital V, L.P.....	.....	03/31/2017.....	3	.....	70,427	.....	.....	0.550	
000000 00 0	ManchesterStory Venture Fund, L.P.....			Des Moines.....	IA....	ManchesterStory GP1, LLC.....	.....	03/23/2017.....	1	.....	178,814	.....	.....	2.310	
000000 00 0	Medley Credit Opportunity Delaware Fund, L.P.....			New York.....	NY....	MCOF GP, LLC.....	.....	07/15/2016.....	7	.....	53,274	.....	.....	45.910	
000000 00 0	NB Dyal IV US Investors, LP.....			New York.....	NY....	NB Dyal Associates IV, LP.....	.....	06/11/2018.....	.....	.....	280,591	.....	.....	0.260	
000000 00 0	NB Secondary Opportunities Fund III L.P.....			New York.....	NY....	NB Secondary Opportunities Associates III L.P. ....	.....	05/23/2013.....	3	.....	90,000	.....	.....	0.750	
000000 00 0	NB Secondary Opportunities Fund IV LP.....			New York.....	NY....	NB Secondary Opportunities Associates IV L.P. ....	.....	04/19/2017.....	3	.....	1,029,501	.....	.....	0.430	

QE03

SCHEDULE BA - PART 2

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

QE03.1

1	2		Location		5	6	7	8	9	10	11	12	13
			3	4		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
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner								
000000 00 0	NB Strategic Capital LP.....		New York.....	NY....	NB Strategic Capital Associates LP.....	.....	03/05/2020.....	3	.....	1,562,500	.....	.....	1.000
000000 00 0	NB Strategic Co-Investment Partners III LP.....		New York.....	NY....	NB Strategic Co-Investment Associates III GP LLC .....	.....	01/28/2016.....	3	.....	35,711	.....	.....	0.760
000000 00 0	NB Strategic Co-Investment Partners IV L.P.		New York.....	NY....	NB Alternatives Advisors, LLC.....	.....	01/29/2020.....	3	.....	557,508	.....	.....	0.400
000000 00 0	Nutraceutical Investco, LP		Riverside.....	CT....	M&S GP LLC.....	.....	10/18/2019.....	.....	.....	6,875	.....	.....	2.290
000000 00 0	Patriot Financial Partners III, L.P.....		Philadelphia.....	PA....	Patriot Financial Partners GP III, L.P.....	.....	07/21/2017.....	3	.....	750,000	.....	.....	2.580
000000 00 0	Private Equity Solutions SCSp.....		Munsbach.....	LUX...	DWS Investment S.A.....	.....	12/16/2019.....	.....	.....	1,171,949	.....	.....	1.430
000000 00 0	Refinery Venture Fund I, LP.....		Cincinnati.....	OH...	Refinery Management, LLC.....	.....	11/20/2017.....	.....	.....	17,310	.....	.....	12.210
000000 00 0	Refinery Venture Fund II, LP.....		Cincinnati.....	OH...	Refinery Management, LLC.....	.....	02/19/2021.....	.....	3,375	35,511	.....	.....	2.400
000000 00 0	Revelstoke Single Asset Fund I, LP.....		Denver.....	CO...	RCP Single Asset Fund I GP, LLC.....	.....	11/19/2019.....	.....	.....	4,033	.....	.....	0.420
000000 00 0	River Cities Capital Fund VI, LP		Cincinnati.....	OH...	River Cities Management VI, LLC.....	.....	02/15/2018.....	3	.....	560,000	.....	.....	3.500
000000 00 0	Rivercrest Capital Partners, LP.....		Fort Worth.....	TX....	Rivercrest Capital GP, LLC.....	.....	04/02/2018.....	.....	.....	299,970	.....	.....	4.380
000000 00 0	Roark Capital Partners Fund V, LP		Atlanta.....	GA....	Roark Capital GenPar V, LP.....	.....	11/01/2018.....	.....	.....	22,378	.....	.....	0.130
000000 00 0	Snow Phipps II, LP		Wilmington.....	DE....	Snow Phipps GP II, L.P. ....	.....	01/08/2010.....	3	.....	37,886	.....	.....	1.050
000000 00 0	Snow Phipps III, L.P.		Wilmington.....	DE....	Snow Phipps GP III, LLC.....	.....	06/08/2016.....	3	.....	421,286	.....	.....	1.080
000000 00 0	Solamere Capital Fund II, LP.....		Boston.....	MA...	Solamere Capital Fund II, GP LP .....	.....	08/19/2013.....	3	.....	57,948	.....	.....	1.740
000000 00 0	Solamere Capital Fund II-A, LP		Boston.....	MA...	Solamere Capital Fund II-A, GP LP .....	.....	08/19/2013.....	3	.....	17,263	.....	.....	1.780
000000 00 0	Solamere Capital Fund III, LP		Boston.....	MA...	Solamere Capital Fund III GP, LP.....	.....	11/20/2018.....	3	.....	700,000	.....	.....	1.440
000000 00 0	Trilantic Capital Partners VI, LP.....		New York.....	NY....	Trilantic Capital Partners Associates VI L.P.....	.....	07/25/2018.....	.....	.....	114,573	.....	.....	0.490
000000 00 0	Vivo Capital Fund IX, LP.....		Palo Alto.....	CA...	Vivo Capital IX, LLC.....	.....	09/09/2019.....	.....	.....	512,593	.....	.....	0.350
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									303,375	14,612,487	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.....		Charlotte.....	NC....	Hillpointe Fund I GP, LLC.....	.....	03/17/2020.....	.....	.....	317,244	.....	.....	3.300
000000 00 0	Hillpointe Workforce Housing Partnership II, LP.....		Charlotte.....	NC....	Hillpointe Fund II GP, LLC.....	.....	11/03/2020.....	.....	.....	270,000	.....	.....	2.720
000000 00 0	LCN NA Fund III-D, LP.....		New York.....	NY....	LCN North American GP III, L.P.....	.....	08/23/2019.....	.....	.....	4,903	.....	.....	0.450
000000 00 0	Lubert-Adler Real Estate Fund VII, LP.....		Philadelphia.....	PA....	Lubert-Adler Group VII, LP .....	.....	10/15/2013.....	.....	.....	1,250,000	.....	.....	10.030
000000 00 0	NB Real Estate Secondary Opportunities Fund LP.....		New York.....	NY....	NB Real Estate Secondary Opportunities Associates, LP.....	.....	12/05/2018.....	.....	.....	555,000	.....	.....	2.840
000000 00 0	PRCP-Atlanta Canopy Partners, LP.....		Norcross.....	GA....	PRCP-Atlanta Canopy Partners Managers, LP.....	.....	04/02/2019.....	.....	.....	181,200	.....	.....	40.000
000000 00 0	PRCP-Aurora Partners, LP		Denver.....	CO...	PRCP-Aurora Partners Managers, LP.....	.....	08/22/2016.....	.....	.....	41,105	.....	.....	40.000
000000 00 0	PRCP-Boca Raton Partners, LP.....		Boca Raton.....	FL....	PRCP-Boca Raton Partners Managers, LP.....	.....	11/27/2017.....	.....	.....	121,600	.....	.....	40.000
000000 00 0	PRCP-CO Deer Crest Partners, LP.....		Broomfield.....	CO...	PRCP-CO Deer Crest Partners Managers, LP.....	.....	05/15/2019.....	.....	.....	90,000	.....	.....	40.000
000000 00 0	PRCP-CO Governor's Park, LP		Fort Collins.....	CO...	PRCP-CO Governor's Park Managers, LP.....	.....	11/18/2019.....	.....	.....	107,600	.....	.....	40.000
000000 00 0	PRCP-CO Spyglass Creek, LP		Denver.....	CO...	PRCP-CO Spyglass Creek Managers, LP.....	.....	10/23/2019.....	.....	.....	89,200	.....	.....	40.000
000000 00 0	PRCP-Del Coronado Partners, LP.....		Phoenix.....	AZ....	PRCP-Del Coronado Partners Managers, LP.....	.....	05/15/2018.....	.....	.....	100,400	.....	.....	40.000
000000 00 0	PRCP-KY Park Place Partners, LP		Louisville.....	KY....	PRCP-KY Park Place Managers, LLC.....	.....	04/29/2020.....	.....	.....	65,200	.....	.....	40.000
000000 00 0	PRCP-MD Water's Landing Partners, LP.....		Germantown.....	MD...	PRCP-MD Water's Landing Managers, LP.....	.....	08/05/2019.....	.....	.....	142,800	.....	.....	40.000
000000 00 0	PRCP-Murietta Partners, LP.....		Phoenix.....	AZ....	PRCP-Murietta Partners Managers, LP.....	.....	05/15/2018.....	.....	.....	37,200	.....	.....	40.000

SCHEDULE BA - PART 2

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

1	2			Location		5	6	7	8	9	10	11	12	13
				3	4									
CUSIP Identification			Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, 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	PRCP-Missouri Partners, L.P.....	St. Charles.....	MO...	PRCP-Missouri Partners Managers, LP.....	.....	10/22/2015....	.....	.....	62,800	.....	.....	40.000
000000	00	0	PRCP-NC University Ridge Partners, LP.....	Durham.....	NC...	PRCP – University Village Managers, LP.....	.....	12/23/2020....	.....	.....	6,597,403	.....	.....	40.000
000000	00	0	PRCP-NC Wilmington Partners II, LP.....	Wilmington.....	NC...	PRCP-NC Wilmington Partners II Managers, LP.....	.....	05/08/2018....	.....	.....	45,600	.....	.....	40.000
000000	00	0	PRCP-NV Hidden Valley Partners, LP.....	Reno.....	NV...	PRCP-NV Hidden Valley Managers, LP.....	.....	12/29/2020....	.....	.....	867,433	.....	.....	40.000
000000	00	0	PRCP-Orlando Whisper Lake Partners, LP.....	Orlando.....	FL...	PRCP-Orlando Whisper Lake Partners Managers, LP.....	.....	12/18/2019....	.....	.....	50,000	.....	.....	40.000
000000	00	0	PRCP-Raleigh I Partners LP.....	Raleigh.....	NC...	PRCP-Raleigh I Partners Managers, LP.....	.....	04/20/2017....	.....	.....	37,200	.....	.....	40.000
000000	00	0	PRCP-St. John's Forest Partners, LP.....	Jacksonville.....	FL...	PRCP-St. John's Forest Partners Managers, LP.....	.....	03/20/2019....	.....	.....	190,800	.....	.....	40.000
000000	00	0	PRCP-Sunrise Water's Edge Partners, LP.....	Sunrise.....	FL...	PRCP-Sunrise Water's Edge Partners Managers, LP.....	.....	08/29/2018....	.....	.....	81,600	.....	.....	40.000
000000	00	0	PRCP-Tampa Arbor Partners, LP.....	Tampa.....	FL...	PRCP-Tampa Arbor Partners Managers, LP.....	.....	08/29/2018....	.....	.....	104,000	.....	.....	40.000
000000	00	0	PRCP-Tempe/Mesa Partners.....	Phoenix.....	AZ...	PRCP-Tempe/Mesa Partners Managers, LP.....	.....	05/15/2018....	.....	.....	130,800	.....	.....	40.000
000000	00	0	PRCP-Woodland Hills, LP.....	Colorado Springs.....	CO...	PRCP-Woodland Hills Managers, LP.....	.....	11/13/2018....	.....	.....	85,500	.....	.....	40.000
000000	00	0	Water Street O'Connor Venture, LLC.....	Atlanta.....	GA...	LG Residential Services, LLC.....	.....	10/22/2015....	.....	.....	103,518	.....	.....	37.500
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....										0	11,730,106	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.....	.....	04/01/2020....	.....	.....	7,495	.....	.....	65.000
000000	00	0	Mountain View Grand Holding Company, LLC.....	Whitefield.....	NH...	Mountain View Grand Holding Company, LLC.....	.....	06/01/2020....	.....	.....	33,407	.....	.....	65.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....										0	40,901	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.....	.....	08/28/2020....	.....	.....	17,546	.....	.....	.....
000000	00	0	Pretium Mortgage Credit Partners I, LP.....	New York.....	NY....	Pretium Mortgage Credit Partners I GP, LLC.....	.....	12/04/2014....	.....	.....	148,945	.....	.....	1.020
2399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....										0	166,491	0	0	XXX.....
Any Other Class of Asset - Unaffiliated														
000000	00	0	Monza Energy, LLC.....	Houston.....	TX...	Monza Energy, LLC.....	.....	04/17/2018....	.....	.....	306,574	.....	.....	2.040
4699999. Total - Any Other Class of Asset - Unaffiliated.....										0	306,574	0	0	XXX.....
4899999. Subtotal - Unaffiliated.....										303,375	28,164,742	0	0	XXX.....
4999999. Subtotal - Affiliated.....										0	40,901	0	0	XXX.....
5099999. Totals.....										303,375	28,205,643	0	0	XXX.....

QE03.2

Statement as of March 31, 2021 of the GREAT AMERICAN LIFE INSURANCE COMPANY

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
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	.....	.....62,505	62,505	.....	.....	.....0	.....
000000	00	0	Great American Capital Partners Fund II, LP.....	Los Angeles.....	CA..	Return of Capital.....	01/12/2018	03/11/2021	634,671	.....	.....	.....	.....0	.....	.....634,671	634,671	.....	.....	.....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	.....	.....41,907	41,907	.....	.....	.....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	255,844	.....	.....	.....	.....0	.....	.....255,844	255,844	.....	.....	.....0	138,371
000000	00	0	PineBridge Private Credit Feeder, LP	New York.....	NY..	Return of Capital.....	11/28/2018	03/31/2021	49,372	.....	.....	.....	.....0	.....	.....49,372	49,372	.....	.....	.....0	.....
000000	00	0	SAAS Capital Fund III	Cincinnati.....	OH.	Return of Capital.....	08/09/2018	03/05/2021	167,245	.....	.....	.....	.....0	.....	.....167,245	167,245	.....	.....	.....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	.....	.....11,928	11,928	.....	.....	.....0	.....
000000	00	0	Sagard Credit Partners, LP	Toronto.....	CAN	Return of Capital.....	10/09/2018	03/24/2021	213,594	.....	.....	.....	.....0	.....	.....213,594	213,594	.....	.....	.....0	.....
000000	00	0	TTGA C-1 MMF, LP	Cincinnati.....	OH.	Return of Capital.....	12/18/2017	01/20/2021	1,172,808	.....	.....	.....	.....0	.....	.....1,172,808	1,172,808	.....	.....	.....0	208,158
000000	00	0	World Trade Finance, LLC.....	Burbank.....	CA..	Return of Capital.....	04/20/2020	01/29/2021	409,744	.....	.....	.....	.....0	.....	.....409,744	409,744	.....	.....	.....0	.....
000000	00	0	Yukon Capital Partners II, LP.....	Minneapolis.....	MN.	Return of Capital.....	07/17/2014	03/09/2021	439,319	.....	.....	.....	.....0	.....	.....439,319	439,319	.....	.....	.....0	89,227
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated.....									3,458,938	0	0	0	0	0	3,458,938	3,458,938	0	0	0	488,628
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	895,926	.....	.....	.....	.....0	.....	.....895,926	895,926	.....	.....	.....0	443,954
000000	00	0	A&M Capital Opportunities Fund, LP.....	Greenwich.....	CT..	Return of Capital.....	10/21/2016	01/14/2021	596,384	.....	.....	.....	.....0	.....	.....596,384	596,384	.....	.....	.....0	1,036,446
000000	00	0	ArcLight Energy Partners Fund VI, LP.....	Boston.....	MA.	Return of Capital.....	08/04/2015	03/31/2021	1,995	.....	.....	.....	.....0	.....	.....1,995	1,995	.....	.....	.....0	.....
000000	00	0	BGP FS Holdco, LLC.....	New York.....	NY..	Return of Capital.....	11/08/2016	03/26/2021	292,121	.....	.....	.....	.....0	.....	.....292,121	292,121	.....	.....	.....0	335,166
000000	00	0	Blackstone Tactical Opportunities III, LP.....	New York.....	NY..	Return of Capital.....	02/08/2019	03/08/2021	101,792	.....	.....	.....	.....0	.....	.....101,792	101,792	.....	.....	.....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	943,557	.....	.....	.....	.....0	.....	.....943,557	943,557	.....	.....	.....0	128,179
000000	00	0	Energy Impact Fund LP.....	New York.....	NY..	Return of Capital.....	05/11/2017	03/25/2021	543,581	.....	.....	.....	.....0	.....	.....543,581	543,581	.....	.....	.....0	.....
000000	00	0	Foresite Capital Fund IV, LP.....	San Francisco.....	CA..	Return of Capital.....	04/16/2018	03/17/2021	500,035	.....	.....	.....	.....0	.....	.....500,035	500,035	.....	.....	.....0	.....
000000	00	0	Gallant Capital Partners I, LP.....	Los Angeles.....	CA..	Return of Capital.....	05/29/2020	03/26/2021	301,932	.....	.....	.....	.....0	.....	.....301,932	301,932	.....	.....	.....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	.....	.....2,781	2,781	.....	.....	.....0	49,245
000000	00	0	GreyLion Capital LP.....	New York.....	NY..	Return of Capital.....	08/20/2014	01/19/2021	54,350	.....	.....	.....	.....0	.....	.....54,350	54,350	.....	.....	.....0	.....
000000	00	0	GreyLion Capital II LP.....	New York.....	NY..	Return of Capital.....	02/28/2018	01/20/2021	37,333	.....	.....	.....	.....0	.....	.....37,333	37,333	.....	.....	.....0	.....
000000	00	0	Harvest Intrexon Enterprise Fund I, LP.....	San Francisco.....	CA..	Return of Capital.....	09/04/2015	01/25/2021	62,100	.....	.....	.....	.....0	.....	.....62,100	62,100	.....	.....	.....0	.....
000000	00	0	Medley Credit Opportunitiy Delaware Fund, L.P.....	New York.....	NY..	Return of Capital.....	07/15/2016	03/01/2021	650,110	.....	.....	.....	.....0	.....	.....650,110	650,110	.....	.....	.....0	.....
000000	00	0	NB Dyal IV US Investors, LP.....	New York.....	NY..	Return of Capital.....	06/11/2018	03/01/2021	1,025,404	.....	.....	.....	.....0	.....	.....1,025,404	1,025,404	.....	.....	.....0	.....
000000	00	0	NB Secondary Opportunities Fund IV LP.....	New York.....	NY..	Return of Capital.....	04/19/2017	03/16/2021	360,375	.....	.....	.....	.....0	.....	.....360,375	360,375	.....	.....	.....0	.....
000000	00	0	NB Strategic Capital LP.....	New York.....	NY..	Return of Capital.....	03/05/2020	03/11/2021	392,540	.....	.....	.....	.....0	.....	.....392,540	392,540	.....	.....	.....0	.....
000000	00	0	NB Strategic Co-Investment Partners III LP.....	New York.....	NY..	Return of Capital.....	01/28/2016	02/19/2021	71,035	.....	.....	.....	.....0	.....	.....71,035	71,035	.....	.....	.....0	177,267
000000	00	0	Patriot Financial Partners II, LP.....	Philadelphia.....	PA..	Return of Capital.....	04/30/2014	03/18/2021	1,697,114	.....	.....	.....	.....0	.....	.....1,697,114	1,697,114	.....	.....	.....0	140,386
000000	00	0	River Cities Capital Fund V, LP	Cincinnati.....	OH.	Return of Capital.....	12/31/2012	01/06/2021	207,051	.....	.....	.....	.....0	.....	.....207,051	207,051	.....	.....	.....0	556,129
000000	00	0	Roark Capital Partners Fund V, LP.....	Atlanta.....	GA.	Return of Capital.....	11/01/2018	02/10/2021	1,511	.....	.....	.....	.....0	.....	.....1,511	1,511	.....	.....	.....0	.....
000000	00	0	Solamere Capital Fund II, LP.....	Boston.....	MA.	Return of Capital.....	08/19/2013	03/01/2021	57,436	.....	.....	.....	.....0	.....	.....57,436	57,436	.....	.....	.....0	229,664
000000	00	0	Solamere Capital Fund II-A, LP.....	Boston.....	MA.	Return of Capital.....	08/19/2013	03/01/2021	71,745	.....	.....	.....	.....0	.....	.....71,745	71,745	.....	.....	.....0	66,565
000000	00	0	Solamere Portfolio Company Investments II, LLC (Vivint).....	Boston.....	MA.	Return of Capital.....	04/18/2016	03/01/2021	52,500	.....	.....	.....	.....0	.....	.....52,500	52,500	.....	.....	.....0	82,265
000000	00	0	Vivo Capital Fund IX, LP.....	Palo Alto.....	CA..	Return of Capital.....	09/09/2019	03/17/2021	722,472	.....	.....	.....	.....0	.....	.....722,472	722,472	.....	.....	.....0	.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									9,643,179	0	0	0	0	0	9,643,179	9,643,179	0	0	0	3,906,788
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	.....	.....47,014	47,014	.....	.....	.....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	111,988	.....	.....	.....	.....0	.....	.....111,988	111,988	.....	.....	.....0	320,354

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								
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
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	.....	.....105,174	105,174	.....	.....	.....0	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									264,176	0	0	0	0	0	0	264,176	264,176	0	0	0	322,414
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	22,751	.....	.....	.....	.....	.....0	.....	.....22,751	22,751	.....	.....	.....0	(15,257)
000000 00 0	Mountain View Grand Holding Company, LLC.....			Whitefield.....	NH..	Mountain View Grand Holding Company, LLC.....	06/01/2020	03/31/2020	321,058	.....	.....	.....	.....	.....0	.....	.....321,058	321,058	.....	.....	.....0	(287,651)
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....									343,809	0	0	0	0	0	0	343,809	343,809	0	0	0	(302,908)
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	.....	.....(17,546)	.....	.....	.....(17,546)	(17,546)	.....
000000 00 0	Pretium Mortgage Credit Partners I, LP.....			New York.....	NY..	Return of Capital.....	12/04/2014	03/05/2021	2,180,848	.....	.....	.....	.....	.....0	.....	.....2,180,848	2,180,848	.....	.....	.....0	.....
2399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....									2,163,302	0	0	0	0	0	0	2,163,302	2,180,848	0	(17,546)	(17,546)	0
Surplus Debentures - Unaffiliated																					
575767 AL 2	Massachusetts Mutual Life Insurance Company Surplus Note 4.90....			Springfield.....	MA.	JEFFRIES.....	08/31/2017	02/12/2021	4,955,903	.....	.....17	.....	.....	.....17	.....	.....4,955,920	6,548,200	.....	.....1,592,280	1,592,280	27,903
2799999. Total - Surplus Debentures - Unaffiliated.....									4,955,903	0	17	0	0	17	0	4,955,920	6,548,200	0	1,592,280	1,592,280	27,903
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	.....	.....14,242	14,242	.....	.....	.....0	.....
4699999. Total - Any Other Class of Asset - Unaffiliated.....									14,242	0	0	0	0	0	0	14,242	14,242	0	0	0	0
4899999. Subtotal - Unaffiliated.....									20,499,740	0	17	0	0	17	0	20,499,757	22,109,583	0	1,574,735	1,574,735	4,745,733
4999999. Subtotal - Affiliated.....									343,809	0	0	0	0	0	0	343,809	343,809	0	0	0	(302,908)
5099999. Totals.....									20,843,549	0	17	0	0	17	0	20,843,566	22,453,392	0	1,574,735	1,574,735	4,442,825

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, 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.....		3,620,867		36,163	1.A
38382L	R7	8	GNR 2020-185 YI - CMO/RMBS.....		01/05/2021.....	MORGAN STANLEY & COMPANY.....		6,697,816		21,706	1.A
38382M	E8	8	GNR 2021-009 DI - CMO/RMBS.....		01/14/2021.....	MORGAN STANLEY CO.....		5,367,188		72,917	1.A
38382M	Z6	9	GNR 2021-015 SQ - CMO/RMBS.....		01/08/2021.....	Amherst Securities Group LLC.....		3,464,063		18,259	1.A
0599999. Total - Bonds - U.S. Government.....								19,149,932	0	149,045	XXX
Bonds - U.S. Political Subdivisions of States											
590111	ZG	8	MXJ VENTURE 41 SENIOR L+3.19 1/11/2034.....		02/11/2021.....	AFG Private Placement.....		10,252,325	10,252,325		1.E Z.....
590111	ZH	6	MXJ VENTURE 41 JUNIOR L+7.34 1/11/2034.....		02/11/2021.....	AFG Private Placement.....		1,170,000	1,187,500		2.C Z.....
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								11,422,325	11,439,825	0	XXX
Bonds - U.S. Special Revenue and Special Assessment											
3133JL	UE	7	FH QU7781 - RMBS.....		03/04/2021.....	Bank of America Merrill Lynch.....		34,964,952	34,693,906	7,710	1.A
3133N3	XX	7	FH RE6094 - RMBS.....		03/24/2021.....	Various.....		104,174,278	104,982,912	123,324	1.A
3140HN	LY	6	FN BK8442 - RMBS.....		03/04/2021.....	Bank of America Merrill Lynch.....		28,436,138	28,365,225	15,758	1.A
3140QH	NJ	0	FN CA9392 - RMBS.....		03/03/2021.....	MORGAN STANLEY & COMPANY.....		70,678,125	70,000,000	11,667	1.A
31418D	YR	7	FN MA4319 - RMBS.....		03/24/2021.....	Various.....		85,635,862	85,943,953	92,747	1.A
31418D	YS	5	FN MA4320 - RMBS.....		03/19/2021.....	Bank of America Merrill Lynch.....		20,387,500	20,000,000	30,556	1.A
76221T	PC	7	RHODE ISLAND HSG & MTG FIN CORP REV.....		01/14/2021.....	J P MORGAN SECURITIES.....		2,000,000	2,000,000		1.C FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								346,276,855	345,985,996	281,761	XXX
Bonds - Industrial and Miscellaneous											
000823	AJ	3	ABPCI 2017-1A A1R - CDO.....	C.....	02/19/2021.....	Natixis.....		44,000,000	44,000,000		1.A FE.....
000823	AN	4	ABPCI DIRECT LENDING FUND CLO II LTD - C.....	C.....	02/19/2021.....	Natixis.....		4,250,000	4,250,000		1.C FE.....
000844	AA	8	ABPCI 8 A1A - CDO.....	C.....	02/24/2021.....	Natixis.....		8,030,000	8,000,000	17,053	1.A FE.....
00206R	MF	6	AT&T INC.....		02/12/2021.....	JP Morgan.....		19,900,000	20,000,000	99,167	2.B FE.....
00287Y	CA	5	ABBVIE INC.....		02/25/2021.....	Various.....		25,194,650	22,000,000	231,863	2.A FE.....
00833M	AA	2	AFFRM 21A A - ABS.....		02/09/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		4,999,262	5,000,000		1.C FE.....
00846U	AN	1	AGILENT TECHNOLOGIES INC.....		03/03/2021.....	CITIGROUP.....		9,982,200	10,000,000		2.A FE.....
03073E	AT	2	AMERISOURCEBERGEN CORP.....		03/25/2021.....	JP Morgan.....		17,962,740	18,000,000		1.G FE.....
031162	BZ	2	AMGEN INC.....		02/25/2021.....	Various.....		32,895,920	28,000,000	396,000	2.A FE.....
03665J	AJ	7	ANTR 171R AR - CDO.....	C.....	03/02/2021.....	WELLS FARGO SECURITIES LLC.....		27,000,000	27,000,000		1.A FE.....
03666H	AC	5	ANTARES HOLDINGS LP.....	C.....	01/21/2021.....	SMBC SECURITIES INC.....		3,457,860	3,500,000		2.C FE.....
03879Y	AC	1	ARCLO 2019-FL1 AS - CDO.....	C.....	01/06/2021.....	MORGAN STANLEY & COMPANY.....		5,015,625	5,000,000	5,529	1.A FE.....
03880V	AA	8	ARCLO 2019-FL2 A - CDO.....	C.....	01/12/2021.....	J P MORGAN SECURITIES.....		1,217,713	1,220,000	1,381	1.A FE.....
03880W	AC	2	ARCLO 2020-FL1 AS - CDO.....	C.....	01/05/2021.....	MORGAN STANLEY & COMPANY.....		6,516,250	6,500,000	6,473	1.A FE.....
03881C	AA	9	ARCLO 21FL1 A - CDO/CMBS.....	C.....	02/18/2021.....	JP Morgan.....		20,000,000	20,000,000		1.A FE.....
05492K	AA	7	BDS 2019-FL4 A - CDO.....	C.....	01/08/2021.....	WELLS FARGO SECURITIES LLC.....		7,004,375	7,000,000	6,332	1.A FE.....
05492Q	AA	4	BDS 2020-FL5 A - CDO.....	C.....	01/12/2021.....	Various.....		14,072,516	14,050,000	13,782	1.A FE.....
05532M	AG	2	BCAP 2009-RR15 4A2 - CMO/RMBS.....	C.....	03/01/2021.....	Direct.....			89		1.D FM.....
05580M	82	7	B. RILEY FINANCIAL INC.....		03/25/2021.....	B.RILEY & CO., LLC.....		4,000,000	4,000,000		2.A Z.....
05608V	AA	4	BX 21MFM1 A - CMBS.....		01/05/2021.....	MORGAN STANLEY & COMPANY.....		8,500,000	8,500,000		1.A FE.....
05684B	AB	3	BAIN CAPITAL SPECIALTY FINANCE INC.....		03/03/2021.....	GOLDMAN.....		16,863,320	17,000,000		2.C Z.....
071813	BP	3	BAXTER INTERNATIONAL INC.....		02/25/2021.....	MORGAN STANLEY CO.....		5,364,282	5,100,000	7,933	2.A FE.....
075887	BG	3	BECTON DICKINSON AND CO.....		02/25/2021.....	Various.....		15,440,914	12,600,000	116,813	2.C FE.....
088555	ZE	0	BIDTELLECT INC 10.00 06/30/2022.....		03/01/2021.....	Various.....		6,244	6,244	1	5.B GI.....
08888#	AA	4	BIDTELLECT, INC.....		03/01/2021.....	Various.....		44,804	44,804		5.B GI.....

QE04

SCHEDULE D - PART 3

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

QE04.1

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
09202V	AC 2	BLACK 2017-1 A1A - CDO.....		C.....	02/02/2021.....	MORGAN STANLEY & COMPANY.....		30,009,375	30,000,000	12,565	1.A FE.....
09259E	AB 4	BLACKROCK TCP CAPITAL CORP.....			02/02/2021.....	Bank of America Merrill Lynch.....		9,959,400	10,000,000		2.C FE.....
09261M	AA 4	BLKMM 4 A - CDO.....		C.....	02/08/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		50,000,000	50,000,000		1.A FE.....
09261X	AA 0	BLACKSTONE SECURED LENDING FUND.....			03/09/2021.....	CITIGROUP.....		7,409,325	7,500,000		2.C FE.....
10240#	AA 3	BOWHUNTER HOLDINGS, LLC.....			03/17/2021.....	Various.....		268,168	268,168		5.B GI.....
110122	DH 8	BRISTOL-MYERS SQUIBB CO.....			02/26/2021.....	JP Morgan.....		10,102,960	8,000,000	109,972	1.F FE.....
11135F	BF 7	BROADCOM INC.....			01/04/2021.....	BNP Paribas.....		11,972,640	12,000,000		2.C FE.....
11135F	BJ 9	BROADCOM INC.....			02/22/2021.....	Various.....		16,895,730	17,000,000	34,028	2.C FE.....
11135F	BL 4	BROADCOM INC.....			03/31/2021.....	EXCHANGE.....		9,060,198	8,961,000	73,306	2.C FE.....
12189L	AE 1	BURLINGTON NORTHERN SANTA FE LLC.....			02/26/2021.....	US BANCORP.....		4,029,720	3,000,000	40,950	1.E FE.....
12189L	AS 0	BURLINGTON NORTHERN SANTA FE LLC.....			02/25/2021.....	Various.....		10,509,730	8,155,000	163,921	1.G FE.....
12325J	AH 4	BUSINESS DEVELOPMENT CORPORATION OF AMER.....			03/24/2021.....	WELLS FARGO SECURITIES LLC.....		9,969,800	10,000,000		2.C FE.....
12530M	AE 5	SORT 2021-1 A1 - ABS.....			03/10/2021.....	GOLDMAN.....		6,998,669	7,000,000		1.D FE.....
12549I	AN 0	CI FINANCIAL CORP.....		C.....	01/13/2021.....	Various.....		22,840,225	22,575,000	59,209	2.B FE.....
12564E	AA 0	CIM 21J2 A1 - CMO/RMBS.....			03/29/2021.....	Bank of America Merrill Lynch.....		40,450,000	40,000,000	83,333	1.A FE.....
12564K	AA 6	CIM 2021-J1 A1 - CMO/RMBS.....			03/01/2021.....	Bank of America Merrill Lynch.....		18,472,500	18,000,000	41,250	1.A FE.....
12641P	AR 5	CSMC 2009-R 2A6 - CMO/RMBS.....			03/01/2021.....	Direct.....			548		1.D FM.....
12641P	CK 8	CSMC 2009-R 9A5 - CMO/RMBS.....			03/01/2021.....	Direct.....			856		1.D FM.....
12641Q	AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS.....			03/01/2021.....	Direct.....			4,364		1.D FM.....
12641Q	CZ 3	CSMC 2009-7R 134 - CMO/RMBS.....			03/01/2021.....	Direct.....			31		1.D FM.....
12641Q	DP 4	CSMC 2009-7R 153 - CMBS/RMBS.....			03/01/2021.....	Direct.....			5,020		1.D FM.....
12668A	4C 6	CWALT 2005-IM1 A2 - RMBS.....			01/25/2021.....	Various.....			730		1.D FM.....
12733#	AA 3	BMO HARRIS BANK CTL 2.670 10/15/2043.....			02/17/2021.....	AFG Private Placement.....		12,827,000	12,827,000		1.E Z.....
12737*	AA 3	CGA Capital Series 2020-CTL-10.....			03/03/2021.....	CGA Capital.....		10,850,000	10,850,000		1.A Z.....
14050I	AB 3	CAPITAL SOUTHWEST CORP.....			02/22/2021.....	RAYMOND JAMES & ASSOCIATES INC.....		10,211,000	10,000,000	71,250	1.G PL.....
14149Y	BD 9	CARDINAL HEALTH INC.....			02/23/2021.....	JP Morgan.....		17,559,552	15,010,000	325,522	2.B FE.....
14315J	AU 3	CGMS 172R A2R - CDO.....		C.....	03/26/2021.....	CITIGROUP.....		13,300,000	13,300,000		1.C FE.....
14856G	AA 8	CLAST 211 A - ABS.....			01/20/2021.....	GOLDMAN.....		4,999,860	5,000,000		1.F FE.....
15137E	BN 2	CENT CLO 21 LIMITED - CDO.....			03/23/2021.....	JP Morgan.....		16,000,000	16,000,000		1.A FE.....
15673L	AA 5	CERB XXI A - CDO.....		C.....	03/11/2021.....	CANTOR FITZGERALD + CO.....		298,480	298,433	827	1.A FE.....
15674@	AA 9	CERBERUS SWC II TL L+225 11/20/2026.....			02/25/2021.....	AFG Private Placement.....		7,100,000	7,100,000		1.C Z.....
15674@	AA 9	CERBERUS SWC II TL L+225 11/20/2026.....			03/29/2021.....	AFG Private Placement.....		1,400,000	1,400,000		5.B GI.....
15674L	AA 4	CERB 32 A - CDO.....		C.....	03/30/2021.....	WELLS FARGO SECURITIES LLC.....		17,000,000	17,000,000		1.A FE.....
17259U	A* 6	CION INVESTMENT CORPORATION 4.50 SENIOR.....			02/11/2021.....	AFG Private Placement.....		15,000,000	15,000,000		2.B PL.....
17287H	AA 8	CITADEL FINANCE LLC.....			03/03/2021.....	UBS SECURITIES.....		12,939,030	13,000,000		2.C FE.....
19424K	AB 9	CASL 21A A2 - ABS.....			02/09/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		9,623,081	9,625,000	0	1.C FE.....
20030N	DH 1	COMCAST CORP.....			02/25/2021.....	Various.....		31,265,160	28,000,000	427,292	1.G FE.....
219350	AX 3	CORNING INC.....			02/25/2021.....	CREDIT SUISSE SECURITIES (USA).....		2,337,780	2,000,000	43,344	2.A FE.....
225655	A@ 8	CRESCENT CAPITAL BDC INC SERIES 2021A SE.....			02/17/2021.....	AFG Private Placement.....		5,000,000	5,000,000		2.C FE.....
23802W	AA 9	COLO 211 A2 - ABS.....			02/24/2021.....	DEUTSCHE BANK SECURITIES, INC.....		7,998,458	8,000,000		1.G FE.....
254687	FR 2	WALT DISNEY CO.....			02/24/2021.....	CREDIT SUISSE SECURITIES (USA).....		17,371,440	14,000,000	273,903	1.G FE.....
260543	CG 6	DOW CHEMICAL CO.....			02/24/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		27,802,915	23,791,000	290,707	2.C FE.....
26078J	AE 0	DUPONT DE NEMOURS INC.....			02/22/2021.....	GOLDMAN.....		49,965,260	38,000,000	533,969	2.A 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		1.F PL.....

SCHEDULE D - PART 3

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

QE04.2

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
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		1.F PL.....
277432	AL 4	EASTMAN CHEMICAL CO.....			02/25/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		16,127,884	13,251,000	192,523	2.C FE.....
286661	ZC 0	ELLINGTON MTGE/CRESCENT II LIBOR+187.5 0.....			02/25/2021.....	NON-CASH BROKER.....		38,689,196	38,786,713	7,320	1.D Z.....
28851Q	AN 3	ECLO 1RR B2R - CDO.....			02/26/2021.....	CITIGROUP.....		20,600,000	20,600,000		1.B FE.....
28852L	AN 3	ELLINGTON CLO III, LTD. - CDO.....			03/23/2021.....	CITIGROUP.....		23,077,781	23,077,781		1.A FE.....
30070R	AC 6	XAN 20RSO8 AS - CDO.....	C.....		01/14/2021.....	MORGAN STANLEY & COMPANY.....		7,218,244	7,198,000	1,261	1.A FE.....
31620M	BU 9	FIDELITY NATIONAL INFORMATION SERVICES I.....			02/23/2021.....	JP Morgan.....		11,927,400	12,000,000		2.B FE.....
34960J	AS 4	FCO 6RR ATR - CDO.....			03/16/2021.....	WELLS FARGO SECURITIES LLC.....		34,009,520	34,000,000	98,783	1.A FE.....
34961W	AJ 4	FCO 11 BT - CDO.....			03/09/2021.....	CANTOR FITZGERALD + CO.....		697,594	700,000	2,076	1.C FE.....
34962U	AC 2	FORTRESS CREDIT OPPORTUNITIES XV CLO LIM.....			03/05/2021.....	Natixis.....		15,000,000	15,000,000		1.A FE.....
362341	SG 5	GSR 2005-AR6 B1 - CMO/RMBS.....			03/01/2021.....	Amherst Securities Group LLC.....				(301)	5.B FM.....
36655Y	AD 9	GARR 2018-1 B - CDO.....			03/04/2021.....	RAYMOND JAMES & ASSOCIATES INC.....		5,493,125	5,500,000	31,041	1.F FE.....
370334	BJ 2	GENERAL MILLS INC.....			02/25/2021.....	GOLDMAN.....		2,654,280	2,000,000	22,800	2.B FE.....
375558	AS 2	GILEAD SCIENCES INC.....			02/24/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		13,355,946	9,808,000	130,841	2.A FE.....
375558	AX 1	GILEAD SCIENCES INC.....			02/25/2021.....	GOLDMAN.....		10,900,380	9,000,000	180,000	2.A FE.....
375558	BS 1	GILEAD SCIENCES INC.....			02/22/2021.....	Various.....		22,037,170	23,000,000	238,261	2.A FE.....
38173M	AB 8	GOLUB CAPITAL BDC INC.....			02/17/2021.....	SMBC SECURITIES INC.....		9,969,900	10,000,000		2.C FE.....
38175B	AA 2	GOCAP 36 A - CDO.....	C.....		02/09/2021.....	CANTOR FITZGERALD + CO.....		5,478,594	5,500,000	8,689	1.A FE.....
38175C	AA 0	GOCAP 21MR AR - CDO.....			01/04/2021.....	RAYMOND JAMES & ASSOCIATES INC.....		2,390,400	2,400,000	8,087	1.A FE.....
38175N	AA 6	GOCAP 25MR AR - CDO.....	C.....		03/16/2021.....	Amherst Securities Group LLC.....		8,001,250	8,000,000	14,351	1.A FE.....
38177X	AA 2	GOLUB CAPITAL BDC 3 CLO 1 LLC - CDO.....			02/22/2021.....	DEUTSCHE BANK SECURITIES, INC.....		13,000,000	13,000,000		1.A FE.....
39809L	AC 8	GSTNE 19FL2 B - CDO.....	C.....		01/08/2021.....	MORGAN STANLEY & COMPANY.....		5,014,063	5,000,000	6,839	1.D FE.....
44932B	AQ 9	ICG 183R AR - CDO.....			03/24/2021.....	MORGAN STANLEY CO.....		19,000,000	19,000,000		1.D Z.....
45005*	AC 4	IRG INDUSTRIAL LLC.....			03/03/2021.....	AFG Private Placement.....		30,000,000	30,000,000		2.C FE.....
45783N	AA 5	INSTAR LEASING III LLC - ABS.....			02/03/2021.....	CREDIT SUISSE SECURITIES (USA).....		4,997,282	5,000,000		1.F FE.....
459200	KB 6	INTERNATIONAL BUSINESS MACHINES CORP.....			02/25/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		10,384,470	9,000,000	109,975	1.F FE.....
460146	CH 4	INTERNATIONAL PAPER CO.....			02/23/2021.....	MORGAN STANLEY CO.....		14,044,800	10,000,000	166,667	2.B FE.....
460146	CK 7	INTERNATIONAL PAPER CO.....			02/25/2021.....	MORGAN STANLEY CO.....		2,445,810	1,995,000	20,216	2.B FE.....
460690	BS 8	INTERPUBLIC GROUP OF COMPANIES INC.....			02/23/2021.....	MORGAN STANLEY CO.....		9,978,300	10,000,000		2.B FE.....
46602A	AJ 1	IVYH 7R AR - CDO.....			03/11/2021.....	CANTOR FITZGERALD + CO.....		250,039	250,000	658	1.A FE.....
472321	AH 1	JMAC 2008-R2 2A3 - CMO/RMBS.....			01/01/2021.....	Direct.....			31		1.D FM.....
472321	AK 4	JMAC 2008-R2 3A2 - CMO/RMBS.....			02/01/2021.....	Direct.....			4,515		1.D FM.....
47232D	AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			02/01/2021.....	Direct.....			696		1.D FM.....
47232D	CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			02/25/2021.....	Direct.....			2,337		1.D FM.....
47232D	CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			03/01/2021.....	Direct.....			3,595		1.D FM.....
47232D	DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			03/01/2021.....	Direct.....			520		1.D FM.....
47232D	DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			03/01/2021.....	Direct.....			17,784		1.D FM.....
47232D	EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			02/01/2021.....	Direct.....			10,523		1.D FM.....
47232V	BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			01/01/2021.....	JEFFRIES & CO.....			9,983		5.B FM.....
47232V	CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			02/01/2021.....	Direct.....			4,264		1.D FM.....
47232V	CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			03/01/2021.....	Direct.....			83		4.B FM.....
47232V	CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			03/01/2021.....	Direct.....			21		4.B FM.....
47232V	CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			03/01/2021.....	Direct.....			11		4.B FM.....
47232V	DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			03/01/2021.....	Direct.....			49		1.D FM.....

SCHEDULE D - PART 3

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

QE04.3

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
47232V	DQ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			01/01/2021.....	Direct.....			37,931		1.D FM.....
47232V	GA 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			03/01/2021.....	Direct.....		231			1.D FM.....
47232V	GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			02/01/2021.....	Direct.....		10,583			1.D FM.....
485170	AS 3	KANSAS CITY SOUTHERN.....			02/26/2021.....	Various.....		33,357,582	27,216,000	50,347	2.B FE.....
55280Q	AU 1	MCFCL 5RR ARR - CDO.....			03/10/2021.....	WELLS FARGO SECURITIES LLC.....		14,625,000	14,625,000		1.A FE.....
55282L	AA 4	MF1 19FL2 A - CDO.....		C.....	01/12/2021.....	WELLS FARGO SECURITIES LLC.....		2,503,906	2,500,000	1,509	1.A FE.....
55282L	AC 0	MF1 19FL2 AS - CDO.....		C.....	01/05/2021.....	MORGAN STANLEY & COMPANY.....		9,019,688	9,000,000	3,945	1.A FE.....
55282X	AA 8	MF1 21FL5 A - CDO.....			03/05/2021.....	CREDIT SUISSE SECURITIES (USA).....		38,612,000	38,612,000		1.A FE.....
55283A	AA 7	MCA FUND III HOLDING LLC - ABS.....			02/01/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		11,692	11,683	(440)	1.F FE.....
55819Y	AA 8	MDPK XXVI AR - CDO.....			02/01/2021.....	DEUTSCHE BANK SECURITIES, INC.....		8,004,400	8,000,000	1,568	1.A FE.....
56035L	AE 4	MAIN STREET CAPITAL CORP.....			01/12/2021.....	RBC CAPITAL MARKETS.....		15,840,640	16,000,000		2.C FE.....
585495	AA 2	MELLO 21MTG1 A1 - CMO/RMBS.....			03/17/2021.....	Bank of America Merrill Lynch.....		45,553,122	45,000,000	65,625	1.A FE.....
58550L	AA 3	MWST 211 A - CMO/RMBS.....			01/29/2021.....	Jefferies.....		10,000,000	10,000,000		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)		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		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)		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		2.C Z.....
60871R	AD 2	MOLSON COORS BEVERAGE CO.....			02/25/2021.....	JP Morgan.....		31,443,699	26,775,000	446,250	2.C FE.....
60871R	AH 3	MOLSON COORS BEVERAGE CO.....			02/24/2021.....	JP Morgan.....		10,591,600	10,000,000	47,833	2.C FE.....
610331	AA 8	MCAF 211 A2 - ABS.....		C.....	02/18/2021.....	MITSUBISHI UFJ SECURITIES.....		15,000,000	15,000,000		1.F FE.....
610335	AB 7	MONROE CAPITAL CORP.....			01/15/2021.....	RAYMOND JAMES & ASSOCIATES INC.....		7,458,150	7,500,000		2.A PL.....
61945C	AE 3	MOAIC CO.....			02/24/2021.....	CREDIT SUISSE SECURITIES (USA).....		3,718,024	2,907,000	45,876	2.C FE.....
62947A	AF 0	NPRL 2021-1A A1 - ABS.....			03/23/2021.....	Various.....		26,831,848	26,840,000	4,126	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		2.A PL.....
64129U	BS 3	NEUB XVII AR2 - CDO.....		C.....	02/02/2021.....	MORGAN STANLEY CO.....		10,003,125	10,000,000	4,522	1.A FE.....
647551	C* 9	NEW MOUNTAIN FINANCE CORPORATION.....			01/29/2021.....	AFG Private Placement.....		12,500,000	12,500,000		2.B Z.....
64830Y	AC 1	NEW RESIDENTIAL MORTGAGE LLC - CMO.....			03/12/2021.....	CITIGROUP.....		7,999,912	8,000,000		2.C FE.....
64831J	AA 7	NRART 20T1 AT1 - RMBS.....			01/01/2021.....	Reclassification.....		29,999,965	30,000,000		1.A FE.....
651587	AG 2	NEWMARKET CORP.....			03/04/2021.....	Bank of America Merrill Lynch.....		9,876,300	10,000,000		2.B FE.....
655844	BM 9	NORFOLK SOUTHERN CORP.....			02/23/2021.....	SMBC SECURITIES INC.....		3,425,340	3,000,000	47,400	2.A FE.....
666807	BT 8	NORTHROP GRUMMAN CORP.....			02/25/2021.....	CITIGROUP.....		12,756,820	10,000,000	171,667	2.B FE.....
67108F	AN 6	OZLMF IV A1R - CDO.....			01/29/2021.....	CITIGROUP.....		16,686,519	16,679,847	7,504	1.A FE.....
67114*	AA 0	ORCC FINANCING IV LLC.....			01/15/2021.....	AFG Private Placement.....		4,666,667	4,666,667		1.D PL.....
67190A	AA 4	OAKIG 211 A1 - RMBS.....			01/20/2021.....	CREDIT SUISSE SECURITIES.....		5,999,070	6,000,000		1.A FE.....
67190A	AB 2	OAKIG 211 A2 - RMBS.....			01/20/2021.....	CREDIT SUISSE SECURITIES.....		5,499,258	5,500,000		1.A FE.....
674135	EM 6	OAK 1999-A M2 - ABS.....			02/01/2021.....	Direct.....		2,124	2,124		6. FE.....
67590A	BR 2	OCT14 14RR ABR - CDO.....			03/02/2021.....	CREDIT SUISSE SECURITIES (USA).....		20,000,000	20,000,000		1.A FE.....
681936	BM 1	OMEGA HEALTHCARE INVESTORS INC.....			02/19/2021.....	JP Morgan.....		10,299,800	10,000,000	20,625	2.C FE.....
681936	BN 9	OMEGA HEALTHCARE INVESTORS INC.....			03/03/2021.....	JP Morgan.....		17,874,720	18,000,000		2.C FE.....
68389X	BW 4	ORACLE CORP.....			02/25/2021.....	Various.....		21,327,750	20,000,000	294,000	1.G FE.....
693436	AA 5	PLPTRU 201 A - RMBS.....			01/31/2021.....	Direct.....		75,173	75,173		1.E Z.....
693436	AA 5	PLPTRU 201 A - RMBS.....			03/31/2021.....	Direct.....		151,290	151,290		1.E FE.....
70109H	AN 5	PARKER-HANNIFIN CORP.....			02/25/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		7,785,729	6,490,000	80,224	2.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.....		2,698,413	2,698,413		1.D FE.....

SCHEDULE D - PART 3

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

QE04.4

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
714046	AH	2	PERKINELMER INC.....			03/04/2021.....	JP Morgan.....		9,996,500	10,000,000		2.B FE.....
74041N	AL	9	PRETSL XII A1 - CDO.....		C.....	03/24/2021.....	Direct.....		136	136		1.A FE.....
74387Y	AD	5	PFMT 2021-1 A2A - CMO/RMBS.....			03/19/2021.....	Amherst Securities Group LLC.....		44,465,625	45,000,000	60,000	1.A FE.....
75574U	60	6	READY CAPITAL CORP.....			02/08/2021.....	Stifel, Nicolaus & Co., Inc.....		10,000,000	10,000,000		2.A PL.....
80349B	BD	8	SARATOGA INVESTMENT CORP. CLO 2013-1 LTD.....			02/18/2021.....	GOLDMAN.....		37,000,000	37,000,000		1.A FE.....
805564	EM	9	SAST 1999-3 BFA - RMBS.....			02/01/2021.....	Direct.....		20	20		1.D FM.....
83012A	AA	7	SIXTH STREET SPECIALTY LENDING INC.....			01/27/2021.....	Bank of America Merrill Lynch.....		12,408,500	12,500,000		2.C FE.....
83609Y	AC	0	SNDPT 4RR A - CDO.....		C.....	02/11/2021.....	DEUTSCHE BANK SECURITIES, INC.....		33,596,871	33,587,000	25,111	1.A 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.....		11,237,500	11,237,500	15,856	1.B FE.....
86275#	AA	1	STRATEGIC CR OPP 4.25 04/01/2026.....			03/31/2021.....	AFG Private Placement.....		10,000,000	10,000,000		2.B Z.....
871829	BM	8	SYSCO CORP.....			02/23/2021.....	Various.....		44,066,459	30,744,000	804,308	2.B FE.....
87264A	BE	4	T-MOBILE USA INC.....			02/12/2021.....	JP Morgan.....		33,723,000	30,000,000	393,958	2.C FE.....
87264A	BK	0	T-MOBILE USA INC.....			02/19/2021.....	Various.....		19,164,000	20,000,000	13,333	2.C FE.....
88122Z	ZZ	6	36TH STREET CAPITAL TERM LOAN CLASS A 2.....			03/03/2021.....	AFG Private Placement.....		24,000,000	24,000,000		1.B Z.....
89641X	AL	9	TRINITAS CLO XV LTD. - CDO.....		C.....	03/25/2021.....	CREDIT SUISSE SECURITIES (USA).....		23,000,000	23,000,000		1.A FE.....
89677Y	A@	9	TRIPLEPOINT VENTURE GROWTH BDC CORP.....			03/01/2021.....	AFG Private Placement.....		12,500,000	12,500,000		2.B Z.....
90319#	AA	1	UNIVERSITY OF ARKANSAS CTL 3.35 03/15/20.....			03/22/2021.....	AFG Private Placement.....		11,943,250	11,825,000		1.C Z.....
90352W	AD	6	STEAM 211 A - RMBS.....			01/15/2021.....	CREDIT SUISSE SECURITIES.....		14,999,645	15,000,000		1.F FE.....
911312	AJ	5	UNITED PARCEL SERVICE INC.....			02/23/2021.....	MORGAN STANLEY CO.....		17,370,840	12,000,000	82,667	1.G FE.....
911312	BV	7	UNITED PARCEL SERVICE INC.....			02/25/2021.....	US BANCORP.....		3,399,760	2,600,000	56,333	1.G FE.....
91533B	AE	0	VIATRIS INC.....			02/19/2021.....	GOLDMAN.....		10,731,500	10,000,000	65,236	2.C FE.....
92343V	GJ	7	VERIZON COMMUNICATIONS INC.....			03/11/2021.....	MORGAN STANLEY CO.....		9,958,900	10,000,000		2.A FE.....
92556H	AD	9	VIACOMCBS INC.....			02/12/2021.....	JP Morgan.....		30,915,158	26,174,000	268,720	2.B FE.....
92580#	AA	9	VICOF II LCSS TL 5.50 08/16/2027 - ABS.....			01/29/2021.....	AFG Private Placement.....		5,000,000	5,000,000		1.G PL.....
94949J	AA	3	WELF 2018-2 A1 - CDO.....			01/29/2021.....	MORGAN STANLEY CO.....		15,009,375	15,000,000	7,713	1.A FE.....
95040Q	AM	6	WELLTOWER INC.....			03/16/2021.....	JP Morgan.....		17,913,420	18,000,000		2.A FE.....
97988Q	AL	8	WDMNT 172R A1R - CDO.....			02/05/2021.....	CITIGROUP.....		29,000,000	29,000,000		1.A FE.....
97988Q	AQ	7	WDMNT 172R BR - CDO.....			02/05/2021.....	CITIGROUP.....		5,000,000	5,000,000		1.C FE.....
98955R	AG	4	OR 2R AFR - CDO.....		C.....	03/10/2021.....	DEUTSCHE BANK SECURITIES, INC.....		10,000,000	10,000,000		1.A FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....									2,204,608,599	2,102,282,750	7,917,711	XXX
Bonds - Hybrid Securities												
654579	AH	4	NIPPON LIFE INSURANCE CO.....		C.....	01/13/2021.....	J P MORGAN SECURITIES.....		23,000,000	23,000,000		1.G FE.....
808513	BJ	3	CHARLES SCHWAB CORP.....			01/01/2021.....	CREDIT SUISSE SECURITIES (USA).....		(10,000,000)	(10,000,000)		2.B FE.....
4899999. Total - Bonds - Hybrid Securities.....									13,000,000	13,000,000	0	XXX
Bonds - Unaffiliated Bank Loans												
00216C	AE	3	AQ SUNSHINE, INC. - DELAYED DRAW TERM LO.....			03/30/2021.....	DIRECT.....		31,653	31,653		3.B PL.....
00216C	AF	0	AQ SUNSHINE, INC. - TERM LOAN B.....			01/29/2021.....	DIRECT.....		168,572	169,570		3.B PL.....
00228*	AB	2	ATI RESTORATION, LLC - INITIAL DDTL.....			01/18/2021.....	DIRECT.....		210,891	210,891		2.B Z.....
00452#	AA	7	Accommodations Plus Technologies LLC/Ter.....			03/31/2021.....	CAPITALIZED INTEREST.....		53,724	53,724		2.C PL.....
00843@	AB	5	AFFINIPAY MIDCO, LLC - INCREMENTAL TERM.....			01/28/2021.....	DIRECT.....		75,705	75,705		3.A Z.....
10483*	AC	9	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN.....			01/01/2021.....	EXCHANGE.....		3,898,005	3,898,005		2.C Z.....
13054P	AW	2	CALIFORNIA PIZZA KITCHEN, INC. - LOAN (S.....			03/23/2021.....	PAYMENT IN KIND.....		8,708	8,708		5.C FE.....
14886M	AN	1	Checkout Holding Dip - Catalina Last Out.....			01/29/2021.....	PAYMENT IN KIND.....		2,029	2,029		4.B Z.....

SCHEDULE D - PART 3

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

QE04.5

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
14886M	AN	1	Checkout Holding Dip - Catalina Last Out.....		03/26/2021.....	PAYMENT IN KIND.....		3,831	3,831		5.C PL.....
15644G	A#	1	CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20.....		01/11/2021.....	CAPITALIZED INTEREST.....		100,124	100,124		4.C PL.....
15644G	B*	4	CENTRIC BRANDS INC. - REVOLVING LOAN.....		02/22/2021.....	DIRECT.....		49,289	18,255		4.B Z.....
21079#	AA	6	CONTINENTAL ACQUISITION HOLDINGS, INC. -		01/19/2021.....	DIRECT.....		610,417	610,417		3.A PL.....
21257@	AF	1	CONVEY HEALTH SOLUTIONS, INC. - 2021 INC.....		02/10/2021.....	DIRECT.....		222,252	222,252		2.C PL.....
23344U	AC	4	DS ADMIRAL BIDCO, LLC - TERM LOAN.....		03/15/2021.....	Ares Capital Management.....		2,250,000	2,250,000		3.A Z.....
23361*	AC	9	DRB HOLDINGS, LLC - INCREMENTAL TERM LOA.....		03/17/2021.....	Ares Capital Management.....		187,500	187,500		3.A Z.....
25403#	AT	3	DILIGENT CORPORATION (FKA DIAMOND MERGER.....		03/04/2021.....	DIRECT.....		185,625	187,500		3.C Z.....
28619*	AD	6	ELEMICA PARENT, INC. - AMENDMENT NO. 1 D.....		03/02/2021.....	DIRECT.....		343,293	343,293		3.B Z.....
28622@	AB	3	ELEVATION SERVICES PARENT HOLDINGS, LLC.....		02/01/2021.....	DIRECT.....		228,174	228,174		3.A Z.....
29359@	AB	0	ENTACT ENVIRONMENTAL SERVICES, INC. - INI.....		02/08/2021.....	Pinebridge.....		2,500,000	2,500,000		1.C Z.....
29668#	AB	4	ESSENTIAL SERVICES HOLDING CORPORATION -		03/01/2021.....	Ares Capital Management.....		242,853	242,853		3.B PL.....
30282#	AA	0	FWR Holding Corporation/Initial Term Loa.....		03/26/2021.....	PAYMENT IN KIND.....		7,469	7,469		3.C PL.....
30282#	AB	8	FWR Holding Corporation/Initial Delayed.....		03/26/2021.....	PAYMENT IN KIND.....		994	994		3.C PL.....
30282#	AC	6	FWR Holding Corporation/Delayed Draw Ter.....		03/26/2021.....	PAYMENT IN KIND.....		1,573	1,573		3.C PL.....
30282#	AD	4	FWR Holding Corporation/New Delayed Draw.....		03/26/2021.....	PAYMENT IN KIND.....		941	941		3.B.....
30282#	AG	7	FWR Holding Corporation/Delayed Draw Ter.....		03/26/2021.....	PAYMENT IN KIND.....		937	937		3.C PL.....
30282#	AH	5	FWR Holding Corporation/Delayed Draw Ter.....		03/26/2021.....	PAYMENT IN KIND.....		1,252	1,252		3.C PL.....
30282#	AJ	1	FWR Holding Corporation/Second Amendment.....		03/26/2021.....	PAYMENT IN KIND.....		3,314	3,314		3.C PL.....
35042#	AC	6	FOUNDATION CONSUMER BRANDS, LLC - TERM L.....		02/11/2021.....	DIRECT.....		518,211	518,211		3.A PL.....
36147@	AA	4	GB Auto Service, Inc./First Amendment De.....		03/31/2021.....	DIRECT.....		43,264	43,264		3.C PL.....
36147@	AB	2	GB AUTO SERVICE, INC. - TERM LOAN.....		03/30/2021.....	DIRECT.....		26,745	26,745		3.B.....
36255#	AB	8	GSO Facility TL L+200 10/11/2023.....		01/25/2021.....	EXCHANGE.....		16,711,477	16,744,875	80,654	5.B GI.....
36850@	AB	9	Gehl Foods, LLC/Term Loan 1/18.....		01/04/2021.....	CAPITALIZED INTEREST.....		14,229	14,229		3.C PL.....
36850@	AB	9	Gehl Foods, LLC/Term Loan 1/18.....		03/01/2021.....	CAPITALIZED INTEREST.....		235	235		4.A PL.....
51206#	AA	9	LAKERS BUYER, INC. - TERM LOAN.....		03/18/2021.....	DIRECT.....		470,758	470,758		3.B Z.....
55371*	AY	1	MRI SOFTWARE LLC - SECOND AMENMENT TERM.....		03/12/2021.....	Ares Capital Management.....		16,187	16,187		4.A PL.....
60937@	AA	8	MONICA HOLDCO (US), INC. - TERM LOAN.....		01/07/2021.....	Ares Capital Management.....		1,583,147	1,583,147		2.C Z.....
62900*	AA	9	NCWS INTERMEDIATE, INC. - DELAYED DRAW T.....		02/01/2021.....	DIRECT.....		27,000	27,000		3.A PL.....
62929#	AA	2	NM GRC Holdco, LLC/Term Loan 1/18.....		03/31/2021.....	CAPITALIZED INTEREST.....		10,672	10,672		5.C PL.....
62929#	AB	0	NM GRC Holdco, LLC/Delayed Draw Term Loa.....		03/31/2021.....	PAYMENT IN KIND.....		2,969	2,969		5.C PL.....
65716*	AB	4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.....		02/24/2021.....	Ares Capital Management.....		49,607	49,607		2.C Z.....
67096@	AC	6	OMH-HEALTHEDGE HOLDINGS, LLC - FIRST AME.....		03/08/2021.....	DIRECT.....		199,886	199,886		2.A Z.....
68144#	AA	8	OLYMPIA ACQUISITION, INC. - PIK TERM LOA.....		02/26/2021.....	PAYMENT IN KIND.....		837	837		4.B Z.....
68144#	AA	8	OLYMPIA ACQUISITION, INC. - PIK TERM LOA.....		02/26/2021.....	PAYMENT IN KIND.....		1,529	1,529		3.B Z.....
68144#	AA	8	OLYMPIA ACQUISITION, INC. - PIK TERM LOA.....		03/31/2021.....	PAYMENT IN KIND.....		4	4		3.B Z.....
70451H	AF	6	PAYSIMPLE, INC. - ADDITIONAL DELAYED DRA.....		03/16/2021.....	Ares Capital Management.....		310,940	310,940		3.B PL.....
71571E	AD	1	PES HOLDINGS LLC PHIENE PIK-TERM C-EXIT.....		02/26/2021.....	PAYMENT IN KIND.....		8,071	8,071		6. *.....
74309#	AA	7	PRODUCTION RESOURCE GROUP, L.L.C. - DELA.....		03/30/2021.....	CAPITALIZED INTEREST.....		212,070	212,070		5.C PL.....
74309#	AB	5	PRG 9/20 Last Out.....		01/15/2021.....	Various.....		32,134	32,134		5.C Z.....
74719#	AA	1	Pyramid Management Advisors, LLC/Term Lo.....		03/31/2021.....	Various.....		6,948	6,948		3.A PL.....
74719#	AB	9	Pyramid Management Advisors, LLC/Delayed.....		03/31/2021.....	Various.....		2,628	2,628		3.C PL.....
74719#	AC	7	Pyramid Management Advisors, LLC/Delayed.....		01/01/2021.....	CAPITALIZED INTEREST.....		(401)	(401)		2.B Z.....
74719#	AC	7	Pyramid Management Advisors, LLC/Delayed.....		03/31/2021.....	Various.....		999	999		3.C PL.....

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
75734@ AC 7	Reddy Ice Holdings, Inc./Delayed Draw Te.....			03/31/2021.....	DIRECT.....		132,400	132,400		3.B PL.....
816307 A@ 1	SelectQuote, Inc./Term Loan 10/19.....			02/22/2021.....	DIRECT.....		278,672	278,672		2.C PL.....
84756# AA 4	Spectra Finance, LLC/Initial Term Loan 0.....			03/31/2021.....	CAPITALIZED INTEREST.....		5,082	5,082		2.C PL.....
85789# AA 2	STEALTH HOLDING LLC - U.S. INITIAL TERM.....			02/26/2021.....	DIRECT.....		228,898	228,898		3.C PL.....
87221# AA 4	TAUC MANAGEMENT, LLC - INITIAL TERM LOAN.....			02/11/2021.....	DIRECT.....		1,392,000	1,392,000		1.C Z.....
87300* AE 4	THG ACQUISITION, LLC - DELAYED TERM LOAN.....			03/01/2021.....	DIRECT.....		44,928	44,928		3.A Z.....
87326# AA 8	TAWEG HOLDINGS, LLC - DELAYED DRAW INCR.....			02/26/2021.....	DIRECT.....		69,440	69,440		3.B Z.....
87326# AA 8	TAWEG HOLDINGS, LLC - DELAYED DRAW INCR.....			03/31/2021.....	Ares Capital Management.....		72,044	72,044		3.B Z.....
91830@ AJ 2	VLS RECOVERY SERVICES, LLC - DELAYED DRA.....			01/28/2021.....	DIRECT.....		120,438	120,438		3.A PL.....
91839* AE 6	VPROP OPERATING, LLC - TRANCHE A.....			03/01/2021.....	CAPITALIZED INTEREST.....		25,569	25,569		6. PL.....
91839* AF 3	VPROP OPERATING, LLC - TRANCHE B LOAN.....			03/01/2021.....	PAYMENT IN KIND.....		3,339	3,339		6. PL.....
91839* AG 1	VPROP OPERATING, LLC - TRANCHE C LOAN.....			01/29/2021.....	PAYMENT IN KIND.....		14,556	14,556		6. Z.....
91839* AG 1	VPROP OPERATING, LLC - TRANCHE C LOAN.....			03/01/2021.....	PAYMENT IN KIND.....		4,768	4,768		6. PL.....
92840@ AC 3	VistaPharm, Inc./Term B-1 Loans 10/17.....			01/29/2021.....	CAPITALIZED INTEREST.....		5,094	5,094		2.B FE.....
92840@ AC 3	VistaPharm, Inc./Term B-1 Loans 10/17.....			03/01/2021.....	CAPITALIZED INTEREST.....		(5,094)	(5,094)		3.B PL.....
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0.....			02/26/2021.....	CAPITALIZED INTEREST.....		8,179	8,179		5.A PL.....
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra.....			02/26/2021.....	CAPITALIZED INTEREST.....		9,097	9,097		5.A PL.....
92975@ AB 2	TAWEG Holdings, LLC/Initial Delayed Dra.....			03/31/2021.....	Ares Capital Management.....		134,451	134,451		3.B PL.....
94979@ AA 6	WELLNESS ACQUISITIONCO, INC. - TERM LOAN.....			01/19/2021.....	DIRECT.....		428,624	428,624		2.C PL.....
C9300# AA 9	STEALTH HOLDING LLC - CANADIAN INITIAL T.....			03/05/2021.....	Ares Capital Management.....		278,609	281,181		3.C Z.....
8299999. Total - Bonds - Unaffiliated Bank Loans.....							34,890,366	34,898,174	80,654	XXX
8399997. Total - Bonds - Part 3.....							2,629,348,077	2,507,606,745	8,429,171	XXX
8399999. Total - Bonds.....							2,629,348,077	2,507,606,745	8,429,171	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred										
009522 ZB 2	AIRWAY THERAPEUTICS INC (SAFE).....			01/15/2021.....	AFG Private Placement.....	250,000.000	250,000			5.B GI.....
009522 ZB 2	AIRWAY THERAPEUTICS INC (SAFE).....			03/15/2021.....	AFG Private Placement.....	250,000.000	250,000			5.B GI.....
29402T 2# 5	ENVEN ENERGY CORPORATION.....			03/31/2021.....	Capitalized Interest.....	29,321.000	361,821			5.C.....
808513 BJ 3	CHARLES SCHWAB CORP.....			01/01/2021.....	CREDIT SUISSE SECURITIES (USA).....	10,000,000.000	10,000,000			2.B FE.....
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....							10,861,821	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3.....							10,861,821	XXX	0	XXX
8999999. Total - Preferred Stocks.....							10,861,821	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	12,200	XXX		XXX
05591L 10 7	BM TECHNOLOGIES ORD.....			01/05/2021.....	CORPORATE ACTION.....	51,263.000	663,343	XXX		XXX
22758A 10 5	CROSSAMERICA PARTNERS UNT.....			03/12/2021.....	VE CAPITAL.....	1,000.000	18,405	XXX		XXX
428103 10 5	HESS MIDSTREAM CL A ORD.....			03/11/2021.....	VE CAPITAL.....	1,000.000	21,829	XXX		XXX
55336V 10 0	MPLX COM UNT.....			03/12/2021.....	VE CAPITAL.....	1,000.000	26,039	XXX		XXX
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT.....			02/10/2021.....	VE CAPITAL.....	1,000.000	43,236	XXX		XXX
67080M 10 3	NURIX THERAPEUTICS ORD.....			03/17/2021.....	NON-CASH BROKER.....	7,442.000	342,034	XXX		XXX
68062P 10 6	OLEMA PHARMACEUTICALS ORD.....			03/17/2021.....	NON-CASH BROKER.....	3,181.000	158,000	XXX		XXX
682680 10 3	ONEOK ORD.....			02/25/2021.....	VE CAPITAL.....	1,000.000	45,102	XXX		XXX
771049 10 3	ROBLOX CL A ORD.....			03/17/2021.....	NON-CASH BROKER.....	704.000	52,026	XXX		XXX
90290N 10 9	USA COMPRESSION PARTNERS COM UNT.....			01/21/2021.....	VE CAPITAL.....	1,000.000	15,953	XXX		XXX
928542 10 9	VIVINT SMART HOME CL A ORD.....			03/03/2021.....	NON-CASH BROKER.....	10,809.000	213,370	XXX		XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							1,611,537	XXX	0	XXX

QE04.6

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
9799997.	Total - Common Stocks - Part 3.....					1,611,537	XXX	0	XXX
9799999.	Total - Common Stocks.....					1,611,537	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks.....					12,473,359	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					2,641,821,436	XXX	8,429,171	XXX

SCHEDULE D - PART 4

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

QE05.7

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
05946X	YV	9		03/01/2021.	Paydown.....		40,706	41,608	38,773	40,670		36		36		40,706			0	208	09/20/2035.	1.D FM.....
05948X	T2	7		03/01/2021.	Paydown.....		9,407	9,407	9,266	9,401		6		6		9,407			0	47	02/25/2034.	1.D FM.....
05949A	H8	6		03/01/2021.	Paydown.....		42,249	42,249	40,850	40,647		1,603		1,603		42,249			0	139	02/25/2035.	1.D FM.....
05949A	H9	4		03/01/2021.	Paydown.....		52,762	52,762	51,377	51,643		1,119		1,119		52,762			0	174	02/25/2035.	1.D FM.....
05949C	GW	0		01/01/2021.	Paydown.....		54,293	55,932	45,503	54,293				0		54,293			0	258	09/25/2035.	1.D FM.....
05949C	GW	0		03/01/2021.	Paydown.....		57,556	98,746	79,911	57,464		92		92		57,556			0	1,095	09/25/2035.	3.B FM.....
05949C	GW	0		03/01/2021.	Paydown.....		5,771	6,075	5,366	5,763		9		9		5,771			0	56	09/25/2035.	2.B FM.....
05949C	HM	1		03/01/2021.	Paydown.....		160,449	162,434	147,972	159,207		1,242		1,242		160,449			0	964	10/25/2035.	2.B FM.....
05949C	KS	4		03/01/2021.	Paydown.....		3,626	3,747	3,661	3,625		1		1		3,626			0	14	11/25/2035.	3.B FM.....
05949C	KX	3		03/01/2021.	Paydown.....		19,193	19,823	17,840	17,775		1,419		1,419		19,193			0	88	11/25/2035.	1.D FM.....
05949C	PP	5		03/01/2021.	Paydown.....		38,913	39,412	37,294	37,115		1,798		1,798		38,913			0	178	01/25/2036.	2.B FM.....
05950M	AJ	9		03/01/2021.	Paydown.....		397,110	397,110	380,729	356,951		40,159		40,159		397,110			0	1,466	07/20/2036.	1.D FM.....
05950P	AF	0		03/01/2021.	Paydown.....		103,443	102,176	89,502	103,318		124		124		103,443			0	367	09/20/2046.	1.D FM.....
05950T	AC	9		01/01/2021.	Paydown.....		2,626	2,651	1,593	2,625		0		0		2,626			0	0	11/20/2036.	1.D FM.....
05950T	AC	9		03/01/2021.	Paydown.....		3,894	5,040	3,028	3,871		23		23		3,894			0	36	11/20/2036.	2.B FM.....
05951F	AB	0		03/01/2021.	Paydown.....		3,543	3,826	3,340	3,534		9		9		3,543			0	40	01/25/2037.	1.D FM.....
05951K	AN	3		03/01/2021.	Paydown.....		56,838	60,361	58,563	56,815		23		23		56,838			0	600	09/25/2036.	2.B FM.....
05951U	AC	5		03/01/2021.	Paydown.....		1,218	1,204	922	1,215		3		3		1,218			0	9	10/25/2036.	1.D FM.....
05951V	AV	1		03/22/2021.	Paydown.....		41,128	41,128	33,908	40,926		202		202		41,128			0	27	12/20/2046.	1.D FM.....
059522	AA	0		03/22/2021.	Paydown.....		105,383	105,383	90,629	96,001		9,381		9,381		105,383			0	69	05/20/2047.	1.D FM.....
059522	AX	6		03/01/2021.	Paydown.....		233,486	255,553	233,690	233,217		269		269		233,486			0	1,147	05/20/2036.	1.D FM.....
059523	AU	8		03/01/2021.	Paydown.....		164,850	342,408	200,411	164,766		83		83		164,850			0	1,511	07/25/2047.	1.D FM.....
05952G	AT	8		03/01/2021.	Paydown.....		29,572	30,612	30,000	29,559		13		13		29,572			0	194	06/20/2037.	1.D FM.....
05952G	AV	3		03/01/2021.	Paydown.....		42,553	44,049	43,168	42,535		19		19		42,553			0	279	06/20/2037.	1.D FM.....
05953Y	AH	4		03/01/2021.	Paydown.....		25,526	25,348	8,356	25,445		81		81		25,526			0	214	05/26/2037.	1.D FM.....
05954D	AL	0		03/01/2021.	Paydown.....		941	1,093	122	937		4		4		941			0	8	07/22/2047.	1.D FM.....
05956E	AB	8		03/01/2021.	Paydown.....		47,890	47,890	47,172	47,891		(1)		(1)		47,890			0	594	02/27/2035.	1.D FM.....
05973B	AA	5		03/15/2021.	Paydown.....		2,698,282	2,698,282	2,510,629	2,580,047		118,235		118,235		2,698,282			0	4,826	09/17/2036.	1.A FE.....
05990E	AD	2		03/26/2021.	Paydown.....		102,600	90,440	78,706	102,080		520		520		102,600			0	78	07/28/2036.	1.D FM.....
05990H	AH	6		03/01/2021.	Paydown.....		133,720	148,477	93,945	133,355		365		365		133,720			0	1,490	08/26/2037.	1.D FM.....
05990H	AQ	6		03/01/2021.	Paydown.....		255,561	255,561	248,454	244,221		11,340		11,340		255,561			0	884	07/26/2035.	1.D FM.....
05990H	AT	0		03/01/2021.	Paydown.....		59,123	73,176	61,283	59,074		49		49		59,123			0	763	08/26/2037.	1.D FM.....
06424@	AF	1		03/15/2021.	Paydown.....		84,676	84,676	85,196	85,142		(466)		(466)		84,676			0	489	12/31/2029.	1.F Z.....
07325D	AA	1		02/01/2021.	Paydown.....		5,561	5,561	5,613	5,538		24		24		5,561			0	18	11/28/2036.	3.B FM.....
07325D	AF	1		03/01/2021.	Paydown.....		54,767	54,767	55,279	54,781		(14)		(14)		54,767			0	231	11/28/2036.	3.B FM.....
07384M	4K	5		03/01/2021.	Paydown.....		30,055	30,055	28,026	28,119		1,935		1,935		30,055			0	146	01/25/2035.	1.D FM.....
07384M	Q8	8		03/01/2021.	Paydown.....		57,523	57,523	57,703	57,526		(4)		(4)		57,523			0	247	07/25/2034.	1.D FM.....
07384M	S7	8		03/01/2021.	Paydown.....		82,816	82,816	83,177	82,821		(5)		(5)		82,816			0	411	07/25/2034.	1.D FM.....
07384M	S8	6		03/01/2021.	Paydown.....		1,037	1,037	1,051	1,042		(5)		(5)		1,037			0	7	07/25/2034.	1.D FM.....
07384Y	KF	2		03/01/2021.	Paydown.....		92,594	92,594	93,578	92,611		(18)		(18)		92,594			0	758	09/25/2033.	1.D FM.....

SCHEDULE D - PART 4

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

QE059

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
12564K	AA	6		03/25/2021.	Paydown.....		31,364	31,364	32,188			(823)		(823)		31,364			0	65	03/25/2051.	1.A FE.....
12566U	AN	4		03/01/2021.	Paydown.....		4,523	4,899	3,683	4,514		9		9		4,523			0	38	02/25/2037.	1.D FM.....
12566V	AE	2		03/01/2021.	Paydown.....		32,866	37,690	32,925	32,797		69		69		32,866			0	300	04/25/2037.	1.D FM.....
12585@	AA	4		03/15/2021.	Paydown.....		359,115	359,115	359,115	359,115		(0)		(0)		359,115			0	1,914	02/15/2028.	1.C
12626P	AL	7		01/15/2021.	Maturity @ 100.00.....		4,000,000	4,000,000	4,195,800	4,000,975		(975)		(975)		4,000,000			0	115,000	01/15/2021.	2.A FE.....
12640W	AC	4		03/01/2021.	Paydown.....		54,362	61,005	53,590	54,195		168		168		54,362			0	402	07/28/2037.	1.D FM.....
12641P	AE	4		03/01/2021.	Paydown.....		95,823	95,823	95,823	95,796		27		27		95,823			0	919	10/26/2038.	1.D FM.....
12641P	AN	4		03/01/2021.	Paydown.....		267,743	267,743	267,743	267,663		80		80		267,743			0	2,582	05/29/2035.	1.D FM.....
12641P	AR	5		02/01/2021.	Paydown.....			3,666						0					0	30	05/29/2035.	1.D FM.....
12641P	BA	1		03/01/2021.	Paydown.....		87,014	87,014	65,629	86,777		237		237		87,014			0	889	11/26/2035.	1.D FM.....
12641P	BC	7		01/01/2021.	Paydown.....			17		(75)	75			75				0	0	0	11/26/2035.	6. FM.....
12641P	BN	3		03/01/2021.	Paydown.....		138,088	138,088	135,549	138,029		58		58		138,088			0	910	09/27/2038.	1.D FM.....
12641P	BR	4		03/01/2021.	Paydown.....			16,037		39		(39)		(39)				0	218	09/27/2038.	1.D FM.....	
12641P	BR	4		03/01/2021.	Paydown.....			1,182		(614)	613	1		614				0	16	09/27/2038.	5.B FM.....	
12641P	CJ	1		03/01/2021.	Paydown.....		7,595	7,595	3,753	7,550		44		44		7,595			0	33	09/27/2038.	1.D FM.....
12641P	CK	8		02/01/2021.	Paydown.....			660						0				0	4	09/27/2038.	1.D FM.....	
12641Q	AA	0		03/01/2021.	Paydown.....		10,146	10,222	5,560	10,115		31		31		10,146			0	118	09/26/2037.	1.D FM.....
12641Q	AF	9		03/01/2021.	Paydown.....		187,310	187,310	136,296	186,169		1,141		1,141		187,310			0	2,372	07/26/2037.	1.D FM.....
12641Q	AJ	1		01/01/2021.	Paydown.....			430						0				0	3	07/26/2037.	1.D FM.....	
12641Q	AP	7		03/01/2021.	Paydown.....		184,938	184,938	184,938	184,869		69		69		184,938			0	1,044	11/26/2035.	1.D FM.....
12641Q	AS	1		03/30/2021.	Paydown.....			1,965		(7,143)		(13)		(13)		(7,155)		7,155	7,155	22	11/26/2035.	1.D FM.....
12641Q	AW	2		03/01/2021.	Paydown.....		302,061	302,062	302,062	301,961		100		100		302,061			0	3,215	09/26/2035.	1.D FM.....
12641Q	AY	8		01/01/2021.	Paydown.....			103	16					0				0	0	09/26/2035.	1.D FM.....	
12641Q	BF	8		03/25/2021.	Paydown.....			350	62	(4)		4		4				0	4	12/26/2036.	1.D FM.....	
12641Q	BQ	4		03/01/2021.	Paydown.....		11,748	11,748	11,719		30			30		11,748			0	49	05/26/2036.	1.D FM.....
12641Q	BX	9		03/01/2021.	Paydown.....		70,068	70,091	46,547	70,091		(22)		(22)		70,068			0	446	08/26/2035.	4.B FM.....
12641Q	CH	3		03/01/2021.	Paydown.....		91,215	91,214	91,214	91,217		(2)		(2)		91,215			0	1,150	02/26/2035.	1.D FM.....
12641Q	CR	1		03/01/2021.	Paydown.....		49,474	49,474	49,474	49,444		30		30		49,474			0	456	01/26/2036.	1.D FM.....
12641Q	CS	9		03/01/2021.	Paydown.....			17	8	(0)		0		0				0	0	01/26/2036.	1.D FM.....	
12641Q	CX	8		03/01/2021.	Paydown.....		21,830	21,830	20,872	21,881		(51)		(51)		21,830			0	253	06/26/2037.	1.D FM.....
12641Q	CZ	3		02/01/2021.	Paydown.....			147	29					0				0	1	06/26/2037.	1.D FM.....	
12641Q	DM	1		01/25/2021.	Paydown.....		28,366	28,366	25,248	25,753		2,613		2,613		28,366			0	175	04/26/2037.	1.D FM.....
12641Q	DN	9		03/25/2021.	Paydown.....		15,586	15,586	5,370	15,283		304		304		15,586			0	231	04/26/2037.	1.D FM.....
12641Q	DP	4		01/01/2021.	Paydown.....			106	29					0				0	1	04/26/2037.	1.D FM.....	
12641Q	DP	4		02/01/2021.	Paydown.....			1,398	385	(4)		4		4				0	14	04/26/2037.	1.D FM.....	
12641Q	EB	4		03/25/2021.	Paydown.....		62,509	62,509	2,309	60,964		1,545		1,545		62,509			0	13	03/25/2037.	1.D FM.....
12641Q	EE	8		03/24/2021.	Adjustment.....					(146)				0		(146)		146	146		03/25/2037.	1.D FM.....
12641Q	EL	2		03/01/2021.	Paydown.....		66,948	66,948	66,948	66,917		31		31		66,948			0	210	03/26/2037.	1.D FM.....
12641Q	EV	0		03/01/2021.	Paydown.....		180,276	180,276	180,276	180,218		58		58		180,276			0	1,952	03/01/2036.	1.D FM.....
12641Q	EY	4		03/30/2021.	Adjustment.....					(10,389)				0		(10,389)		10,389	10,389		03/26/2036.	1.D FM.....

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
12641Q	FE	7		03/01/2021.	Paydown.....		26,001	26,001	17,127	25,883		117		117		26,001		0	238	08/27/2035.	1.D FM.....	
12641T	AB	2		03/01/2021.	Paydown.....		179,649	179,572	136,897	134,805		44,844		44,844		179,649		0	574	06/26/2036.	1.D FM.....	
12646U	AK	4		03/01/2021.	Paydown.....		772,027	772,028	721,846	730,495		41,533		41,533		772,027		0	3,890	03/25/2043.	1.D FM.....	
12646W	AH	7		03/01/2021.	Paydown.....		900,645	900,645	841,541	851,116		49,529		49,529		900,645		0	5,166	04/27/2043.	1.D FM.....	
12646X	AJ	1		03/01/2021.	Paydown.....		1,040,472	1,040,472	985,197	992,698		47,774		47,774		1,040,472		0	4,885	05/25/2043.	1.A FM.....	
12647G	BZ	0		03/01/2021.	Paydown.....		116,510	116,510	113,797	114,242		2,268		2,268		116,510		0	633	07/27/2043.	1.D FM.....	
12647H	BC	9		03/25/2021.	Paydown.....		431,025	431,364	313,088	428,857		2,167		2,167		431,025		0	139	12/30/2036.	1.D FM.....	
12647P	AK	4		03/01/2021.	Paydown.....		1,165,271	1,165,271	1,123,030	1,126,218		39,053		39,053		1,165,271		0	6,772	08/25/2043.	1.D FM.....	
12648H	BB	0		03/01/2021.	Paydown.....		260,665	260,665	255,451	255,542		5,123		5,123		260,665		0	1,912	04/25/2044.	1.D FM.....	
12648T	AQ	2		03/01/2021.	Paydown.....		286,171	286,171	284,561	284,620		1,551		1,551		286,171		0	1,934	07/25/2044.	1.D FM.....	
126650	AN	0		03/10/2021.	Paydown.....		81,345	81,345	83,197	81,700		(355)		(355)		81,345		0	843	10/10/2025.	2.B IF.....	
126650	AW	0		03/10/2021.	Paydown.....		58,736	58,736	58,736	58,739		(2)		(2)		58,736		0	519	01/11/2027.	2.B FE.....	
126650	BQ	2		02/10/2021.	Paydown.....		55,470	55,470	65,133	61,562		(6,093)		(6,093)		55,470		0	482	01/10/2030.	2.B IF.....	
126650	BQ	2		03/10/2021.	Paydown.....		27,976	27,976	32,850	31,049		(3,073)		(3,073)		27,976		0	486	01/10/2030.	2.B.....	
126650	BV	1		03/10/2021.	Paydown.....		50,255	50,255	51,478	50,955		(700)		(700)		50,255		0	484	01/10/2033.	2.B FE.....	
126650	BY	5		03/10/2021.	Paydown.....		122,857	122,857	124,575	124,018		(1,161)		(1,161)		122,857		0	1,215	01/10/2034.	2.B FE.....	
12665V	AA	0		01/10/2021.	Paydown.....		24,154	24,154	24,154	24,155		(1)		(1)		24,154		0	84	08/11/2036.	2.B FE.....	
12665V	AA	0		03/10/2021.	Paydown.....		48,560	48,560	48,560	48,561		(1)		(1)		48,560		0	421	08/11/2036.	2.B Z.....	
126670	CJ	5		03/01/2021.	Paydown.....		179,720	179,720	98,679	175,148		4,572		4,572		179,720		0	1,329	03/27/2034.	1.D FM.....	
126670	JP	4		03/01/2021.	Paydown.....		107,478	108,478	94,606	106,978		500		500		107,478		0	569	02/20/2036.	1.D FM.....	
126670	NY	0		03/01/2021.	Paydown.....		21,341	21,341	1,022	21,060		281		281		21,341		0	145	07/25/2034.	1.D FM.....	
12667F	4N	2		03/01/2021.	Paydown.....		84,389	84,987	75,123	84,307		82		82		84,389		0	859	04/25/2035.	1.D FM.....	
12667F	5E	1		03/01/2021.	Paydown.....		95,867	95,940	88,001	95,728		139		139		95,867		0	922	04/25/2035.	1.D FM.....	
12667F	EG	6		03/01/2021.	Paydown.....		42,300	42,300	41,901	42,106		193		193		42,300		0	386	04/25/2034.	1.D FM.....	
12667F	EG	6		02/01/2021.	Paydown.....		1,946	1,946	2,034	1,966		(20)		(20)		1,946		0	18	04/25/2034.	2.B FM.....	
12667F	RE	7		03/01/2021.	Paydown.....		59,663	59,663	60,558	59,800		(137)		(137)		59,663		0	502	08/25/2024.	1.D FM.....	
12667F	RG	2		03/01/2021.	Paydown.....		790	790	794	791		(1)		(1)		790		0	8	11/25/2031.	1.D FM.....	
12667F	VN	2		03/01/2021.	Paydown.....		680,203	680,204	679,776	677,485		2,719		2,719		680,203		0	6,475	11/25/2034.	1.D FM.....	
12667G	AA	1		03/25/2021.	Paydown.....		377,483	379,093	303,502	375,487		1,996		1,996		377,483		0	446	05/25/2035.	1.D FM.....	
12667G	AC	7		03/01/2021.	Paydown.....		47,024	47,225	39,609	46,793		231		231		47,024		0	480	05/25/2035.	1.D FM.....	
12667G	AC	7		03/01/2021.	Paydown.....		4,702	4,722	4,550	4,703		(1)		(1)		4,702		0	48	05/25/2035.	3.B FM.....	
12668A	4C	6		03/25/2021.	Paydown.....		16,518	12,549	16,230		288		288		16,518		0	66	01/25/2036.	1.D FM.....		
12668A	XL	4		03/01/2021.	Paydown.....		80,288	80,288	73,112	80,252		36		36		80,288		0	231	12/25/2035.	1.D FM.....	
12668B	YA	5		03/01/2021.	Paydown.....		9,342	8,830	1,570	9,318		24		24		9,342		0	82	05/25/2036.	1.D FM.....	
126694	BE	7		03/01/2021.	Paydown.....		4,826	4,827	4,267	4,818		8		8		4,826		0	24	10/22/2035.	1.D FM.....	
126694	D5	4		03/01/2021.	Paydown.....		13,307	13,307	11,654	13,244		63		63		13,307		0	79	04/22/2036.	1.D FM.....	
126694	D7	0		03/01/2021.	Paydown.....		6,944	6,944	6,337	6,917		27		27		6,944		0	34	04/22/2036.	1.D FM.....	
126694	HP	6		03/01/2021.	Paydown.....		9,162	9,164	7,631	9,158		4		4		9,162		0	94	11/25/2035.	1.D FM.....	
126694	MH	8		03/01/2021.	Paydown.....		208,601	341,882	273,505	275,979		(67,378)		(67,378)		208,601		0	1,591	11/20/2035.	1.D FM.....	
126694	QJ	0		02/01/2021.	Paydown.....		575,363	484,668	439,991	574,748		614		614		575,363		0	2,284	12/20/2035.	1.D 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
22160@ AA 6	COSTCO (MONTEREY PARK CA) CONTROL.....			03/15/2021.	Paydown.....		9,482	9,482	9,482	9,481		1		1		9,482			0	62	06/20/2043.	1.E.....
22163# AA 1	COSTCO (OCEANSIDE NY) LEASE-BACKED.....			01/15/2021.	Paydown.....		23,638	23,638	23,638	23,638				0		23,638			0	62	11/30/2041.	1.D Z.....
22163# AA 1	COSTCO (OCEANSIDE NY) LEASE-BACKED.....			03/15/2021.	Paydown.....		47,462	47,462	47,462	47,462		(0)		(0)		47,462			0	311	11/30/2041.	1.D Z.....
22541Q CZ 3	CSFB 2003-AR15 4M2 - RMBS.....			03/25/2021.	Paydown.....		21,676	21,676	21,676	21,793		(117)		(117)		21,676			0	90	06/25/2033.	1.D FM.....
22541Q FV 9	CSFB 2003-17 1A4 - CMO/RMBS.....			03/01/2021.	Paydown.....		6,354	6,354	6,407	6,354		(1)		(1)		6,354			0	55	06/25/2033.	3.B FM.....
22541Q FV 9	CSFB 2003-17 1A4 - CMO/RMBS.....			02/01/2021.	Paydown.....		130	130	137	134		(5)		(5)		130			0	1	06/25/2033.	3.B FM.....
22541Q XS 6	CSFB 2003-23 DB1 - CMO/RMBS.....			03/01/2021.	Paydown.....		25,301	25,301	25,317	25,303		(2)		(2)		25,301			0	242	09/25/2033.	1.D FM.....
22541S PJ 1	CSFB 2004-AR6 CB1 - CMO/RMBS.....			03/25/2021.	Paydown.....		211,302	211,302	167,985	180,271		31,031		31,031		211,302			0	616	10/25/2034.	1.D FM.....
225458 LD 8	CSFB 2005-3 6A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		10,096	10,096	8,910	9,105		991		991		10,096			0	128	07/25/2035.	1.D FM.....
2254W0 FJ 9	CSFB 2003-1 1A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		16,330	16,330	16,655	16,922		(325)		(325)		16,330			0	124	02/25/2033.	1.D FM.....
22942M BF 2	CSMC 2006-8 5A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		75,249	75,250	73,369	75,237		12		12		75,249			0	383	10/25/2026.	3.B FM.....
22944P AA 5	CSMC 2013-TH1 A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		477,196	477,196	428,507	428,187		49,009		49,009		477,196			0	1,836	02/25/2043.	1.D FM.....
22960* AA 0	PVTPL OCHSNER CLINIC FOUNDATION - CMO.....			03/15/2021.	Paydown.....		207,057	207,057	207,057	207,060		(3)		(3)		207,057			0	1,818	12/15/2028.	1.C.....
22965@ AA 3	WAG (EDINA, MINNESOTA) CONTROL PASS.....			03/15/2021.	Paydown.....		42,175	42,175	42,597	42,508		(333)		(333)		42,175			0	323	07/15/2037.	2.B.....
22969* AA 1	WAL-MART (GREENVILLE PENNSYLVANIA).....			03/15/2021.	Paydown.....		120,323	120,323	121,526	121,103		(780)		(780)		120,323			0	589	12/15/2029.	1.B.....
22970* AA 8	BNSF (DAYTON, TEXAS) CONTROL PASS-THRU.....			03/15/2021.	Paydown.....		133,653	133,653	133,653	133,656		(3)		(3)		133,653			0	908	05/15/2034.	1.D IF.....
22973@ AA 3	PVTPL GREAT WEST CASUALTY.....			03/15/2021.	Paydown.....		62,403	62,403	62,403	62,403		(0)		(0)		62,403			0	481	12/15/2037.	1.C PL.....
22977@ AA 9	CTL PASS-THRU TRUST SERIES 2016 (CRIC BL.....			03/15/2021.	Paydown.....		62,180	62,180	62,180	62,180		(0)		(0)		62,180			0	401	12/15/2038.	1.C.....
23242L AB 9	CWHEL 2006-F 2A1 - RMBS.....			03/15/2021.	Paydown.....		34,108	34,108	23,833	34,069		39		39		34,108			0	15	07/15/2036.	1.D FM.....
23248A AJ 0	CWL 2007-SEA1 2A1 - RMBS.....			03/25/2021.	Paydown.....		18,900	18,900	11,718	14,199		4,701		4,701		18,900			0	20	05/25/2037.	1.D FM.....
233046 AE 1	DNKN 2017-1 A2I - RMBS.....			02/20/2021.	Paydown.....		45,000	45,000	45,000	45,000				0		45,000			0	408	11/20/2047.	2.B FE.....
233046 AF 8	DNKN 2017-1 AII - RMBS.....			02/20/2021.	Paydown.....		52,500	52,500	52,500	52,500				0		52,500			0	529	11/20/2047.	2.B FE.....
233046 AH 4	DNKN 2017-1 AII - RMBS.....			02/20/2021.	Paydown.....		30,000	30,000	29,986	29,991		9		9		30,000			0		11/20/2047.	1.C FE.....
233046 AM 3	DNKN 2019-1 A23 - RMBS.....			02/20/2021.	Paydown.....		45,000	45,000	45,480	45,408		(408)		(408)		45,000			0	450	05/20/2049.	1.C FE.....
23305U AA 5	DBRR 2011-LC2 A4A - CMBS.....			03/01/2021.	Paydown.....		26,989,106	26,989,106	28,428,174	26,997,531		(8,425)		(8,425)		26,989,106			0	149,160	07/14/2044.	1.D FM.....
23305Y AJ 8	DBUBS 2011-LC3 AM - CMBS.....			03/01/2021.	Paydown.....		989,934	989,934	962,656	987,260		2,674		2,674		989,934			0	13,219	08/12/2044.	1.D FM.....
23316# AA 5	DEA (NASHVILLE TN) CTL 3.228 08/05/2040.....			03/05/2021.	Paydown.....		82,690	82,690	82,690	82,690		(0)		(0)		82,690			0	445	08/05/2040.	1.D IF.....
23332U AD 6	DSLA 2004-AR1 A2B - CMO/RMBS.....			03/19/2021.	Paydown.....		126,992	126,992	111,396	112,745		14,247		14,247		126,992			0	204	09/19/2044.	1.D FM.....
23341B AC 9	DRB 2016-B A2 - ABS.....			03/25/2021.	Paydown.....		324,667	324,667	324,568	324,606		61		61		324,667			0	1,653	06/25/2040.	1.A FE.....
23355L AA 4	DXC TECHNOLOGY CO.....			03/23/2021.	Tender Offer.....		6,343,620	6,000,000	5,980,860	5,996,287		470		470		5,996,757		3,243	3,243	483,053	09/18/2022.	2.C FE.....
24023# AA 7	WASHINGTON STATE DEPARTMENT OF COR.....			03/15/2021.	Paydown.....		66,005	66,338	66,338	66,448		(443)		(443)		66,005			0	506	03/15/2033.	1.B PL.....
247367 BH 7	DELTA AIR LINES INC - ABS.....			02/10/2021.	Paydown.....		147,771	147,771	147,771	147,867		(96)		(96)		147,771			0	5,040	02/10/2024.	3.A FE.....
24736X AA 6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS.....			01/30/2021.	Paydown.....		153,409	153,409	153,409	153,441		(32)		(32)		153,409			0	2,781	01/30/2029.	1.F FE.....
24736Y AA 4	DELTA AIR LINES 2015-1 PASS THROUGH TRUS.....			01/30/2021.	Paydown.....		76,705	76,705	76,705	76,656		49		49		76,705			0	1,486	01/30/2029.	2.A FE.....
24763L FN 5	DELHE 1999-2 A7F - RMBS.....			03/01/2021.	Paydown.....		12,241	12,241	11,837	8,412		3,829		3,829		12,241			0	85	08/15/2030.	1.D FM.....
25150M AC 0	DBALT 2007-RAMP1 A2 - RMBS.....			03/25/2021.	Paydown.....		69,799	69,799	54,967	60,536		9,263		9,263		69,799			0	124	12/25/2036.	1.D FM.....
25150N AB 0	DBALT 2006-AR5 1A2 - RMBS.....			03/25/2021.	Paydown.....		93,059	93,059	37,736	92,776		283		283		93,059			0	88	10/25/2036.	1.D FM.....
251510 CV 3	DBALT 2005-1 1A1 - CMO/RMBS.....			03/25/2021.	Paydown.....		76,116	76,117	55,280	55,581		20,535		20,535		76,116			0	82	02/25/2035.	1.D FM.....
251510 EP 4	DBALT 2005-3 5A1 - CMO/RMBS.....			03/25/2021.	Paydown.....		220,297	220,297	134,072	218,759		1,537		1,537		220,297			0	131	06/25/2035.	1.D FM.....
251510 LM 3	DBALT 2006-AR1 5A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		109,830	84,874	76,202	108,819		1,010		1,010		109,830			0	435	02/25/2036.	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 (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
251510 MD 2	DBALT 2006-AB1 A1A - RMBS.....			03/01/2021.	Paydown.....		34,067	33,552	392	33,901		166		166		34,067			0	394	02/25/2036.	1.D FM.....
25216A AA 2	DEXT 2020-1 A - ABS.....			03/15/2021.	Paydown.....		327,033	327,033	327,026	327,026		7		7		327,033			0	783	02/16/2027.	1.D FE.....
25755T AM 2	DPABS 2019-1 A2 - RMBS.....			01/25/2021.	Paydown.....			53,750	53,777	53,779		(53,779)		(53,779)					0	432	10/25/2049.	1.C FE.....
26067* AA 3	DOW (MIDLAND MI) CONTROL PASS-THRU.....			03/15/2021.	Paydown.....		119,057	119,057	119,593	119,441		(384)		(384)		119,057			0	1,029	03/15/2034.	2.B
26208L AC 2	HONK 2018-1 A2 - RMBS.....			01/20/2021.	Paydown.....		17,500	17,500	17,500	17,502		(2)		(2)		17,500			0	207	04/20/2048.	2.C FE.....
26224H AE 7	DRUGC 2017-1 A2 - ABS.....		C	01/15/2021.	Paydown.....		642,475	642,475	642,368	642,474		0		0		642,475			0	5,782	04/15/2027.	2.B FE.....
26443@ AA 6	DULLES DISCOVERY 1 CONTROL			03/05/2021.	Paydown.....		135,476	135,476	135,476	135,476				0		135,476			0	670	06/05/2037.	1.B
26847@ AA 8	EDX/GE INVENTORY SUPPLY AGREEMENTS.....			01/15/2021.	Paydown.....		390,099	390,099	390,099	390,103		(4)		(4)		390,099			0	3,170	04/15/2028.	2.B
26848# AA 5	EDX/GE INVENTORY SUPPLY AGREEMENT.....			01/15/2021.	Paydown.....		288,005	288,005	288,005	288,011		(6)		(6)		288,005			0	3,168	01/15/2029.	2.A
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		208,974			0	1,719	01/15/2030.	2.A
286661 ZC 0	ELLINGTON MTGE/CRESCENT II LIBOR+187.5 0.....			03/03/2021.	CALL.....		402,058	383,977	370,075			72		72		383,083		18,974	18,974		05/22/2021.	1.D
28851Q AE 3	ECLO 1R AR - CDO.....			01/15/2021.	Paydown.....		534,969	534,969	534,969	534,953		16		16		534,969			0	2,539	10/15/2029.	1.A FE.....
28851Q AG 8	ECLO 1R BR - CDO.....			03/05/2021.	Call @ 100.00.....		20,600,000	20,600,000	20,600,000	20,601,134		215		215		20,601,349		(1,349)	(1,349)	397,271	10/15/2029.	1.C FE.....
28852E AA 7	ECLO II A - CDO.....			02/16/2021.	Paydown.....		300,415	300,415	300,415	300,242		173		173		300,415			0	1,475	02/15/2029.	1.A FE.....
28852L AA 1	ECLO III A1 - CDO.....			01/20/2021.	Paydown.....		273,146	273,146	273,146	273,167		(21)		(21)		273,146			0	1,304	07/22/2030.	1.A FE.....
28852L AE 3	ECLO III A2 - CDO.....			01/20/2021.	Paydown.....		364,195	364,195	364,148	364,148		47		47		364,195			0	4,138	07/22/2030.	1.A FE.....
28932M AA 3	ELM ROAD GENERATING STATION.....			02/11/2021.	Paydown.....		179,502	179,502	179,502	179,511		(9)		(9)		179,502			0	4,675	02/11/2030.	1.F FE.....
29364D AQ 3	ENTERGY ARKANSAS LLC.....			02/15/2021.	Maturity @ 100.00.....		2,000,000	2,000,000	1,999,420	1,999,994		6		6		2,000,000			0	37,500	02/15/2021.	1.F FE.....
29977A A* 6	EVERCORE INC.....			03/26/2021.	Maturity @ 100.00.....		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0	183,000	03/30/2021.	2.B
30069L AA 6	XAN 2019-RS07 A - CDO/CMBS.....		C	03/17/2021.	Paydown.....		914,072	914,072	914,072	914,072		(0)		(0)		914,072			0	2,111	04/17/2036.	1.A FE.....
30256W AA 5	FDF 1 A - CDO.....		C	02/18/2021.	Paydown.....		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	70,400	11/12/2030.	1.A FE.....
30256W AB 3	FDF 1 B - CDO.....		C	02/18/2021.	Call @ 100.00.....		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	88,000	11/12/2030.	1.C FE.....
302637 AA 1	FSKMM 1 A1 - CDO.....			01/14/2021.	Paydown.....									0					0	54,878	07/15/2030.	1.A FE.....
30292* AA 2	CTL - FBI BRONX TRUST 2018.....			01/15/2021.	Paydown.....		40,345	40,345	40,345	40,345				0		40,345			0	131	07/15/2033.	1.D FE.....
30292* AA 2	CTL - FBI BRONX TRUST 2018.....			02/15/2021.	Paydown.....		40,477	40,477	40,477	40,477		(0)		(0)		40,477			0	264	07/15/2033.	1.D IF.....
30292* AA 2	CTL - FBI BRONX TRUST 2018.....			03/15/2021.	Paydown.....		40,609	40,609	40,609	40,609		(0)		(0)		40,609			0	397	07/15/2033.	1.B Z.....
307000 AA 7	FAMILY DOLLAR STORES INC.....			01/20/2021.	Call @ 100.00.....		4,006,069	4,000,000	3,979,760	3,999,794		126		126		3,999,920		80	80	99,402	02/01/2021.	2.B FE.....
31307# AA 9	FDL-CC LLC.....			03/15/2021.	Paydown.....		30,252	30,252	30,257	30,256		(3)		(3)		30,252			0	229	07/25/2030.	1.B
31307# AC 5	FDL-CC LLC.....			03/15/2021.	Paydown.....		17,338	17,338	17,339	17,339		(1)		(1)		17,338			0	131	06/15/2037.	1.B
31429# AA 2	FEDEX CHINO CONTROL PASS-THRU TRUST.....			03/15/2021.	Paydown.....		139,287	139,287	139,287	139,287		(0)		(0)		139,287			0	811	10/15/2035.	2.B
31620M AM 8	FIDELITY NATIONAL INFORMATION SERVICES I.....			03/03/2021.	Tender Offer.....		1,797,526	1,625,000	1,618,858	1,622,650		108		108		1,622,758		2,242	2,242	187,919	06/05/2024.	2.B FE.....
31620M BJ 4	FIDELITY NATIONAL INFORMATION SERVICES I.....			03/10/2021.	Tender Offer.....		10,166,040	9,000,000	8,984,340	8,986,489		259		259		8,986,748		13,252	13,252	1,268,228	05/21/2029.	2.B FE.....
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2			01/01/2021.	Paydown.....		281,134	281,134	278,894	278,986		2,148		2,148		281,134			0	401	07/25/2030.	1.A FE.....
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2			03/01/2021.	Paydown.....		241,298	241,298	239,376	239,455		1,843		1,843		241,298			0	850	07/25/2030.	1.A FE.....
317579 AA 8	FINS 151 A - ABS.....			01/30/2021.	Paydown.....		806,962	806,962	806,962	807,136		(174)		(174)		806,962			0	10,087	07/30/2026.	1.B FE.....
32027L AE 5	FFML 2006-FF14 A5 - RMBS.....			03/25/2021.	Paydown.....		104,883	104,883	91,822	97,856		7,027		7,027		104,883			0	53	10/25/2036.	1.D FM.....
32051G SQ 9	FHAMS 2005-AA7 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		133,334	139,150	125,588	132,919		415		415		133,334			0	593	09/25/2035.	1.D FM.....
32051G XQ 3	FHASI 2005-AR5 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		107,501	107,501	99,336	106,549		952		952		107,501			0	705	11/25/2035.	1.D FM.....
32051G XQ 3	FHASI 2005-AR5 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		246,883	246,883	235,927	237,063		9,819		9,819		246,883			0	1,619	11/25/2035.	3.B FM.....
32051G XV 2	FHASI 2005-AR5 4A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		19,371	19,371	19,094	19,328		43		43		19,371			0	98	11/25/2035.	1.D FM.....

SCHEDULE D - PART 4

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

QE05.15

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For re ig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Tempor ary Impairmen t Recognize d	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 Admini- strative Symbol
32052E AA 7	FHASI 2006-AR3 1A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		785	1,327	1,115	783		3		3		785			0	6	11/25/2036.	1.D FM.....
32056J AA 2	FHASI 2007-AR3 1A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		222,727	286,215	192,579	222,242		486		486		222,727			0	1,201	11/25/2037.	1.D FM.....
337930 AC 5	FLAGSTAR BANCORP INC.....			01/22/2021.	Call @ 100.00.....		14,371,000	14,000,000	13,999,860	14,000,105		(11)		(11)		14,000,094		(94)	(94)	816,424	07/15/2021.	2.A FE.....
33803W AA 7	FISHERS LANE ASSOCIATES LLC.....			03/05/2021.	Paydown.....		227,903	227,903	227,903	227,903		(0)		(0)		227,903			0	1,394	08/05/2030.	1.B
33972P AA 7	FLNG LIQUEFACTION 2 LLC.....			03/31/2021.	Paydown.....		84,000	84,000	84,000	83,992		8		8		84,000			0	1,733	03/31/2038.	2.B FE.....
34417M AA 5	FOCUS 2017-1 A21 - RMBS.....			03/23/2021.	Paydown.....		3,860,000	3,860,000	3,860,000	3,860,000				0		3,860,000			0	66,095	04/30/2047.	2.B FE.....
34417M AB 3	FOCUS 2017-1 A22 - RMBS.....			01/30/2021.	Paydown.....		15,000	15,000	15,000	15,000				0		15,000			0		04/30/2047.	2.B FE.....
34417Q AA 6	FOCUS 2018-1 A2 - RMBS.....			01/30/2021.	Paydown.....		30,000	30,000	30,000	30,005		(5)		(5)		30,000			0	389	10/30/2048.	2.B FE.....
34417Q AB 4	FOCUS BRANDS FUNDING LLC - ABS.....			01/30/2021.	Paydown.....		16,250	16,250	17,134	17,113		(863)		(863)		16,250			0	180	10/30/2048.	1.C FE.....
34955Y AL 3	FCBSL VI B2R - CDO.....			02/01/2021.	Call @ 100.00.....									0					0	(2,180)	07/23/2031.	1.D FE.....
34960Y AE 2	FCO VII A1F - CDO.....			03/15/2021.	Paydown.....		615,667	615,667	615,667	615,714		(48)		(48)		615,667			0	5,849	12/15/2028.	1.A FE.....
35040U AA 9	FFIN 2017-1 A - ABS.....			03/15/2021.	Paydown.....		664,928	664,928	664,831	664,896		31		31		664,928			0	3,619	07/15/2033.	1.C FE.....
35041J AA 3	FFIN 2019-1 A - ABS.....			03/15/2021.	Paydown.....		369,450	369,450	369,393	366,270		3,180		3,180		369,450			0	2,378	11/15/2034.	1.C FE.....
35352P AA 2	FB FINANCIAL CORP.....			03/30/2021.	Call @ 100.00.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	171,875	03/30/2026.	2.C FE.....
35824# AA 4	FRESNO COUNTY (ROWELL BUILDING).....			01/15/2021.	Paydown.....		1,145	1,145	1,156	1,156		(10)		(10)		1,145			0	3	05/15/2040.	1.C IF.....
35824# AA 4	FRESNO COUNTY (ROWELL BUILDING).....			03/15/2021.	Paydown.....		2,300	2,300	2,321	2,321		(21)		(21)		2,300			0	16	05/15/2040.	1.C Z.....
35826@ AA 4	FRESNO COUNTY CALIFORNIA - ABS.....			03/15/2021.	Paydown.....		79,961	79,961	80,759	80,690		(729)		(729)		79,961			0	625	06/15/2038.	1.B
360271 AJ 9	FULTON FINANCIAL CORP.....			03/30/2021.	Tender Offer.....		16,524,689	14,680,000	14,637,134	14,660,893		1,105		1,105		14,661,998		18,002	18,002	1,097,023	11/15/2024.	2.A FE.....
36157N FL 3	GECMS 1997 HE4 A6 - RMBS.....			03/01/2021.	Paydown.....		1,863	1,863	1,851	1,576	288	(0)		287		1,863			0	19	11/25/2027.	6. FM.....
36185M AJ 1	GMACM 2005-AF1 A2 - CMO/RMBS.....			03/25/2021.	Paydown.....		68,697	75,791	56,167	68,277		420		420		68,697			0	85	07/25/2035.	1.D FM.....
36185N 6N 5	GMACM 2005-AR2 2A - CMO/RMBS.....			03/01/2021.	Paydown.....		253,575	253,575	229,686	227,917		25,658		25,658		253,575			0	1,181	05/25/2035.	1.D FM.....
36198# AA 0	GE HUNTSVILLE 2020A LEASE-BACKED PASS.....			03/15/2021.	Paydown.....		77,548	77,548	77,548	77,548		(0)		(0)		77,548			0	1,155	04/15/2046.	2.A Z.....
36200@ AA 8	GE HUNTSVILLE 2020B LEASE-BACKED PASS.....			03/15/2021.	Paydown.....		12,151	12,151	12,151	12,151				0		12,151			0	69	04/15/2046.	2.A Z.....
36228F UJ 3	GSR 2003-7F 4A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		7,067	7,067	6,893	6,870		197		197		7,067			0	38	10/25/2032.	1.D FM.....
3622EA AA 8	GSAA 2007-3 1AA - RMBS.....			03/25/2021.	Paydown.....		226,052	226,052	149,952	224,678		1,374		1,374		226,052			0	307	03/25/2037.	1.D FM.....
362341 4A 4	GSR 2006-AR1 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		23,268	23,171	22,170	23,258		11		11		23,268			0	89	01/25/2036.	1.D FM.....
362341 4F 3	GSR 2006-AR1 3A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		76,112	75,902	74,668	74,584		1,528		1,528		76,112			0	270	01/25/2036.	1.C FM.....
362341 DP 1	GSR 2005-6F 1A5 - CMO/RMBS.....			03/01/2021.	Paydown.....		104,516	104,516	104,908	104,917		(401)		(401)		104,516			0	908	07/25/2035.	1.D FM.....
362341 FN 4	GSR 2005-AR4 3A5 - CMO/RMBS.....			03/01/2021.	Paydown.....		73,689	71,572	60,830	73,513		176		176		73,689			0	474	07/25/2035.	1.D FM.....
362341 SG 5	GSR 2005-AR6 B1 - CMO/RMBS.....			02/01/2021.	Paydown.....		87,572	131,765	119,411	119,469		(31,897)		(31,897)		87,572			0	557	09/25/2035.	1.D Z.....
362341 SG 5	GSR 2005-AR6 B1 - CMO/RMBS.....			03/01/2021.	Paydown.....		54,263	68,060	61,679	61,709		(7,446)		(7,446)		54,263			0	511	09/25/2035.	5.B FM.....
362341 XC 8	GSR 2005-AR7 4A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		44,550	46,526	37,294	44,496		54		54		44,550			0	224	11/25/2035.	1.D FM.....
362341 XE 4	GSR 2005-AR7 5A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		218,927	214,978	183,640	217,736		1,191		1,191		218,927			0	1,660	11/25/2035.	1.D FM.....
362341 XG 9	GSR 2005-AR7 6A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		47,163	47,163	44,852	44,660		2,502		2,502		47,163			0	198	11/25/2035.	1.D FM.....
36242D 4W 0	GSR 2005-AR3 6A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		40,556	40,556	38,107	36,290		4,265		4,265		40,556			0	208	05/25/2035.	1.D FM.....
36242D BZ 5	GSR 2004-9 B1 - CMO/RMBS.....			03/01/2021.	Paydown.....		41,821	41,821	40,619	40,790		1,031		1,031		41,821			0	202	08/25/2034.	1.D FM.....
36242D FS 7	GSR 2004-11 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		133,374	133,374	134,080	132,674		700		700		133,374			0	1,068	09/25/2034.	1.D FM.....
36242D FX 6	GSR 2004-11 3A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		6,443	6,443	6,454	6,426		17		17		6,443			0	37	09/25/2034.	1.D FM.....
36242D H4 8	GSR 2005-AR2 1A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		120,625	120,625	110,674	109,543		11,082		11,082		120,625			0	909	04/25/2035.	1.D FM.....
36242D H9 7	GSR 2005-AR2 4A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		34,002	34,002	33,046	32,836		1,166		1,166		34,002			0	197	04/25/2035.	1.D FM.....

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
36242D QY 2	GSR 2004-15F 2A2 - CMO/RMBS.....			03/01/2021.	Paydown.....		32,931	32,931	32,480	32,948		(17)		(17)		32,931			0	272	12/25/2034.	2.B FM.....
36244S AD 0	GSAA 2006-13 AF4 - RMBS.....			03/01/2021.	Paydown.....		331,245	331,245	228,559	330,849		397		397		331,245			0	1,471	07/25/2036.	1.D FM.....
36248# AA 0	ANCHORAGE AK - HD CTL PASS-THROUGH.....			03/15/2021.	Paydown.....		320,951	320,951	323,840	322,971		(2,020)		(2,020)		320,951			0	1,874	11/15/2030.	1.B
362480 AD 7	GSCC 2006-2 A1 - RMBS.....			03/25/2021.	Paydown.....		82,577	79,145	61,065	81,763		814		814		82,577			0	75	05/25/2036.	1.D FM.....
36249@ AA 1	GSA GTH I U S GOVERNMENT LEASE-BACKED.....			03/15/2021.	Paydown.....		75,210	75,210	75,210	75,211		(1)		(1)		75,210			0	572	05/15/2038.	1.B
36255# AA 0	GSO FACULTY REV L+200 10/11/2023.....			01/25/2021.	EXCHANGE.....		16,711,477	16,744,875	16,692,093	16,710,691		786		786		16,711,477			0	174,311	11/11/2023.	1.D PL.....
362669 AV 5	GSR 2007-4F 6A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		12,776	15,288	10,395	(6,400)	18,179	997		19,176		12,776			0	141	06/25/2027.	6. FM.....
36298G AA 7	GSPALO 2006-1 CTF - CMBS.....			03/09/2021.	Paydown.....		176,608	176,608	179,080	177,900		(1,292)		(1,292)		176,608			0	1,894	10/09/2029.	1.G
36655L AB 1	GRMML 182 ATR - CDO.....			02/22/2021.	Paydown.....		9,907,881	9,907,881	9,907,881	9,907,906		(25)		(25)		9,907,881			0	46,664	11/20/2029.	1.A FE.....
36655Y AB 3	GARR 2018-1 A1T - CDO.....			03/22/2021.	Paydown.....		1,596,576	1,596,576	1,587,316	1,591,468		5,108		5,108		1,596,576			0	6,815	03/22/2027.	1.A FE.....
36656A AG 3	SIX10 181 A3 - CDO.....		C	01/17/2021.	Paydown.....		292,621	292,621	292,621	292,664		(44)		(44)		292,621			0	2,846	07/17/2028.	1.A FE.....
36828Q QH 2	GECMC 2005-C4 AJ - CMBS.....			02/11/2021.	Paydown.....		295,955	1,309,865	1,246,937	1,305,229		4,636		4,636		1,309,865		(1,013,910)	...(1,013,910)	72,443	11/10/2045.	1.D FM.....
36850# AA 9	JENKS TOWNSHIP PENNSYLVANIA.....			03/15/2021.	Paydown.....		113,640	113,640	113,640	113,640				0		113,640			0	635	12/15/2033.	1.D Z.....
38522H AA 9	GACM 2020-FL2 A - CDO.....		C	01/19/2021.	Paydown.....		2,897,772	2,897,772	2,897,772	2,897,772		(0)		(0)		2,897,772			0	7,124	03/16/2035.	1.A FE.....
38522H AA 9	GACM 2020-FL2 A - CDO/CMBS.....		C	03/16/2021.	Paydown.....		3,057,214	3,057,214	3,057,214	3,057,214				0		3,057,214			0	17,152	03/16/2035.	1.A FE.....
39678W AA 6	GREENWICH CAPITAL STRUCTURED.....			03/01/2021.	Paydown.....		24,841	24,841	24,717	24,853		(12)		(12)		24,841			0	166	09/01/2034.	1.D FM.....
40414L AJ 8	HEALTHPEAK PROPERTIES INC.....			01/28/2021.	Tender Offer.....		125,102	114,000	113,476	113,829		4		4		113,834		166	166	12,085	11/15/2023.	2.A FE.....
40414L AL 3	HEALTHPEAK PROPERTIES INC.....			01/28/2021.	Tender Offer.....		6,673,200	6,000,000	5,977,800	5,991,096		167		167		5,991,263		8,737	8,737	778,471	08/15/2024.	2.A FE.....
40538C AU 4	HLA 2014-1 B2R - CDO.....		C	01/18/2021.	Paydown.....		2,200,381	2,200,381	2,200,381	2,200,535		(154)		(154)		2,200,381			0	18,763	04/18/2026.	1.A FE.....
41161G AC 7	HVMLT 2006-8 A1A - RMBS.....			01/21/2021.	Paydown.....		5,405	5,403	1,514	5,351		54		54		5,405			0	2	07/21/2036.	4.B FM.....
41161G AC 7	HVMLT 2006-8 A1A - RMBS.....			03/22/2021.	Paydown.....		3,712	9,809	2,749	3,358		354		354		3,712			0	9	07/21/2036.	1.D FM.....
41161P CX 9	HVMLT 2004-1 1A - CMO/RMBS.....			03/19/2021.	Paydown.....		11,603	11,603	11,066	10,916		687		687		11,603			0	14	04/19/2034.	1.D FM.....
41161P EX 7	HVMLT 2004-5 2A6 - CMO/RMBS.....			03/01/2021.	Paydown.....		22,712	22,712	18,226	20,955		1,757		1,757		22,712			0	158	06/19/2034.	1.D FM.....
41161P EZ 2	HVMLT 2004-5 3A - CMO/RMBS.....			03/01/2021.	Paydown.....		17,792	17,792	17,714	17,675		117		117		17,792			0	98	06/19/2034.	1.D FM.....
41161P FV 0	HVMLT 2004-6 5A - CMO/RMBS.....			03/01/2021.	Paydown.....		6,952	6,952	7,047	7,042		(90)		(90)		6,952			0	42	08/19/2034.	1.D FM.....
41161P MV 2	HVMLT 2005-4 1A - CMO/RMBS.....			01/01/2021.	Paydown.....		2,122	2,122	1,925	2,122		(0)		(0)		2,122			0		07/19/2035.	2.B FM.....
41161P MV 2	HVMLT 2005-4 1A - CMO/RMBS.....			03/01/2021.	Paydown.....		4,301	4,301	3,902	4,245		56		56		4,301			0	33	07/19/2035.	3.B FM.....
41161P TN 3	HVMLT 2005-10 2AA - CMO/RMBS.....			03/19/2021.	Paydown.....		48,523	48,523	30,563	48,187		336		336		48,523			0	55	11/19/2035.	1.D FM.....
41161P UK 7	HVMLT 2005-11 2A - CMO/RMBS.....			03/19/2021.	Paydown.....		34,923	34,923	24,630	27,676		7,247		7,247		34,923			0	33	08/19/2045.	1.D FM.....
41161V AC 4	HVMLT 2006-7 2AA - RMBS.....			03/19/2021.	Paydown.....		9,546	14,459	9,002	9,344		202		202		9,546			0	13	09/19/2036.	1.D FM.....
41162G AA 0	HVMLT 2006-11 A1A - RMBS.....			03/19/2021.	Paydown.....		137,657	137,657	124,107	137,461		196		196		137,657			0	74	12/19/2036.	1.D FM.....
411707 AD 4	HNGRY 2018-1 A2 - RMBS.....			03/20/2021.	Paydown.....		35,000	35,000	35,000	35,000				0		35,000			0	434	06/22/2048.	2.B FE.....
411707 AH 5	HNGRY 201 A - RMBS.....			03/20/2021.	Paydown.....		30,000	30,000	30,000	30,000				0		30,000			0	295	12/20/2050.	2.B FE.....
419838 AA 5	HAWAIIAN AIRLINES 2013-1 PASS THROUGH.....			01/15/2021.	Paydown.....		108,182	108,182	108,182	108,209		(27)		(27)		108,182			0	2,110	07/15/2027.	4.A FE.....
42770Q AA 0	HERO 2014-2 A - ABS.....			03/20/2021.	Paydown.....		210,389	210,389	210,246	210,305		83		83		210,389			0	4,197	09/21/2040.	1.A FE.....
42770R AA 8	HERO FDG TR 2014-1 - ABS.....			03/22/2021.	Paydown.....		169,125	169,125	169,123	169,125		(0)		(0)		169,125			0	4,017	09/20/2038.	1.A FE.....
42806D CH 0	HERTZ 192 A - ABS.....			03/25/2021.	Paydown.....		775,302	775,302	775,073	775,140		162		162		775,302			0	4,588	05/25/2025.	1.F FE.....
43133A AA 5	HITR 2018-1 A1 - CDO.....		C	01/11/2021.	Paydown.....		1,308,084	1,308,084	1,281,922	1,285,554		22,530		22,530		1,308,084			0	5,180	10/11/2038.	1.B FE.....
43133W AA 7	HITR A - CDO.....		C	01/04/2021.	Paydown.....		341,515	341,516	341,516	341,516		(0)		(0)		341,515			0		02/01/2038.	1.E FE.....
43285H AA 6	HGVTV 2020-A A - RMBS.....			03/25/2021.	Paydown.....		193,723	193,723	193,711	193,711		12		12		193,723			0	838	02/25/2039.	1.A FE.....

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 (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
433674 AA 6	HLSS HOLDINGS LLC.....			03/25/2021.	Paydown.....		679,250	679,250	679,249	679,248		2		2		679,250			0	4,127	12/25/2025.	2.C FE.....
43722# AA 1	HOME DEPOT (MONTEREY PARK, CA) CONTROL.....			03/15/2021.	Paydown.....		49,408	49,408	49,408	49,408		(0)		(0)		49,408			0	306	06/15/2038.	1.C
43722* AA 5	HOME DEPOT SOUTH WINDSOR CTL 3.37.....			03/15/2021.	Paydown.....		42,194	42,194	42,194	42,194				0		42,194			0	237	10/15/2040.	1.F
43739E AP 2	HMBT 2005-1 A1 - RMBS.....			03/25/2021.	Paydown.....		77,311	77,311	67,933	77,150		161		161		77,311			0	70	03/25/2035.	1.D FM.....
43739E CL 9	HMBT 2006-1 1A1 - RMBS.....			03/01/2021.	Paydown.....		48,149	49,728	43,393	47,826		323		323		48,149			0	326	04/25/2037.	1.D FM.....
43739H AA 8	HMBT 2006-2 A1 - RMBS.....			03/25/2021.	Paydown.....		759,169	759,169	663,967	698,570		60,599		60,599		759,169			0	638	12/25/2036.	1.D FM.....
440405 AE 8	HORZN 181 A - ABS.....			01/15/2021.	Paydown.....		143,217	143,217	143,214	143,219		(3)		(3)		143,217			0	532	12/15/2038.	1.G FE.....
44040H AA 0	HORZN 2019 A - ABS.....			01/15/2021.	Paydown.....		61,452	61,452	61,452	61,454		(1)		(1)		61,452			0	191	07/15/2039.	1.G FE.....
44329H AG 9	HP CMNTYS LLC.....			03/15/2021.	Paydown.....		316,825	316,825	310,387	315,684		1,141		1,141		316,825			0	7,952	03/15/2023.	1.C FE.....
44329H BJ 3	HP CMNTYS LLC.....			03/15/2021.	Paydown.....		54,054	54,054	53,173	53,903		151		151		54,054			0	1,438	03/15/2023.	1.D FE.....
451102 AS 5	ICAHN ENTERPRISES LP.....			02/01/2021.	Call @ 100.00.....		7,406,000	7,406,000	7,528,719	7,410,955		(4,955)		(4,955)		7,406,000			0	231,438	02/01/2022.	3.C FE.....
45112A AA 5	ICONX 2012-1 A2 - ABS.....			01/25/2021.	Paydown.....		20,938	20,938	20,938	20,938				0		20,938			0	221	01/26/2043.	4.C FE.....
45254N JB 4	IMM 2004-4 2A1 - RMBS.....			03/01/2021.	Paydown.....		56,414	56,414	54,279	52,104		4,310		4,310		56,414			0	522	09/25/2034.	1.D FM.....
45254N KX 4	IMM 2004-9 1A1 - CMO/RMBS.....			03/25/2021.	Paydown.....		14,554	14,554	13,317	14,505		49		49		14,554			0	17	01/25/2035.	1.D FM.....
45254N MZ 7	IMM 2005-2 1A2 - RMBS.....			03/25/2021.	Paydown.....		156,601	156,601	127,237	136,449		20,152		20,152		156,601			0	190	04/25/2035.	1.D FM.....
45254N NT 0	IMM 2005-3 M1 - RMBS.....			03/25/2021.	Paydown.....		9,557	9,557	9,042	9,042		515		515		9,557			0	12	08/25/2035.	1.D FM.....
45254T TN 4	IMSA 2006-1 2A1 - RMBS.....			03/25/2021.	Paydown.....		12,709	12,709	8,896	10,837		1,872		1,872		12,709			0	14	05/25/2036.	1.D FM.....
45660K AA 9	INDX 2006-AR39 A1 - RMBS.....			03/25/2021.	Paydown.....		212,382	202,639	163,250	211,494		888		888		212,382			0	73	02/25/2037.	1.D FM.....
45660L CK 3	INDX 2005-AR2 1A1 - CMO/RMBS.....			03/25/2021.	Paydown.....		203,370	190,972	140,839	202,105		1,266		1,266		203,370			0	232	02/25/2035.	1.D FM.....
45660L DB 2	INDX 2005-AR1 1A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		1,820	1,820	1,807	1,808		12		12		1,820			0	8	03/25/2035.	1.D FM.....
45660L V9 7	INDX 2005-AR31 1A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		17,638	17,638	15,789	17,528		110		110		17,638			0	123	01/25/2036.	1.D FM.....
45660N X9 1	INDX 2004-AR6 5A2 - CMO/RMBS.....			03/01/2021.	Paydown.....		1,131	1,131	927	953		178		178		1,131			0	8	10/25/2034.	1.D FM.....
456618 AF 4	INDX 2006-AR8 A3A - RMBS.....			02/25/2021.	Paydown.....		33,184	33,184	29,401	33,003		181		181		33,184			0	20	07/25/2046.	2.B FM.....
456618 AF 4	INDX 2006-AR8 A3A - RMBS.....			03/25/2021.	Paydown.....		63,984	63,984	56,690	63,711		273		273		63,984			0	35	07/25/2046.	2.B FM.....
45661X AB 8	INDX 2006-AR13 A2 - CMO/RMBS.....			03/25/2021.	Paydown.....		125,803	125,803	75,403	124,603		1,200		1,200		125,803			0	91	07/25/2036.	1.D FM.....
45669A AD 6	INDA 2007-AR1 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		262,889	254,878	219,463	261,696		1,193		1,193		262,889			0	2,078	03/25/2037.	1.D FM.....
45686@ AB 0	INFRASTRIPE LLC.....			03/31/2021.	Direct.....		7,500	7,500	7,375	7,494		6		6		7,500			0	139	09/30/2024.	2.B PL.....
45780K AD 8	INTOW 161 A - ABS.....			02/08/2021.	Paydown.....		7,289,225	7,000,000	7,000,000	7,000,102		289,123		289,123		7,289,225			0	16,818	11/15/2046.	1.F FE.....
45780K AE 6	INTOW 161 B - ABS.....			01/15/2021.	Paydown.....		1,714,924	1,600,000	1,600,000	1,600,060		114,864		114,864		1,714,924			0	6,076	11/15/2046.	2.C FE.....
45780K AG 1	INTOW 2018-1 A - ABS.....			01/15/2021.	Paydown.....		10,431,940	9,400,000	9,400,000	9,400,221		1,031,719		1,031,719		10,431,940			0	32,140	12/15/2048.	1.F FE.....
45783N AA 5	INSTR 2021-1 A - RMBS.....			03/15/2021.	Paydown.....		18,560	18,560	18,550			10		10		18,560			0	39	02/16/2054.	1.F FE.....
46187V AA 7	IHSFR 18SFR3 A - RMBS.....			03/17/2021.	Paydown.....		25,392	25,392	21,774	24,090		1,302		1,302		25,392			0	49	07/17/2037.	1.A FE.....
46187X AA 3	IHSFR 2018-SFR4 A - RMBS.....			03/17/2021.	Paydown.....		124,966	124,966	113,094	124,133		833		833		124,966			0	289	01/19/2038.	1.A FE.....
46591K AC 7	JPMMT 198 A3 - CMO/RMBS.....			03/01/2021.	Paydown.....		2,045,152	2,045,152	2,071,675	2,046,410		(1,259)		(1,259)		2,045,152			0	11,322	03/25/2050.	1.A FM.....
46616M AA 8	HENDR 2010-3 A - RMBS.....			03/15/2021.	Paydown.....		39,700	39,700	39,692	39,483		216		216		39,700			0	257	12/15/2048.	1.A FE.....
46616M AB 6	HENDR 2010-3 B - RMBS.....			03/15/2021.	Paydown.....		15,325	15,325	15,324	15,326		(1)		(1)		15,325			0	178	12/15/2050.	1.A FE.....
46616P AA 1	HENDR 2011-1 A - RMBS.....			03/15/2021.	Paydown.....		81,718	81,718	81,697	81,694		24		24		81,718			0	609	10/15/2056.	1.A FE.....
46616Q AA 9	HENDR 2011-2 A - RMBS.....			03/15/2021.	Paydown.....		91,137	91,137	91,085	91,081		56		56		91,137			0	792	09/15/2056.	1.A FE.....
46616V AA 8	HENDR 2012-1 A - RMBS.....			03/15/2021.	Paydown.....		80,768	80,768	80,749	81,433		(665)		(665)		80,768			0	619	02/16/2065.	1.A FE.....
46617A AA 3	HENDR 123 A - RMBS.....			03/15/2021.	Paydown.....		109,618	109,618	108,519	108,619		998		998		109,618			0	595	09/15/2065.	1.A 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
46617F AA 2	HENDR 2013-1 A - RMBS.....			03/01/2021.	Paydown.....		76,902	76,902	76,680	76,687		215		215		76,902			0	404	04/15/2067.	1.A FE.....
46617J AA 4	HENDR 2013-2 A - RMBS.....			03/15/2021.	Paydown.....		127,235	127,235	127,206	127,240		(4)		(4)		127,235			0	836	03/15/2062.	1.A FE.....
46617L AA 9	HENDR 133 A - RMBS.....			03/15/2021.	Paydown.....		190,447	190,447	190,293	190,303		144		144		190,447			0	881	01/17/2073.	1.A FE.....
46617N AS 6	JFIN 142R 1BR - CDO.....		C	01/20/2021.	Paydown.....		2,070,466	2,070,466	2,070,602	2,070,602		(135)		(135)		2,070,466			0	14,416	07/20/2026.	1.A FE.....
46617T AA 2	HENDR 2014-1 A - RMBS.....			03/15/2021.	Paydown.....		143,198	143,198	143,117	143,106		92		92		143,198			0	978	03/15/2063.	1.A FE.....
46617Y AP 8	JFIN 2015R A2R - CDO.....		C	03/15/2021.	Paydown.....		1,041,673	1,041,673	1,041,673	1,041,371		302		302		1,041,673			0	7,336	03/16/2026.	1.A FE.....
46618A AA 2	HENDR 2014-2 A - RMBS.....			03/15/2021.	Paydown.....		305,662	305,662	305,234	305,256		405		405		305,662			0	1,567	01/17/2073.	1.A FE.....
46618H AA 7	HENDR 2014-3 A - RMBS.....			03/15/2021.	Paydown.....		367,964	367,964	368,246	368,272		(308)		(308)		367,964			0	2,132	06/15/2077.	1.A FE.....
46618L AA 8	HENDR 2015-1 A - RMBS.....			03/15/2021.	Paydown.....		267,266	267,266	264,785	264,928		2,338		2,338		267,266			0	1,367	09/15/2072.	1.A FE.....
46619R AA 4	HENDR 2015-2 A - RMBS.....			03/15/2021.	Paydown.....		143,612	143,612	143,833	143,797		(185)		(185)		143,612			0	916	03/15/2058.	1.A FE.....
46619U AC 3	APEXC 2017 B - CDO.....			03/24/2021.	Paydown.....		4,313,000	4,313,000	4,310,750	4,310,750		2,250		2,250		4,313,000			0	38,664	04/24/2029.	1.B FE.....
46619X AA 1	HENDR 2015-3 A - RMBS.....			03/15/2021.	Paydown.....		93,497	93,497	93,415	93,422		75		75		93,497			0	532	03/17/2070.	1.A FE.....
46620J AA 9	HENDR 171 A - RMBS.....			03/15/2021.	Paydown.....		65,571	65,571	65,521	65,527		44		44		65,571			0	424	08/16/2060.	1.A FE.....
46620V AA 2	HENDR 172 A - RMBS.....			03/15/2021.	Paydown.....		127,663	127,663	127,605	127,613		50		50		127,663			0	771	09/15/2072.	1.A FE.....
466247 L6 8	JPMMT 2006-A2 2B1 - CMO/RMBS.....			03/01/2021.	Paydown.....		77,425	77,425	73,796	74,880		2,545		2,545		77,425			0	359	08/25/2034.	1.D FM.....
466247 PW 7	JPMMT 2005-A3 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		147,620	147,620	124,370	146,039		1,581		1,581		147,620			0	1,129	06/25/2035.	1.D FM.....
466247 QP 1	JPMMT 2005-A3 7A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		14,502	18,740	15,079	14,463		39		39		14,502			0	94	06/25/2035.	1.D FM.....
466247 RP 0	JPMMT 2005-HYB4 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		132,187	132,187	117,316	118,180		14,006		14,006		132,187			0	381	07/25/2035.	1.D FM.....
466247 UG 6	JPMMT 2005-A6 7A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		90,500	90,504	88,470	90,278		222		222		90,500			0	544	08/25/2035.	1.D FM.....
466273 10 9	JMP GROUP INC.....			02/04/2021.	Various.....		1,135,213	1,147,475	1,147,475	1,139,052		44		44		1,139,096		(3,883)	(3,883)	2,078	11/15/2027.	5.C FE.....
46627M AD 9	JPALT 2005-S1 1A4 - CMO/RMBS.....			03/01/2021.	Paydown.....		40,204	40,330	27,229	40,257		(53)		(53)		40,204			0	365	12/25/2035.	1.D FM.....
46627M CU 9	JPALT 2006-A1 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		18,174	18,195	1,364	18,080		94		94		18,174			0	103	03/25/2036.	1.D FM.....
46627M CY 1	JPALT 2006-A1 3A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		536,198	536,198	441,266	534,358		1,840		1,840		536,198			0	2,871	03/25/2036.	1.D FM.....
46627M EC 7	JPALT 2006-S1 1A6 - CMO/RMBS.....			03/01/2021.	Paydown.....		32,322	32,370	18,124	32,305		17		17		32,322			0	415	03/25/2036.	1.D FM.....
46628K AC 4	JPMMT 2006-A3 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		22,347	22,351	19,738	22,274		73		73		22,347			0	125	05/25/2036.	1.D FM.....
46628L AB 4	JPMMT 2006-A4 1A2 - CMO/RMBS.....			03/01/2021.	Paydown.....		7,288	7,129	5,683	7,286		2		2		7,288			0	42	06/25/2036.	1.D FM.....
46628V AH 9	JPALT 2006-S3 A5 - RMBS.....			03/01/2021.	Paydown.....			20,188	13,491	(21)		21		21					0	160	08/25/2036.	1.D FM.....
46629U 40 4	JMP GROUP LLC.....			01/22/2021.	PIPR.....		623,030	653,350	653,350	653,350				0		653,350		(30,320)	(30,320)		09/30/2029.	5.C FE.....
466308 AE 3	JPALT 2008-R3 3A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		75,301	75,301	65,771	75,233		68		68		75,301			0	364	05/26/2037.	1.D FM.....
46630G AN 5	JPMMT 2007-A1 4A2 - CMO/RMBS.....			03/01/2021.	Paydown.....		8,998	8,998	8,413	8,530		468		468		8,998			0	24	07/25/2035.	1.D FM.....
46630P AP 0	JPMMT 2007-A2 3A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		2,564	2,578		2,551		13		13		2,564			0	13	04/25/2037.	1.D FM.....
46631N DT 3	JPMMT 2007-S3 A90 - CMO/RMBS.....			03/01/2021.	Paydown.....		4,478	4,355	3,642	4,478		(0)		(0)		4,478			0	43	08/25/2037.	1.D FM.....
46632T AA 3	JPMMT 2008-R2 1A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		414,003	414,003	333,267	355,329		58,673		58,673		414,003			0	1,932	07/29/2037.	1.D FM.....
46632Y AB 0	JPMMT 2008-R3 1A2 - CMO/RMBS.....			03/01/2021.	Paydown.....		252,230	246,716	28,827	250,375		1,854		1,854		252,230			0	1,442	11/26/2038.	1.D FM.....
46632Y AC 8	JPMMT 2008-R3 2A1 - CMO/RMBS.....			02/01/2021.	Paydown.....		391,971	391,971	190,419	392,241		(271)		(271)		391,971			0	2,663	11/26/2038.	1.D FM.....
46632Y AD 6	JPMMT 2008-R3 2A2 - CMO/RMBS.....			03/01/2021.	Paydown.....		12,873	49				12,873		12,873		12,873			0	1	11/26/2038.	1.D FM.....
46633A AC 9	JPMMT 2008-R4 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		3,676	3,676	2,851	3,675		1		1		3,676			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			14,595		14,595		14,595			0	94	04/26/2035.	1.D FM.....
46633P AU 6	JPMRR 2009-7 111 - CMO/RMBS.....			03/01/2021.	Paydown.....		46,690	46,690	45,048	46,376		314		314		46,690			0	328	09/27/2036.	1.D FM.....
46634D AX 6	JPMRR 2010-1 3A2 - CMO/RMBS.....			03/01/2021.	Paydown.....		346,732	356,360	168,285	345,181		1,551		1,551		346,732			0	3,644	04/26/2037.	1.D FM.....

SCHEDULE D - PART 4

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

QE05.19

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 (Amortizati on) / Accretion	Current Year's Other- Than- Tempor ary Impairmen t Recognize d	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 Admini- strative Symbol
46635B	AD	3		03/01/2021.	Paydown.....		357,848	357,848	247,642	291,655		66,194		66,194		357,848			0	3,070	03/01/2039.	1.D FM.....
46635T	CG	5		03/01/2021.	Paydown.....		5,053,748	5,053,748	4,942,408	5,043,049		10,699		10,699		5,053,748			0	53,493	02/16/2046.	1.D FM.....
46636V	AC	0		03/01/2021.	Paydown.....		388,258	388,258	392,139	387,849		408		408		388,258			0	4,049	08/17/2046.	1.D FM.....
46639J	AE	0		01/01/2021.	Paydown.....		23,905	23,905	22,242	23,472		433		433		23,905			0	63	12/17/2047.	1.D FM.....
46645A	AB	7		03/25/2021.	Paydown.....		154,342	154,342	141,416	153,694		648		648		154,342			0	85	06/26/2047.	1.C FE.....
46651G	AC	3		03/01/2021.	Paydown.....		672,697	672,697	681,106	680,742		(8,045)		(8,045)		672,697			0	3,536	02/25/2050.	1.D FM.....
46651N	AA	2		03/15/2021.	Paydown.....		152,550	152,550	152,894	152,724		(175)		(175)		152,550			0	889	04/15/2044.	2.A FE.....
472320	AA	8		03/01/2021.	Paydown.....		204,668	212,022	163,994	203,001		1,667		1,667		204,668			0	2,022	06/25/2047.	1.D FM.....
472321	AA	6		03/01/2021.	Paydown.....		151,195	151,195	115,877	136,043		15,152		15,152		151,195			0	1,403	09/30/2035.	1.D FM.....
472321	AC	2		03/01/2021.	Paydown.....		85,476	85,476	73,873	85,152		324		324		85,476			0	479	07/27/2037.	1.D FM.....
472321	AG	3		03/30/2021.	Paydown.....		13,524	36,128	189	(17,719)		13,332		13,332		(4,387)		17,911	17,911	317	10/25/2020.	1.D FM.....
472321	AH	1		02/01/2021.	Paydown.....		(1,209)		(1,209)	(1,209)				0		(1,209)			0		07/25/2037.	1.D FM.....
472321	AJ	7		03/01/2021.	Paydown.....		317,111	317,112	267,871	316,941		170		170		317,111			0	855	01/25/2039.	1.D FM.....
472321	AK	4		03/01/2021.	Paydown.....		1,879	1,965	236	1,855		24		24		1,879			0	10	02/25/2037.	1.D FM.....
47232A	AB	4		03/01/2021.	Paydown.....		169,722	169,722	79,630	168,959		763		763		169,722			0	715	03/21/2036.	1.D FM.....
47232A	AC	2		03/01/2021.	Paydown.....		711	2,077	162	701		9		9		711			0	12	03/21/2036.	1.D FM.....
47232A	AD	0		03/26/2021.	Paydown.....		164,965	164,965	158,212	164,898		68		68		164,965			0	586	06/26/2036.	1.D FM.....
47232A	AE	8		03/01/2021.	Paydown.....		6,992	6,992	4,964	6,992				0		6,992			0	55	06/26/2036.	1.D FM.....
47232A	AH	1		03/01/2021.	Paydown.....		134,254	134,646	3,233	133,645		610		610		134,254			0	588	05/01/2037.	1.D FM.....
47232C	AH	7		03/01/2021.	Paydown.....		173,217	179,306	174,485	173,174		43		43		173,217			0	1,136	06/21/2037.	2.B FM.....
47232D	AL	5		03/01/2021.	Paydown.....		84,129	84,129	73,268	83,901		227		227		84,129			0	851	09/01/2036.	1.D FM.....
47232D	AH	6		03/01/2021.	Paydown.....			887		(0)		0		0				0	0	9	09/01/2036.	1.D FM.....
47232D	AR	3		03/30/2021.	Paydown.....		128,876	128,876	21,164	117,261		7,957		7,957		125,218		3,658	3,658	692	01/01/2047.	1.D FM.....
47232D	AU	6		03/01/2021.	Paydown.....		140,846	140,846	132,469	140,596		250		250		140,846			0	1,049	09/01/2036.	1.D FM.....
47232D	AY	8		02/01/2021.	Paydown.....		14,583	14,583	14,583	14,586		(4)		(4)		14,583			0	50	01/01/2036.	3.B FM.....
47232D	AY	8		03/01/2021.	Paydown.....		20,339	20,339	20,339	20,342		(3)		(3)		20,339			0	172	01/01/2036.	3.B FM.....
47232D	BD	3		03/01/2021.	Paydown.....		150,782	150,782	73,280	150,600		182		182		150,782			0	1,472	02/01/2037.	1.D FM.....
47232D	BF	8		02/01/2021.	Paydown.....		0	5,273	1,407	9		(9)		(9)		0		(9)	0	26	02/01/2037.	5.B FM.....
47232D	BF	8		03/01/2021.	Paydown.....		(0)	10,961	2,925	24		(24)		(24)		(0)			0	150	02/01/2037.	4.B FM.....
47232D	BK	7		03/25/2021.	Paydown.....		6,417	6,417		6,207		210		210		6,417			0	6	09/25/2036.	1.D FM.....
47232D	BM	3		03/25/2021.	Paydown.....			2,294		1		(1)		(1)					0	2	09/25/2036.	1.D FM.....
47232D	BQ	4		01/01/2021.	Paydown.....			0	0	118		(118)		(118)					0	2	07/01/2037.	1.D FM.....
47232D	BR	2		03/01/2021.	Paydown.....		121,933	121,933	75,730	121,307		625		625		121,933			0	1,404	07/01/2037.	1.D FM.....
47232D	BT	8		03/01/2021.	Paydown.....			18,298	2,518	7		(7)		(7)					0	184	07/01/2037.	1.D FM.....
47232D	BZ	4		03/30/2021.	Paydown.....		90,594	84,362	20,291	18,233		63,448		63,448		81,680		8,913	8,913	878	06/01/2037.	1.D FM.....
47232D	CD	2		03/01/2021.	Paydown.....		46,503	46,503	10,418	45,058		1,445		1,445		46,503			0	211	02/01/2047.	1.D FM.....
47232D	CJ	9		03/01/2021.	Paydown.....		30,842	30,842	13,622	30,629		213		213		30,842			0	126	05/01/2036.	1.D FM.....
47232D	CQ	3		02/26/2021.	Paydown.....		23,527	23,527	8,619	23,474		53		53		23,527			0	170	12/25/2036.	1.D FM.....
47232D	CR	1		02/25/2021.	Paydown.....		5,319	5,319	1,971	5,270		50		50		5,319			0	53	12/25/2036.	1.D FM.....
47232D	CT	7		03/25/2021.	Paydown.....			573	131	(123)		130		(7)					0	7	12/25/2036.	1.D FM.....

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
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....47,127	47,127	3,609	46,512	.....	.....615	.....	.....615	.....	.....47,127	.....	.....	.....0	258	04/01/2047.	1.D FM.....
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	02/01/2021.	Paydown.....	.....	.....	.....167	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	1	04/01/2047.	1.D FM.....
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....26,470	26,470	22,384	26,424	.....	.....46	.....	.....46	.....	.....26,470	.....	.....	.....0	233	06/01/2037.	1.D FM.....
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	02/01/2021.	Paydown.....	.....	.....	.....6	1	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	0	06/01/2037.	1.D FM.....
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....77,289	77,301	20,054	77,023	.....	.....266	.....	.....266	.....	.....77,289	.....	.....	.....0	577	08/01/2037.	1.D FM.....
47232D DK 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....295,538	295,538	226,765	295,186	.....	.....352	.....	.....352	.....	.....295,538	.....	.....	.....0	3,114	08/25/2037.	1.D FM.....
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	02/01/2021.	Paydown.....	.....	.....9,708	304	233	805	(1,038)	.....	.....	.....(233)	.....	.....	.....	.....0	58	08/01/2037.	1.D FM.....	
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....79,714	79,714	48,946	79,181	.....	.....533	.....	.....533	.....	.....79,714	.....	.....	.....0	318	09/01/2035.	1.D FM.....
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....	.....293	87	(2)	.....	.....2	.....	.....2	.....	.....	.....	.....0	2	09/01/2035.	1.D FM.....	
47232D DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....159,886	159,886	42,624	157,134	.....	.....2,752	.....	.....2,752	.....	.....159,886	.....	.....	.....0	1,019	04/01/2037.	1.D FM.....
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....	.....180	35	0	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....0	1	04/01/2037.	1.D FM.....	
47232D EJ 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....	.....31	14	0	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....0	0	04/01/2037.	4.B FM.....	
47232D EJ 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	02/01/2021.	Paydown.....	.....	.....76,614	76,614	30,991	74,829	.....	.....1,785	.....	.....1,785	.....	.....76,614	.....	.....	.....0	222	02/01/2037.	3.B FM.....
47232D EJ 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....100,251	100,251	40,553	97,709	.....	.....2,542	.....	.....2,542	.....	.....100,251	.....	.....	.....0	750	02/01/2037.	1.D FM.....
47232D EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/30/2021.	Paydown.....	.....	.....	.....646	27	(1,984)	.....	.....(3)	.....	.....(3)	.....	.....(1,987)	.....	.....1,987	1,987	6	02/01/2037.	1.D FM.....
47232D ER 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....167,914	167,914	53,855	167,712	.....	.....202	.....	.....202	.....	.....167,914	.....	.....	.....0	517	05/01/2037.	1.D FM.....
47232D ET 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....	.....2,812	(31)	.....	.....	.....31	.....	.....31	.....	.....	.....	.....0	24	05/01/2037.	1.D FM.....	
47232D EX 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....60,877	60,877	16,943	58,185	.....	.....2,692	.....	.....2,692	.....	.....60,877	.....	.....	.....0	425	08/01/2037.	1.D FM.....
47232D EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....	.....26,296	(1,171)	1,180	.....	.....(9)	.....	.....1,171	.....	.....	.....	.....0	238	08/01/2037.	1.D FM.....	
47232D EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	02/01/2021.	Paydown.....	.....	.....	.....2,110	(690)	697	.....	.....(8)	.....	.....690	.....	.....	.....	.....0	12	08/01/2037.	5.B FM.....	
47232D FD 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....267,302	267,302	113,056	265,189	.....	.....2,113	.....	.....2,113	.....	.....267,302	.....	.....	.....0	1,291	11/01/2036.	1.D FM.....
47232D FE 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....	.....3,132	598	(20)	.....	.....20	.....	.....20	.....	.....	.....	.....0	16	11/01/2036.	1.D FM.....	
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.		..	03/01/2021.	Paydown.....	.....	.....53,655	53,655	37,572	53,609	.....	.....46	.....	.....46	.....	.....53,655	.....	.....	.....0	212	12/01/2036.	1.D FM.....
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS.....		..	03/01/2021.	Paydown.....	.....	.....354,818	354,818	345,355	338,304	.....	.....16,513	.....	.....16,513	.....	.....354,818	.....	.....	.....0	2,656	11/26/2037.	1.D FM.....
47232T AB 3	JMAC 09R3 1A2 - CMO/RMBS.....		..	03/01/2021.	Paydown.....	.....	.....111,072	111,072	97,188	110,917	.....	.....156	.....	.....156	.....	.....111,072	.....	.....	.....0	579	12/25/2035.	1.D FM.....
47232V AB 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.		..	03/01/2021.	Paydown.....	.....	.....28,852	28,852	28,852	28,844	.....	.....8	.....	.....8	.....	.....28,852	.....	.....	.....0	230	02/01/2037.	1.D FM.....
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.		..	03/01/2021.	Paydown.....	.....	.....	.....2,399	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	25	02/01/2037.	1.D FM.....	
47232V AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.		..	03/01/2021.	Paydown.....	.....	.....40,705	40,705	38,125	40,672	.....	.....34	.....	.....34	.....	.....40,705	.....	.....	.....0	311	02/01/2037.	1.D FM.....
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.		..	03/01/2021.	Paydown.....	.....	.....	.....3,384	180	3	.....	.....(3)	.....	.....(3)	.....	.....	.....	.....0	33	02/01/2037.	1.D FM.....	
47232V AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.		..	03/01/2021.	Paydown.....	.....	.....62,925	62,925	62,925	62,767	.....	.....158	.....	.....158	.....	.....62,925	.....	.....	.....0	461	07/01/2037.	1.D FM.....
47232V AP 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.		..	03/01/2021.	Paydown.....	.....	.....	.....8,235	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	87	07/01/2037.	1.D FM.....	
47232V AS 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.		..	03/01/2021.	Paydown.....	.....	.....46,436	46,436	21,215	46,032	.....	.....404	.....	.....404	.....	.....46,436	.....	.....	.....0	400	09/01/2036.	1.D FM.....
47232V AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.		..	03/01/2021.	Paydown.....	.....	.....40,247	40,247	16,345	39,051	.....	.....1,196	.....	.....1,196	.....	.....40,247	.....	.....	.....0	171	09/01/2035.	1.D FM.....
47232V AZ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.		..	03/01/2021.	Paydown.....	.....	.....	.....1,756	164	(4)	.....	.....4	.....	.....4	.....	.....	.....	.....0	8	09/01/2035.	1.D FM.....	
47232V BC 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.		..	03/01/2021.	Paydown.....	.....	.....64,766	64,766	9,300	64,290	.....	.....476	.....	.....476	.....	.....64,766	.....	.....	.....0	50	09/01/2035.	1.D FM.....
47232V BE 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.		..	03/01/2021.	Paydown.....	.....	.....	.....18,521	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	13	09/01/2035.	1.D FM.....	
47232V BN 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.		..	03/01/2021.	Paydown.....	.....	.....20,063	20,063	20,063	20,040	.....	.....24	.....	.....24	.....	.....20,063	.....	.....	.....0	215	11/01/2036.	1.D FM.....
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.		..	03/01/2021.	Paydown.....	.....	.....	.....3,019	.....	.....2	.....	.....(2)	.....	.....(2)	.....	.....	.....	.....0	41	11/01/2036.	1.D FM.....	
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.		..	02/01/2021.	Paydown.....		3,427	3,421		3,246		182		182		3,427			0	84	11/01/2037.	5.B FM.....

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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 (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
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		3,211	3,207		2,835		376		376		3,211			0	113	11/01/2037.	5.B FM.....
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.			02/01/2021.	Paydown.....		30,886	30,886	30,886	30,860		26		26		30,886			0	316	07/01/2036.	1.D FM.....
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....			6,355	101	1		(1)		(1)					0	58	07/01/2036.	1.D FM.....
47232V CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		29,736	29,736	25,052	29,678		58		58		29,736			0	97	04/01/2037.	1.D FM.....
47232V CM 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.			02/26/2021.	Paydown.....		64,509	64,509	64,406	96,575		(32,066)		(32,066)		64,509			0	424	11/01/2035.	1.D FM.....
47232V CN 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		70,970	70,970	37,554	70,530		440		440		70,970			0	813	11/01/2035.	1.D FM.....
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....			126		0		(0)		(0)					0	1	11/01/2035.	1.D FM.....
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		66,280	66,280	58,688	66,080		201		201		66,280			0	857	05/01/2036.	3.B FM.....
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.			02/01/2021.	Paydown.....		4,356	4,356	3,311	4,331		24		24		4,356			0	20	05/01/2036.	3.B FM.....
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.			01/01/2021.	Paydown.....			111		0		(0)		(0)					0	1	05/01/2036.	4.B FM.....
47232V CV 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		149,759	149,758	145,653	149,732		27		27		149,759			0	1,984	11/01/2036.	1.D FM.....
47232V DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.			01/01/2021.	Paydown.....			3,457						0					0	27	11/01/2036.	1.D FM.....
47232V DC 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		139,256	139,257	138,473	139,219		37		37		139,256			0	1,063	09/01/2035.	1.D FM.....
47232V DJ 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		56,984	56,984	21,705	57,089		(105)		(105)		56,984			0	1,145	04/01/2036.	2.B FM.....
47232V DJ 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.			02/01/2021.	Paydown.....		4,872	4,872	3,380	4,898		(26)		(26)		4,872			0	38	04/01/2036.	2.B FM.....
47232V DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....			9,132	1,820	11		(11)		(11)					0	89	04/01/2036.	1.D FM.....
47232V DP 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		211,110	211,110	180,620	211,046		65		65		211,110			0	1,071	02/01/2036.	3.B FM.....
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		33,435	33,435	33,435	33,414		21		21		33,435			0	321	04/01/2036.	1.D FM.....
47232V DU 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....			3,262						0					0	26	04/01/2036.	1.D FM.....
47232V DX 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		21,360	21,360	15,814	21,360		0		0		21,360			0	202	07/01/2036.	1.D FM.....
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....			608		1		(1)		(1)		0			0	4	07/01/2036.	1.D FM.....
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		(0)	985	2	2		(2)		(2)		(0)			0	9	07/01/2036.	5.B FM.....
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.			02/01/2021.	Paydown.....			87		0		(0)		(0)					0	0	07/01/2036.	1.D FM.....
47232V EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		55,742	55,742	39,970	55,693		50		50		55,742			0	554	03/01/2036.	1.D FM.....
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/30/2021.	Paydown.....			82		(6,163)		(0)		(0)		(6,164)		6,164	6,164	1	03/01/2036.	1.D FM.....
47232V EE 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		2,028	2,028	2,028	2,028		(0)		(0)		2,028			0	30	03/01/2037.	1.D FM.....
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....			6,098						0					0	55	03/01/2037.	1.D FM.....
47232V EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		21,544	21,544	17,680	21,494		50		50		21,544			0	206	04/01/2037.	1.D FM.....
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....			5,521						0					0	46	04/01/2037.	1.D FM.....
47232V EU 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/26/2021.	Paydown.....		276,132	276,132	271,427	274,182		1,951		1,951		276,132			0	2,842	01/01/2036.	1.D FM.....
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		9,760	17,292	9,695			65		65		9,760			0	181	01/01/2036.	1.D FM.....
47232V EZ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		29,096	29,096	29,096	29,091		5		5		29,096			0	255	02/01/2036.	1.D FM.....
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....			5,476	2,074	(16)		16		16					0	47	02/01/2036.	1.D FM.....
47232V FP 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		652,876	652,875	422,979	654,233		(1,356)		(1,356)		652,876			0	18,041	11/01/2036.	1.D FM.....
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		108,584	108,584	5,466	107,054		1,530		1,530		108,584			0	259	01/01/2047.	1.D FM.....
47232V FY 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		112,146	112,146	43,604	111,111		1,036		1,036		112,146			0	660	07/01/2037.	1.D FM.....
47232V GA 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.			01/01/2021.	Paydown.....			1,287	273					0					0	3	07/01/2037.	1.D FM.....
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		9,677	9,677	5,819	9,663		14		14		9,677			0	63	02/01/2036.	1.D FM.....
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....			1,610		(7)		7		7					0	12	02/01/2036.	1.D FM.....
47232V GK 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		206,473	206,473	91,091	205,212		1,261		1,261		206,473			0	2,380	03/01/2036.	1.D FM.....

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
47232V GK 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....		14,770	14,770	8,177	14,311		459		459		14,770			0	214	03/01/2036.	2.B FM.....
47232V GK 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....									0					0	82	03/01/2036.	3.B FM.....
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/01/2021.	Paydown.....			30,988	5,253	13		(13)		(13)					0	370	03/01/2036.	1.D FM.....
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.			03/30/2021.	Paydown.....			543	(4,238)			(1)		(1)		(4,239)		4,239	4,239	2	01/01/2047.	1.D FM.....
47233D AB 7	JEFFERIES RESECURITIZATION TRUST 2009-R1.			03/01/2021.	Paydown.....		442,156	442,156	89,537	440,049		2,107		2,107		442,156			4,414	09/01/2036.	1.D FM.....	
47760Q AB 9	JIMMY 2017-1 2II - RMBS.....			01/30/2021.	Paydown.....		18,000	18,000	18,000	18,000				0		18,000			0		07/30/2047.	2.B FE.....
48244X AA 0	KDAC 2017-1 A - ABS.....		C	02/15/2021.	Paydown.....		80,322	80,322	80,319	80,322		0		0		80,322			0	332	12/15/2042.	2.B FE.....
49255P AA 1	KSTRL 2018-1 A - ABS.....		C	01/15/2021.	Paydown.....		67,608	67,608	65,701	66,081		1,527		1,527		67,608			0	239	12/15/2038.	2.B FE.....
493268 AY 2	KSLT 2000-B A2 - ABS.....			01/25/2021.	Paydown.....		12,795	12,795	10,364	12,733		62		62		12,795			0	17	07/25/2029.	1.A FE.....
50196@ AA 0	LCN NORTH AMERICAN FUND III-D LP.....			03/19/2021.	Direct.....		379,292		456,653	379,292				0		379,292			6,236	07/24/2034.	1.F PL.....	
50543L AA 0	LAFL 2016 A1 - ABS.....		C	03/15/2021.	Paydown.....		110,447	110,447	108,304	109,281		1,167		1,167		110,447			0	515	01/15/2042.	2.A FE.....
52518R BE 5	LSSC 02GE1 A - RMBS.....			03/01/2021.	Paydown.....		1,588	1,588	1,516	784	804			804		1,588			0		01/30/2032.	6. *.....
52520M CE 1	LMT 2005-2 3A7 - CMO/RMBS.....			03/01/2021.	Paydown.....		13,906	13,906	6,224	13,878		28		28		13,906			0	166	12/25/2035.	1.D FM.....
525221 EM 5	LXS 2005-7N A1A - RMBS.....			03/25/2021.	Paydown.....		84,977	84,977	62,324	67,043		17,934		17,934		84,977			0	65	12/25/2035.	1.D FM.....
525221 GM 3	LXS 2005-9N 1A1 - RMBS.....			03/25/2021.	Paydown.....		350,099	350,099	298,569	303,105		46,995		46,995		350,099			0	331	02/25/2036.	1.D FM.....
52523M AD 2	LXS 2006-15 A4 - RMBS.....			03/25/2021.	Paydown.....		84,202	82,709	45,719	83,091		1,111		1,111		84,202			0	64	10/25/2036.	1.D FM.....
525241 AL 9	LXS 2007-1 WF1 - RMBS.....			03/01/2021.	Paydown.....		52,412	53,239	20,665	52,345		66		66		52,412			0	168	01/25/2037.	1.D FM.....
525248 AC 4	LXS 2007-5H APO - RMBS.....			03/01/2021.	Paydown.....		42,339	42,974	11,828			42,339		42,339		42,339			0		05/25/2037.	1.D FM.....
53946M AA 5	LNCR 2018-CRE1 A - CDO.....		C	01/15/2021.	Paydown.....		57,645	57,645	51,232	53,666		3,979		3,979		57,645			0	64	05/15/2028.	1.A FE.....
53946M AA 5	LNCR 2018-CRE1 A - CDO/CMBS.....		C	02/15/2021.	Paydown.....		707,150	707,150	628,479	658,338		48,811		48,811		707,150			0	1,550	05/15/2028.	1.A FE.....
542514 EV 2	LBMLT 2004-1 M2 - RMBS.....			03/25/2021.	Paydown.....		73,156	73,156	71,583	72,768		388		388		73,156			0	104	02/25/2034.	1.D FM.....
543190 AA 0	LTRAN III A1 - RMBS.....			03/15/2021.	Paydown.....		391,474	391,474	383,856	391,474		7,618		7,618		391,474			0	1,903	01/17/2045.	1.F FE.....
55274Q AK 1	MASTR 2006-2 110 - CMO/RMBS.....			03/01/2021.	Paydown.....		215,215	215,042	174,245	215,159		56		56		215,215			0	2,543	06/25/2036.	1.D FM.....
55281T AA 8	MCA II A - CDO.....			02/16/2021.	Paydown.....		2,859,115	2,859,115	2,859,115	2,859,520		(405)		(405)		2,859,115			0	13,671	08/15/2028.	1.F FE.....
55281T AB 6	MCA II B - CDO.....			02/16/2021.	Paydown.....		435,148	435,148	435,148	435,208		(59)		(59)		435,148			0	3,193	08/15/2028.	2.B FE.....
55282L AA 4	MF1 19FL2 A - CDO.....		C	02/25/2021.	Paydown.....		2,668,845	2,668,845	2,633,684	1,931,457		33,963		33,963		2,668,845			0	3,347	11/27/2034.	1.A FE.....
55283A AA 7	MCA FUND III HOLDING LLC - ABS.....			02/15/2021.	Paydown.....		551,966	551,966	552,081	552,065		(98)		(98)		551,966			0	5,270	11/15/2035.	1.F FE.....
55446M AA 5	MAACH 1 A - ABS.....		C	03/15/2021.	Paydown.....		319,561	319,561	319,550	319,555		5		5		319,561			0	2,446	10/15/2039.	1.F FE.....
55608J AE 8	MACQUARIE GROUP LTD.....		C	01/14/2021.	Maturity @ 100.00.....		9,000,000	9,000,000	8,904,690	8,999,559		441		441		9,000,000			0	281,250	01/14/2021.	1.G FE.....
55818Y BL 4	MDPK XVII B2R - CDO.....			02/12/2021.	Call @ 100.00.....		4,400,000	4,400,000	4,380,000	4,385,962		330		330		4,386,291		13,709	13,709	51,418	07/22/2030.	1.C FE.....
564759 QB 7	MANUFACTURERS AND TRADERS TRUST CO.....			03/01/2021.	Call @ 100.00.....		7,000,000	7,000,000	6,937,572	6,991,993		1,414		1,414		6,993,407		6,593	6,593	15,144	12/01/2021.	1.G FE.....
56585A AD 4	MARATHON PETROLEUM CORP.....			03/01/2021.	Maturity @ 100.00.....		4,000,000	4,000,000	3,997,880	3,999,984		16		16		4,000,000			0	102,500	03/01/2021.	2.B FE.....
57629W BV 1	MASSMUTUAL GLOBAL FUNDING II.....			02/10/2021.	US BANCORP.....		7,688,590	7,000,000	6,980,750	6,993,115		243		243		6,993,358		695,232	695,232	86,100	04/09/2024.	1.B FE.....
576431 AJ 9	MARM 2007-1 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		197,212	40,454	11,915	197,185		27		27		197,212			0	147	11/25/2036.	1.D FM.....
576433 C5 3	MARM 2005-6 5A2 - CMO/RMBS.....			03/01/2021.	Paydown.....		70,911	72,175	60,589	70,410		500		500		70,911			0	459	07/25/2035.	1.D FM.....
576433 D5 2	MARM 2005-7 3A1 - CMO/RMBS.....			02/01/2021.	Paydown.....		1,527	1,527	1,233	1,526		2		2		1,527			0	6	09/25/2035.	1.D FM.....
576433 GM 2	MARM 2003-6 6A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		158,134	158,134	152,204	158,017		117		117		158,134			0	645	12/25/2033.	1.D FM.....
576433 HM 1	MARM 2003-7 4A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		10,399	10,399	10,113	9,920		479		479		10,399			0	38	01/25/2034.	1.D FM.....
576433 QD 1	MARM 2004-7 5A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		3,240	3,240	3,078	3,012		228		228		3,240			0	14	07/25/2034.	1.D FM.....
576433 XA 9	MARM 2005-1 3A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		87,547	87,547	83,169	81,670		5,877		5,877		87,547			0	725	02/25/2035.	1.D FM.....

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 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
576433	XW	1		03/01/2021.	Paydown.....		5,822	5,822	5,589	5,506		316		316		5,822			0	29	03/25/2035.	1.D FM.....
576434	J7	0		03/25/2021.	Paydown.....		173,240	173,240	144,006	164,122		9,118		9,118		173,240			0	209	03/25/2035.	1.D FM.....
576434	W5	9		03/01/2021.	Paydown.....				39					0					0	0	11/25/2021.	1.D FM.....
57643L	LC	8		03/01/2021.	Paydown.....		842,627	842,627	820,343	820,078		22,550		22,550		842,627			0	4,052	11/25/2035.	1.D FM.....
57643M	LZ	5		03/01/2021.	Paydown.....		26,931	26,932	17,186	26,955		(24)		(24)		26,931			0	271	05/25/2036.	3.B FM.....
57643M	LZ	5		03/01/2021.	Paydown.....		4,268	4,268	2,727	4,272		(4)		(4)		4,268			0	43	05/25/2036.	4.B FM.....
57645T	AA	5		03/25/2021.	Paydown.....		284,408	284,408	249,459	271,683		12,725		12,725		284,408			0	434	09/25/2037.	1.D FM.....
59020U	V7	7		03/01/2021.	Paydown.....		81,086	81,086	76,591	80,488		598		598		81,086			0	483	12/25/2035.	1.D FM.....
59020U	W4	3		02/01/2021.	Paydown.....		977	977	862	976		0		0		977			0	4	12/25/2035.	1.D FM.....
59020U	ZE	8		03/25/2021.	Paydown.....		567,597	567,597	529,107	554,586		13,012		13,012		567,597			0	486	08/25/2035.	1.D FM.....
59023N	AW	8		03/01/2021.	Paydown.....		2,368	2,368	1,421			2,368		2,368		2,368			0		10/25/2036.	1.D FM.....
59023P	AB	9		03/01/2021.	Paydown.....		8,213	8,213	7,350	7,132		1,080		1,080		8,213			0	31	10/25/2036.	1.D FM.....
59048@	AA	6		01/15/2021.	Paydown.....		207,377	207,377	207,377	207,466		(89)		(89)		207,377			0	4,925	07/15/2029.	2.B PL.....
595481	AA	0		03/01/2021.	Paydown.....		43,835	43,835	42,081	43,835				0		43,835			0	415	01/15/2040.	1.E FE.....
59549W	AA	1		03/15/2021.	Paydown.....		82,979	82,979	82,979	82,979				0		82,979			0	640	07/15/2038.	2.A FE.....
59560W	AA	5		03/01/2021.	Paydown.....		166,298	166,298	165,934	165,464		834		834		166,298			0	891	12/15/2045.	1.D FM.....
59748T	AA	7		03/15/2021.	Paydown.....		315,000	315,000	315,000	315,024		(24)		(24)		315,000			0	9,450	03/15/2025.	3.C FE.....
59748T	AB	5		03/15/2021.	Paydown.....		338,344	338,344	338,344	338,365		(21)		(21)		338,344			0	8,882	03/15/2025.	3.C FE.....
60688H	AA	3		03/26/2021.	Paydown.....		605,754	605,754	466,061	602,133		3,620		3,620		605,754			0	792	12/26/2039.	1.F FE.....
61125#	AA	6		03/11/2021.	Direct.....		51,264,000	51,264,000	51,237,662	51,255,609		45,480		45,480		51,264,000			0	342,709	10/30/2023.	1.D PL.....
61690A	AD	6		01/01/2021.	Paydown.....		135,612	135,612	138,537	136,984		(1,372)		(1,372)		135,612			0	1,039	12/17/2047.	1.D FM.....
61748H	AW	1		03/01/2021.	Paydown.....		18,661	18,661	18,671	18,660		2		2		18,661			0	104	07/25/2034.	1.D FM.....
61748H	FK	2		03/01/2021.	Paydown.....		45,268	45,268	42,913	42,912		2,356		2,356		45,268			0	206	11/25/2034.	1.D FM.....
61748H	UF	6		03/25/2021.	Paydown.....		54,315	55,456	35,431	53,914		401		401		54,315			0	42	02/25/2036.	1.D FM.....
61749L	AP	6		03/01/2021.	Paydown.....		107,865	107,865	78,944	82,206		25,659		25,659		107,865			0	522	06/25/2036.	1.D FM.....
61749L	BM	2		03/01/2021.	Paydown.....		49,975	49,975	1,696	24,675		25,300		25,300		49,975			0	180	06/25/2036.	1.D FM.....
61751D	AE	4		03/01/2021.	Paydown.....		116,688	116,688	79,056	116,541		147		147		116,688			0	319	10/25/2046.	1.D FM.....
61751M	AU	8		03/01/2021.	Paydown.....		303,784	303,784	276,729	267,336		36,448		36,448		303,784			0	1,003	02/25/2037.	1.D FM.....
61751Q	AB	1		03/25/2021.	Paydown.....		107,528	107,528	61,627	106,790		738		738		107,528			0	39	12/25/2036.	1.D FM.....
617526	AD	0		03/25/2021.	Paydown.....		77,179	77,179	48,237	76,736		442		442		77,179			0	28	11/25/2036.	1.D FM.....
61758M	AA	5		03/01/2021.	Paydown.....		474,026	474,026	492,274	463,852		10,174		10,174		474,026			0	3,856	04/26/2036.	1.D FM.....
61758V	AQ	0		03/01/2021.	Paydown.....		94,687	94,687	36,074	93,950		737		737		94,687			0	1,537	10/26/2037.	1.D FM.....
61759X	AC	6		03/01/2021.	Paydown.....		261,860	274,069	133,164	261,648		212		212		261,860			0	2,653	01/01/2037.	1.D FM.....
61915R	AK	2		03/25/2021.	Paydown.....		1,140	1,140	656	853		287		287		1,140			0	1	08/27/2035.	1.D FM.....
61915R	AU	0		03/25/2021.	Paydown.....		138,498	138,498	89,331	107,850		30,647		30,647		138,498			0	158	12/25/2035.	1.D FM.....
628788	AA	9		02/18/2021.	Call @ 100.00.....		1,667,969	1,667,969	1,667,969	1,668,702		37		37		1,668,739		(770)	(770)	22,135	11/10/2029.	4.B FE.....
62942K	AA	4		03/01/2021.	Paydown.....		2,346,033	2,346,033	2,243,144	2,257,834		88,199		88,199		2,346,033			0	12,022	07/25/2043.	1.D FM.....
62946A	AA	2		03/20/2021.	Paydown.....		317,718	317,718	317,718	317,726		(8)		(8)		317,718			0	2,203	04/30/2046.	1.F FE.....
62946A	AC	8		03/20/2021.	Paydown.....		410,284	410,284	410,280	410,280		(2)		(2)		410,284			0	2,327	10/21/2047.	1.F FE.....
62947A	AB	9		03/19/2021.	Paydown.....		545,117	545,117	545,094	545,100		17		17		545,117			0	3,332	11/19/2049.	1.F FE.....

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
62955M AA 4	NRZ FHT EXCESS LLC - ABS				01/25/2021.	Paydown		101,329	101,329	101,327	101,327		2		2		101,329			0	356	11/25/2025.	2.C FE
62955M AA 4	NZES 2020-FHT1 A - ABS				03/25/2021.	Paydown		196,443	196,443	196,439	196,439		5		5		196,443			0	1,720	11/25/2025.	2.C PL
636180 BK 6	NATIONAL FUEL GAS CO				03/11/2021.	Call @ 100.00		7,220,010	7,000,000	7,084,005	7,007,141		(2,092)		(2,092)		7,005,048		(5,048)	(5,048)	315,288	12/01/2021.	2.C FE
638612 AK 7	NATIONWIDE FINANCIAL SERVICES INC				03/25/2021.	Maturity @ 100.00		7,000,000	7,000,000	6,959,400	6,998,881		1,119		1,119		7,000,000			0	188,125	03/25/2021.	2.A FE
63862X AA 0	NHLT 2020-1 A - RMBS				01/25/2021.	Paydown		115,794	115,794	115,794	115,794		0		0		115,794			0	122	09/25/2030.	1.A FE
63862X AA 0	NHLT 2020-1 A - RMBS				03/25/2021.	Paydown		216,107	216,107	216,107	216,107		0		0		216,107			0	597	09/25/2030.	1.A FE
63939E AB 9	NAVSL 2015-A A2A - ABS				03/15/2021.	Paydown		131,520	131,520	131,471	131,506		13		13		131,520			0	603	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		167,629			0	544	07/29/2025.	2.A PL
643529 AC 4	NCAMT 2006-ALT2 AF3 - RMBS				03/01/2021.	Paydown		54,896	54,896	36,506	54,865		31		31		54,896			0	161	10/25/2036.	1.D FM
643529 AD 2	NCAMT 2006-ALT2 AF4 - RMBS				03/01/2021.	Paydown		25,045	25,045	16,655	25,033		12		12		25,045			0	74	10/25/2036.	1.D FM
64352V MP 3	NCHET 2005-A A5W - RMBS				03/01/2021.	Paydown		1,014	1,014	956	962		53		53		1,014			0	11	08/25/2035.	1.D FM
647551 A* 1	NEW MOUNTAIN FINANCE CORPORATION				02/12/2021.	AFG Redemption		17,000,000	17,000,000	17,000,000	17,000,086		(27)		(27)		17,000,059		(59)	(59)	228,311	05/15/2021.	2.C PL
64829T AA 9	NZES 18FNT1 A - CMO/RMBS				03/25/2021.	Paydown		178,030	178,030	177,993	178,012		18		18		178,030			0	1,066	05/25/2023.	2.C FE
64829T AB 7	NZES 18FNT1 B - CMO/RMBS				03/25/2021.	Paydown		222,537	222,537	222,519	222,531		7		7		222,537			0	1,443	05/25/2023.	2.C FE
64829T AH 4	NZES 18FNT2 A - ABS				03/25/2021.	Paydown		244,319	244,319	244,251	244,232		87		87		244,319			0	1,536	07/25/2054.	2.C FE
64829T AJ 0	NZES 18FNT2 B - ABS				03/25/2021.	Paydown		351,209	351,209	351,160	351,129		80		80		351,209			0	2,382	07/25/2054.	2.C FE
65130P AW 0	NEWFL 2016-1 A2R - CDO			C	01/20/2021.	Paydown		1,066,895	1,066,895	1,066,895	1,066,831		64		64		1,066,895			0	10,317	04/20/2028.	1.A FE
65251X AN 6	NSBKY 1 AR - CDO				01/25/2021.	Paydown		1,234,983	1,234,983	1,234,983	1,234,983		0		0		1,234,983			0	5,665	10/25/2028.	1.A FE
65339K AA 8	NEXTERA ENERGY CAPITAL HOLDINGS INC				03/01/2021.	Call @ 100.00		5,000,000	5,000,000	4,996,100	4,999,829		67		67		4,999,896		104	104	56,250	06/01/2021.	2.A FE
65444# AA 1	9 CAMPUS CIRCLE WESTLAKE LLC				03/11/2021.	Paydown		137,770	137,770	137,770	137,770		(0)		(0)		137,770			0	801	07/01/2024.	1.G
65535V KX 5	NAA 2005-WF1 2A5 - RMBS				03/01/2021.	Paydown		2,977	2,977	3,026	3,002		(26)		(26)		2,977			0	42	03/25/2035.	1.D FM
65535V MJ 4	NAA 2005-AR3 1A1 - RMBS				03/25/2021.	Paydown		10,702	10,702	8,896	10,654		48		48		10,702			0	13	07/25/2035.	1.D FM
65535V NL 8	NAA 2005-AR4 5A3 - RMBS				03/25/2021.	Paydown		1,151	1,151	793	1,140		11		11		1,151			0		08/25/2035.	1.D FM
65539C AK 2	NMRR 2011-4R 110 - CMO/RMBS				03/01/2021.	Paydown		211,142	200,800	174,529	210,815		327		327		211,142			0	1,051	12/29/2036.	1.D FM
65540E BR 9	NMRR 141R 3A8 - CMO/RMBS				02/25/2021.	Paydown									0					0	48	07/26/2036.	5.B GI
65540E BR 9	NMRR 141R 3A8 - CMO/RMBS				03/25/2021.	Paydown		991,978	991,978	828,301	980,275		11,702		11,702		991,978			0	342	07/26/2036.	5.B GI
67087T DE 8	OAK 2002-A A3 - ABS				03/01/2021.	Paydown		21,110	21,110	20,879	20,879		231		231		21,110			0	194	05/15/2024.	5.A FE
67091R AP 4	OCP 2015-8 2BR - CDO			D	01/20/2021.	Call @ 100.00		8,000,000	8,000,000	8,000,000	7,999,541		(220)		(220)		7,999,321		679	679	68,680	04/19/2027.	1.B FE
67113A AP 5	OBX 2019-EXP3 1A8 - CMO/RMBS				03/01/2021.	Paydown		148,130	148,130	148,362	148,358		(227)		(227)		148,130			0	950	09/25/2059.	1.D FM
67114* AA 0	ORCC FINANCING IV LLC				01/06/2021.	Adjustment		6,666,667	6,666,667	6,666,667	6,666,667				0		6,666,667			0	(12,683)	08/02/2029.	1.D PL
67181D AA 9	OAKIG 2020-1 A1 - CMBS/RMBS				03/20/2021.	Paydown		28,338	28,338	28,337	28,337		1		1		28,338			0	87	11/21/2050.	1.A FE
67181D AB 7	OAKIG 2020-1 A2 - CMBS/RMBS				03/20/2021.	Paydown		28,338	28,338	28,327	28,327		12		12		28,338			0	104	11/21/2050.	1.A FE
67190A AA 4	OAKIG 2021-1 A1 - RMBS				03/20/2021.	Paydown		26,134	26,134	26,130			4		4		26,134			0	41	01/20/2051.	1.A FE
67190A AB 2	OAKIG 2021-1 A2 - RMBS				03/20/2021.	Paydown		23,956	23,956	23,953			3		3		23,956			0	49	01/20/2051.	1.A FE
674135 EM 6	OAK 1999-A M2 - ABS				03/01/2021.	Paydown			2,143	1,082	241		(241)		(241)					0	62	04/15/2029.	6. FE
67448Q AC 5	OBX 19EXP1 1A3 - CMO/RMBS				03/01/2021.	Paydown		772,403	772,403	768,541	768,592		3,811		3,811		772,403			0	5,493	01/25/2059.	1.D FM
67590A BB 7	OCT14 14R ABR - CDO				03/17/2021.	Paydown		20,000,000	20,000,000	20,000,000	20,003,131		(3,131)		(3,131)		20,000,000			0	132,668	07/16/2029.	1.A FE
681936 BJ 8	OMEGA HEALTHCARE INVESTORS INC				03/18/2021.	Tender Offer		5,145,549	4,764,000	4,751,566	4,759,142		373		373		4,759,514		4,486	4,486	428,768	08/01/2023.	2.C FE
68268L AA 5	OMFIT 2015-3 A - ABS				03/18/2021.	Paydown		2,807,194	2,807,194	2,761,722	2,800,849		6,345		6,345		2,807,194			0	16,279	11/18/2028.	1.A FE
693456 AA 3	PMTLT 2013-J1 A1 - CMO/RMBS				03/01/2021.	Paydown		1,655,081	1,655,081	1,612,670	1,614,063		41,018		41,018		1,655,081			0	9,001	09/25/2043.	1.D FM

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- Tempor ary Impairmen t Recognize d	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 Admini- strative Symbol
69346T AA 2	PFP 2019-5 A - CDO.....			01/15/2021.	Paydown.....		413,800	413,800	409,662	409,684		4,116		4,116		413,800			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		114		114		11,460			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	167,059		1,761		1,761		168,820			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	32,005		337		337		32,342			0	95	04/16/2037.	1.A FE.....
693684 AA 0	PSMC 201 A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		3,665,212	3,665,212	3,747,107	3,671,317		(6,105)		(6,105)		3,665,212			0	21,996	01/25/2050.	1.D FM.....
69374X AA 8	PSMC 2019-2 A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		4,174,810	4,174,810	4,258,306	4,181,004		(6,194)		(6,194)		4,174,810			0	21,960	10/25/2049.	1.D FM.....
69375B AA 5	PSMC 2019-3 A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		5,006,091	5,006,091	5,078,836	5,010,841		(4,750)		(4,750)		5,006,091			0	28,728	11/26/2049.	1.A FM.....
69403W AA 5	PACBEA 2006 - A AA - RMBS.....			01/15/2021.	Paydown.....		325,186	325,186	358,699	346,382		(21,197)		(21,197)		325,186			0	8,746	07/15/2026.	2.B FE.....
69546T AA 0	PAID 2020-3 A - ABS.....			03/15/2021.	Paydown.....		859,430	859,430	859,422	859,424		6		6		859,430			0	2,580	05/17/2027.	1.G FE.....
70215# AA 8	PARTSTAT (VARIAN 2020 I) SUPPLY.....			03/15/2021.	Paydown.....		135,349	135,349	135,349	135,349				0		135,349			0	1,100	03/15/2030.	1.E
70469Q AL 3	PEAKS 1 A2R - CDO.....			01/25/2021.	Paydown.....		164,204	164,204	154,168	133,256		9,570		9,570		164,204			0	674	07/25/2030.	1.A FE.....
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225.....			01/27/2021.	Direct.....		23,904,762	23,904,762	23,860,121	21,205,662		22,502		22,502		23,904,762			0	106,940	05/02/2023.	1.D PL.....
72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER.....			03/31/2021.	Direct.....		3,989	3,989	3,989	3,989		0		0		3,989			0	58	12/31/2031.	1.E PL.....
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS.....	C		03/15/2021.	Paydown.....		311,818	311,818	311,816	311,810		8		8		311,818			0	1,163	06/15/2044.	2.B FE.....
72703P AA 1	PLNT 2018-1 A21 - ABS.....			03/05/2021.	Paydown.....		16,000	16,000	16,000	16,001		(1)		(1)		16,000			0	170	09/08/2048.	2.C FE.....
72703P AC 7	PLNT 191 A2 - ABS.....			03/05/2021.	Paydown.....		17,500	17,500	17,500	17,500				0		17,500			0	169	12/05/2049.	2.C FE.....
74040T AC 7	PRETSL 4 MNT - CDO.....			03/23/2021.	Paydown.....		2,473	2,473	2,361	2,470		3		3		2,473			0	15	12/23/2031.	3.A FE.....
74040Y AB 8	PRETSL 10 A2 - CDO.....			01/04/2021.	Paydown.....		64,311	64,311	63,567	64,308		3		3		64,311			0	178	07/03/2033.	1.C FE.....
74041C AA 7	PRETSL XV A1 - CDO.....			03/26/2021.	Paydown.....		15,760	15,760	12,091	15,565		195		195		15,760			0	(0)	09/26/2034.	1.C FE.....
74041E AA 3	PRETSL XVII A1 - CDO.....			03/23/2021.	Paydown.....		92,551	92,551	76,770	92,119		431		431		92,551			0	166	03/23/2035.	1.C FE.....
74041N AA 3	PRETSL XII A1 - CDO.....	C		03/24/2021.	Paydown.....		(12,295)	1,590,724	1,512,166	(16,563)		4,268		4,268		(12,295)			0	18	12/24/2033.	1.C FE.....
74041N AL 9	PRETSL XII A1 - CDO.....	C		03/01/2021.	Paydown.....		(136)		(136)	(136)				0		(136)			0	8	12/24/2033.	1.A FE.....
74041P AB 6	PRETSL VIII A2 - CDO.....			01/03/2021.	Paydown.....		2,267,460	2,267,460	1,744,104	2,267,201		259		259		2,267,460			0	6,495	01/03/2033.	1.F FE.....
74042D AA 4	PRETSL XX A1 - CDO.....			03/22/2021.	Paydown.....		280,173	280,173	257,934	279,684		489		489		280,173			0	432	03/22/2038.	1.F FE.....
74042F AA 9	PRETSL 25 A1 - CDO.....	C		03/22/2021.	Paydown.....		1,342,773	1,342,773	1,077,293	1,338,182		4,591		4,591		1,342,773			0	1,700	06/22/2037.	1.F FE.....
74042H AA 5	PRETSL XIX A1 - CDO.....			03/22/2021.	Paydown.....		6,299,331	6,299,331	4,859,112	6,270,292		29,039		29,039		6,299,331			0	8,941	12/22/2035.	1.F FE.....
74042H AB 3	PRETSL XIX A2 - CDO.....			02/01/2021.	Paydown.....		(751)	(751)	(639)	(751)				0		(751)			0		12/22/2035.	2.B FE.....
74042H AB 3	PRETSL XIX A2 - CDO.....			03/22/2021.	Paydown.....		20,210	20,210	17,193	20,168		42		42		20,210			0	0	12/22/2035.	1.E PL.....
74042J AA 1	PRETSL XXI A1 - CDO.....	C		03/22/2021.	Paydown.....		6,377,053	6,377,053	5,386,509	6,352,106		24,946		24,946		6,377,053			0	9,032	03/22/2038.	1.F FE.....
74042M AA 4	PRETSL 22 A1 - CDO.....	C		03/22/2021.	Paydown.....		3,054,419	3,054,419	2,654,363	3,025,960		28,459		28,459		3,054,419			0	4,249	09/22/2036.	1.C FE.....
74042T AA 9	PRETSL XXVII A1 - CDO.....			03/22/2021.	Paydown.....		55,393	55,393	38,775	55,007		386		386		55,393			0	72	12/22/2037.	1.F FE.....
74042W AA 2	PRETSL XVIII A1 - CDO.....	C		03/23/2021.	Paydown.....		605,608	605,608	575,014	603,539		2,069		2,069		605,608			0	903	09/23/2035.	1.C FE.....
74043A AC 5	PRETSL XXIII AFP - CDO.....			03/22/2021.	Paydown.....		126,912	126,911	145,939	126,199		712		712		126,912			0	134	12/22/2036.	2.B FE.....
74043A AD 3	PRETSL XXIII A1 - CDO.....			03/22/2021.	Paydown.....		1,802,598	1,802,598	1,673,036	1,799,715		2,883		2,883		1,802,598			0	2,373	12/22/2036.	1.F FE.....
74043C AA 5	PRETSL 24 A1 - CDO.....	C		03/22/2021.	Paydown.....		2,702,481	2,702,481	2,064,303	2,689,248		13,233		13,233		2,702,481			0	3,490	03/22/2037.	1.F FE.....
74333N AA 0	PROG 19SFR2 A - RMBS.....			01/01/2021.	Paydown.....		7,959	7,959	7,959	7,956		3		3		7,959			0		05/19/2036.	1.A FE.....
74338* AA 6	PROJECT AXIS GARNER NC SENIOR NOTE.....			03/15/2021.	Paydown.....		92,541	92,541	92,541	92,542		(1)		(1)		92,541			0	623	11/15/2039.	1.C
74340X BE 0	PROLOGIS LP.....			03/08/2021.	Call @ 100.00.....		14,620,450	13,000,000	12,919,530	12,957,724		1,459		1,459		12,959,183		40,817	40,817	1,792,429	11/01/2025.	1.G FE.....
74348T AS 1	PROSPECT CAPITAL CORP.....			03/11/2021.	Tender Offer.....		3,270,000	3,000,000	2,990,550	2,993,965		346		346		2,994,312		5,688	5,688	395,375	01/15/2024.	2.C FE.....
74351@ AA 6	PROJECT ARROW OAK CREEK.....			03/15/2021.	Paydown.....		97,465	97,447	97,447	97,447		18		18		97,465			0	661	07/10/2040.	1.C

SCHEDULE D - PART 4

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

QE05.26

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
743874 AC 3	PFMT 2020-1 A2 - CMO/RMBS.....			03/01/2021.	Paydown.....		846,480	846,480	858,516	858,070		...	(11,590)	...	(11,590)	846,480			0	4,139	02/25/2050.	1.D FM.....
74387L AC 5	PFMT 2019-1 A2 - CMO/RMBS.....			03/01/2021.	Paydown.....		2,556,955	2,556,955	2,592,509	2,590,886		...	(33,931)	...	(33,931)	2,556,955			0	19,514	12/27/2049.	1.D FM.....
74733V AB 6	QEP RESOURCES INC.....			03/24/2021.	Tender Offer.....		7,623,000	7,200,000	2,880,000	2,880,000					0	2,880,000		4,320,000	4,320,000	608,975	10/01/2022.	4.C FE.....
74922M AA 9	RALI 2006-QA6 A1 - RMBS.....			03/25/2021.	Paydown.....		44,813	39,501	34,537	44,521			292		292	44,813			0	34	07/25/2036.	1.D FM.....
74922Q AA 0	RALI 2006-QA8 A1 - RMBS.....			03/25/2021.	Paydown.....		21,907	20,263	15,511	21,712			195		195	21,907			0	20	09/25/2036.	1.D FM.....
74923G AC 7	RALI 2007-QA1 A3 - RMBS.....			03/25/2021.	Paydown.....		111,443	111,342	87,499	110,721			722		722	111,443			0	57	01/25/2037.	1.D FM.....
74927B AK 6	RBSSP 2009-8 7A1 - CMO/RMBS.....			02/01/2021.	Paydown.....		14,364	14,364	15,495	17,477		(3,113)		(3,113)		14,364			0	591	09/26/2037.	5.B FM.....
74927B AK 6	RBSSP 2009-8 7A1 - CMO/RMBS.....			02/01/2021.	Paydown.....		9,222	9,222	9,948	11,220		(1,998)		(1,998)		9,222			0	224	09/26/2037.	5.B FM.....
74927T AC 5	RBSSP 2010-9 3A2 - CMO/RMBS.....			03/26/2021.	Paydown.....		112,574	112,574	105,679	112,371		203		203		112,574			0	915	10/26/2034.	1.D FM.....
74928D AV 7	RBSSP 2009-1A 7A2 - CMO/RMBS.....			03/01/2021.	Paydown.....		115,545	110,374	49,938	113,531		2,014		2,014		115,545			0	724	06/01/2037.	1.D FM.....
74928F AY 6	RBSSP 2009-3 6A3 - CMO/RMBS.....			03/01/2021.	Paydown.....		118,091	126,533	77,349	117,779		312		312		118,091			0	989	03/25/2036.	1.D FM.....
74928R AB 0	RBSSP 2009-10 1A2 - CMO/RMBS.....			03/01/2021.	Paydown.....		47,013	47,013	28,899	47,017		(4)		(4)		47,013			0	377	08/26/2035.	1.D FM.....
74928U AM 9	RBSSP 2009-12 5A2 - CMO/RMBS.....			03/01/2021.	Paydown.....		101,404	79,311	56,167	101,254		151		151		101,404			0	294	08/26/2036.	1.D FM.....
74928U AX 5	RBSSP 2009-12 8A2 - CMO/RMBS.....			03/01/2021.	Paydown.....		107,318	108,373	46,096	107,006		312		312		107,318			0	618	06/26/2036.	1.D FM.....
74928U BV 8	RBSSP 2009-12 162 - CMO/RMBS.....			03/25/2021.	Paydown.....		3,503,845	3,503,845	2,855,634	3,480,405		23,440		23,440		3,503,845			0	17,433	10/26/2035.	1.D FM.....
74928X BB 6	RBSSP 2009-6 3A2 - CMO/RMBS.....			03/25/2021.	Paydown.....		288,667	278,240	170,009	285,719		2,948		2,948		288,667			0	1,269	02/26/2051.	1.D FM.....
74928X BB 6	RBSSP 2009-6 3A2 - CMO/RMBS.....			03/25/2021.	Paydown.....		282,652	272,442	260,211	281,865		787		787		282,652			0	1,242	02/26/2051.	2.B FM.....
74929F AK 5	RBSSP 2010-3 4A2 - CMO/RMBS.....			03/01/2021.	Paydown.....		101,384	101,384	99,705	98,815		2,569		2,569		101,384			0	596	12/26/2035.	1.D FM.....
74930B AA 3	RBB BANCORP.....			03/31/2021.	Call @ 100.00.....		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	130,000	03/31/2026.	2.B FE.....
74930X BB 2	RBSSP RESECURITIZATION TRUST 2012-1 - MB.....			02/01/2021.	Paydown.....		47,644	47,644	45,500	48,226		(582)		(582)		47,644			0	4,633	01/01/2029.	2.B FM.....
74930X BB 2	RBSSP RESECURITIZATION TRUST 2012-1 - MB.....			03/01/2021.	Paydown.....		127,928	127,928	122,171	129,490		(1,562)		(1,562)		127,928			0	10,448	01/01/2029.	2.B FM.....
749357 AA 7	RCKT 191 A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		4,391,802	4,391,802	4,459,738	4,395,149		(3,347)		(3,347)		4,391,802			0	24,951	09/27/2049.	1.D FM.....
749389 AA 0	RCKT 201 A1 - CMO/RMBS.....			03/25/2021.	Paydown.....		3,365,571	3,365,571	3,214,120	3,352,243		13,328		13,328		3,365,571			0	17,803	02/25/2050.	1.D FM.....
74951P DQ 8	RESIF 2005-A B3 - CMO/RMBS.....			03/10/2021.	Paydown.....			57,517	1,612					0					0	103	03/10/2037.	1.D FM.....
749574 AC 3	RFMSI 2006-SA2 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		32,046	32,793	17,035	31,956		90		90		32,046			0	202	08/25/2036.	1.D FM.....
74958T AB 9	RFMSI 2007-SA3 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		106,532	109,875	96,864	106,415		117		117		106,532			0	837	07/27/2037.	1.D FM.....
74958W AC 0	RFMSI 2007-SA1 2A2 - CMO/RMBS.....			03/01/2021.	Paydown.....		32,047	39,790	18,313	31,746		301		301		32,047			0	292	02/25/2037.	1.D FM.....
74958X AF 1	RFMSI 2007-SA2 4A - CMO/RMBS.....			03/01/2021.	Paydown.....		273,466	273,466	249,282	246,015		27,451		27,451		273,466			0	1,495	04/25/2037.	1.D FM.....
74968R AA 3	RPIT 191 A - CMO/RMBS.....			03/25/2021.	Paydown.....		3,216,404	3,216,404	3,191,507	3,195,467		20,937		20,937		3,216,404			0	13,612	10/25/2063.	1.A FE.....
74969B AA 7	RBIT 202 A - ABS.....			01/01/2021.	Paydown.....		510,071	510,071	509,924	509,904		167		167		510,071			0	725	05/25/2030.	1.A FE.....
74969B AA 7	RBIT 202 A - ABS.....			03/01/2021.	Paydown.....		1,446,317	1,446,317	1,445,901	1,445,843		474		474		1,446,317			0	5,225	05/25/2030.	1.A FE.....
74969M AA 3	RMF PROPRIETARY ISSUANCE TRUST.....			03/25/2021.	Paydown.....		698,393	698,393	698,393	698,393				0		698,393			0	4,541	04/26/2060.	1.A FE.....
75086# AA 3	RAINIER GSA PORTFOLIO I, LLC.....			03/15/2021.	Paydown.....		58,403	58,403	58,403	58,403		(0)		(0)		58,403			0	470	06/15/2036.	1.F.....
75114R AD 7	RALI 2006-QA3 A1 - RMBS.....			03/25/2021.	Paydown.....		468,913	419,476	351,491	457,092		11,820		11,820		468,913			0	468	04/25/2036.	4.B FM.....
75115B AC 3	RALI 2006-QA5 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		89,261	106,113	84,472	89,075		186		186		89,261			0	1,178	07/25/2036.	1.D FM.....
75115L AA 5	RALI 2007-QH7 1A1 - RMBS.....			03/25/2021.	Paydown.....		83,064	83,064	76,419	75,813		7,251		7,251		83,064			0	63	08/25/2037.	1.D FM.....
75156V AD 7	RAMP 2006-RS3 A4 - RMBS.....			03/25/2021.	Paydown.....		330,558	322,584	253,783	329,247		1,311		1,311		330,558			0	297	05/25/2036.	1.D FM.....
75574W AE 7	RCMT 18FL2 C - CDO.....			01/25/2021.	Paydown.....		934,253	934,253	933,085	933,327		926		926		934,253			0	1,488	06/25/2035.	1.E FE.....
75574W AE 7	RCMT 18FL2 C - CDO/CMBS.....			02/25/2021.	Paydown.....		1,565,747	1,565,747	1,563,790	1,564,195		1,552		1,552		1,565,747			0	5,231	06/25/2035.	1.E FE.....
75575J AA 3	RCMT 2020-FL4 A - CMBS.....			01/25/2021.	Paydown.....		70	70	70	70				0		70			0	0	02/26/2035.	1.A FE.....

SCHEDULE D - PART 4

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

QE05.27

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
75575J	AA	3		03/25/2021.	Paydown.....		168	168	168	168		0		0		168		0	0	1	02/26/2035.	1.A FE.....
75620R	AC	6		01/26/2021.	Bank of America Merrill Lynch.....		1,416,926	3,778,470	943,193	943,193		(17,551)		(17,551)		925,642		491,284	491,284	93,698	10/20/2027.	5.B GL.....
758075	AC	9		01/22/2021.	CREDIT SUISSE SECURITIES.....		6,702,500	7,000,000	3,820,000	4,341,401		48,049		48,049		4,389,450		2,313,050	2,313,050	148,701	08/15/2023.	4.B FE.....
75971F	AY	9		03/01/2021.	Paydown.....		68,299	68,299	49,175	68,115		184		184		68,299		0	0	364	09/25/2037.	1.D FM.....
759950	DM	7		03/01/2021.	Paydown.....		329,789	329,789	291,039	311,676		18,114		18,114		329,789		0	0	2,041	11/25/2034.	1.D FM.....
759950	EM	6		03/01/2021.	Paydown.....		249,191	249,191	224,973	248,955		236		236		249,191		0	0	1,801	02/25/2035.	1.D FM.....
760985	S6	9		03/25/2021.	Paydown.....		67,970	67,970	60,306	67,885		85		85		67,970		0	0	392	11/25/2042.	1.D FM.....
76110H	H8	5		03/01/2021.	Paydown.....		6,332	7,701	6,695	6,315		17		17		6,332		0	0	38	12/26/2034.	1.D FM.....
76110H	T9	0		03/01/2021.	Paydown.....		229,008	229,008	93,268	228,042		967		967		229,008		0	0	1,186	02/25/2035.	1.D FM.....
76110V	RX	8		03/01/2021.	Paydown.....		53,587	53,587	1,223	53,594		(7)		(7)		53,587		0	0	435	09/25/2035.	1.D FM.....
761118	BU	1		03/01/2021.	Paydown.....		140,483	144,910	115,262	140,104		379		379		140,483		0	0	843	07/25/2035.	1.D FM.....
761118	FL	7		03/01/2021.	Paydown.....		185,302	189,084	175,660	185,244		58		58		185,302		0	0	1,229	08/25/2035.	1.D FM.....
761118	FM	5		03/01/2021.	Paydown.....		281,020	241,049	203,740	280,489		531		531		281,020		0	0	1,633	08/25/2035.	1.D FM.....
761118	KH	0		03/01/2021.	Paydown.....		104,115	104,574	37,330	103,848		267		267		104,115		0	0	1,346	10/25/2035.	1.D FM.....
761118	UQ	9		03/01/2021.	Paydown.....		5,921	7,036	2,302	5,899		22		22		5,921		0	0	62	02/25/2036.	1.D FM.....
76111X	TF	0		03/01/2021.	Paydown.....		4,386	4,386	4,295	4,337		49		49		4,386		0	0	18	03/25/2035.	1.D FM.....
76112B	NM	8		03/01/2021.	Paydown.....		72,823	81,044	73,694	72,656		167		167		72,823		0	0	530	05/18/2035.	1.D FM.....
76117W	AB	5		02/18/2021.	Call @ 100.00.....		3,115,000	3,115,000	1,557,200	2,370,261		34,146		34,146		2,404,407		710,593	710,593	47,277	05/15/2023.	4.B FE.....
76971E	AA	2		01/25/2021.	Paydown.....		96	96	96	96		0		0		96		0	0	0	10/25/2050.	1.A FE.....
76971E	AA	2		03/25/2021.	Paydown.....		577	577	577	577		(0)		(0)		577		0	0	2	10/25/2050.	1.A FE.....
77775*	BU	4		01/15/2021.	Direct.....		2,000,000	2,000,000	2,000,000	1,999,971		29		29		2,000,000		0	0	87,600	01/15/2025.	2.B PL.....
78386N	BC	2		02/01/2021.	Paydown.....		7,759	7,759	7,554	7,688		71		71		7,759		0	0	53	04/25/2039.	1.D FM.....
78397A	AB	0		03/20/2021.	Paydown.....		1,061,300	1,061,300	1,061,201	1,061,128		172		172		1,061,300		0	0	3,951	10/21/2024.	1.A FE.....
784012	AA	4		02/22/2021.	Paydown.....		1,615,415	1,615,415	1,609,631	1,613,684		1,731		1,731		1,615,415		0	0	9,055	12/20/2023.	1.B FE.....
784054	AB	4		03/22/2021.	Paydown.....		1,033,106	1,033,106	1,033,056	1,033,072		34		34		1,033,106		0	0	1,699	10/20/2025.	1.A FE.....
78410B	AJ	4		03/15/2021.	Paydown.....		4,806,399	4,806,399	4,602,127	4,624,837		181,562		181,562		4,806,399		0	0	27,473	07/15/2028.	1.A FE.....
78411K	AB	0		02/22/2021.	Paydown.....		1,438,043	1,438,043	1,438,031	1,437,804		239		239		1,438,043		0	0	8,086	10/21/2024.	1.A FE.....
78411K	AC	8		02/22/2021.	Paydown.....		6,300,000	6,300,000	6,297,457	6,298,579		1,421		1,421		6,300,000		0	0	42,380	12/22/2025.	1.C FE.....
78443C	BN	3		03/15/2021.	Paydown.....		635,796	635,796	505,458	591,901		43,895		43,895		635,796		0	0	854	03/15/2024.	1.A FE.....
78448Q	AB	4		03/15/2021.	Paydown.....		196,609	196,609	195,702	196,378		231		231		196,609		0	0	970	07/15/2027.	1.A FE.....
78471D	AA	5		03/25/2021.	Paydown.....		445,225	445,225	445,177	445,207		18		18		445,225		0	0	2,346	08/25/2025.	1.A FE.....
78473T	AJ	9		01/01/2021.	Paydown.....		1,732	1,732	1,499	1,732		0		0		1,732		0	0		04/25/2037.	2.B FM.....
78473T	AJ	9		03/01/2021.	Paydown.....		46,292	46,292	40,064	46,333		(40)		(40)		46,292		0	0	288	04/25/2037.	1.D FM.....
78488L	AA	8		02/15/2021.	Paydown.....		507,539	507,539	503,966	505,758		1,781		1,781		507,539		0	0	6,027	08/15/2033.	2.B FE.....
80105N	AG	0		03/29/2021.	Maturity @ 100.00.....		8,000,000	8,000,000	7,918,080	7,997,673		2,327		2,327		8,000,000		0	0	160,000	03/29/2021.	1.E FE.....
80306A	AA	8		03/15/2021.	Paydown.....		102,826	102,826	103,518	103,356		(529)		(529)		102,826		0	0	680	12/15/2040.	2.B FE.....
80349B	AP	2		02/26/2021.	Paydown.....		30,000,000	30,000,000	30,000,000	30,002,053		(2,053)		(2,053)		30,000,000		0	0	211,774	01/22/2030.	1.A FE.....
80382S	AR	9		03/27/2021.	Paydown.....		1,033	1,033	0	6		1,027		1,027		1,033		0	0	9	06/27/2033.	1.D FM.....
805564	EM	9		03/01/2021.	Paydown.....		2,665	2,665	449	1,958		(1,958)		(1,958)		0		0	0	28	12/25/2032.	1.D FM.....
805564	KR	1		03/01/2021.	Paydown.....		407	407	408	401		6		6		407		0	0	21	10/25/2030.	1.D FM.....

SCHEDULE D - PART 4

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

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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
81375F	CM	3		03/01/2021.	Paydown.....		30	30	30	30			0	0		30			0	0	12/25/2023.	1.D FM.....
81378E	AA	1		03/25/2021.	Paydown.....		201,593	201,593	87,352	199,443			2,150	2,150		201,593			0	77	05/26/2037.	1.D FM.....
81743A	AA	7		03/01/2021.	Paydown.....		3,256,610	3,256,610	3,313,601	3,311,642			(55,032)	(55,032)		3,256,610			0	19,502	12/27/2049.	1.A FM.....
81745A	AB	3		03/01/2021.	Paydown.....		1,154,325	1,154,325	1,092,821	1,102,159			52,165	52,165		1,154,325			0	5,430	05/25/2043.	1.D FM.....
81745C	AA	1		03/01/2021.	Paydown.....		746,326	746,326	672,516	684,442			61,884	61,884		746,326			0	3,100	06/25/2043.	1.A FM.....
81745J	AA	6		03/01/2021.	Paydown.....		585,363	585,363	577,497	578,716			6,648	6,648		585,363			0	3,757	09/25/2043.	1.D FM.....
81745M	AA	9		03/01/2021.	Paydown.....		1,098,076	1,098,076	983,659	999,780			98,296	98,296		1,098,076			0	3,091	02/25/2043.	1.D FM.....
81745R	AB	6		03/01/2021.	Paydown.....		1,312,086	1,312,086	1,213,133	1,220,329			91,757	91,757		1,312,086			0	5,528	03/25/2043.	1.D FM.....
81748J	AA	3		03/01/2021.	Paydown.....		3,782,538	3,782,538	3,861,735	3,786,428			(3,890)	(3,890)		3,782,538			0	22,446	11/25/2049.	1.D FM.....
81748K	AA	0		03/25/2021.	Paydown.....		3,769,625	3,769,625	3,776,769				(7,144)	(7,144)		3,769,625			0	20,560	03/25/2050.	1.D FM.....
81748M	AA	6		03/01/2021.	Paydown.....		1,903,418	1,903,418	1,947,137	1,945,572			(42,154)	(42,154)		1,903,418			0	11,368	02/25/2050.	1.D FM.....
817743	AA	5		01/25/2021.	Paydown.....		45,625	45,625	45,908	45,853			(228)	(228)		45,625			0	443	10/25/2049.	2.C FE.....
81788Y	AA	1		03/05/2021.	Paydown.....		259,780	259,780	259,780	259,780			(0)	(0)		259,780			0	2,276	10/05/2022.	2.C PL.....
82817*	AA	9		03/05/2021.	Paydown.....		130,614	130,613	130,613	130,613			1	1		130,614			0	830	01/05/2029.	1.B
82817@	AA	7		03/05/2021.	Paydown.....		25,231	25,229	25,229	25,229			2	2		25,231			0	164	01/05/2029.	1.B
82922T	AA	7		01/20/2021.	Call @ 100.00.....		95,000	95,000	95,000	95,000				0		95,000			0	1,441	01/20/2036.	1.B FE.....
83404J	AA	4		03/25/2021.	Paydown.....		196,683	196,683	196,683	196,684			(1)	(1)		196,683			0	762	05/26/2026.	1.A FE.....
83405R	AB	3		03/25/2021.	Paydown.....		581,143	581,143	581,041	581,131			12	12		581,143			0	2,448	02/25/2027.	1.A FE.....
83417E	AA	0		03/20/2021.	Paydown.....		26,121	26,121	26,118	26,119			2	2		26,121			0	189	04/20/2044.	2.A FE.....
83417F	AA	7		01/20/2021.	Paydown.....		91,974	91,974	91,973	91,992			(18)	(18)		91,974			0	1,849	07/20/2044.	2.A FE.....
83417P	AA	5		02/20/2021.	Paydown.....		299,950	299,950	299,794	299,965			(15)	(15)		299,950			0	6,269	08/21/2045.	1.F FE.....
83438J	AA	4		01/07/2021.	Paydown.....		87,911	87,911	80,988	87,911			13	13		87,911			0	108	10/07/2037.	1.F FE.....
83546D	AF	5		03/20/2021.	Paydown.....		39,950	39,950	40,130	40,104			(154)	(154)		39,950			0	268	02/20/2048.	2.B FE.....
83546D	AL	2		03/20/2021.	Paydown.....		17,500	17,500	17,806	17,800			(301)	(301)		17,500			0	99	01/20/2050.	1.C FE.....
83546D	AM	0		03/20/2021.	Paydown.....		43,750	43,750	46,495	46,464			(2,714)	(2,714)		43,750			0	200	01/20/2050.	1.C FE.....
83609N	AE	0		02/12/2021.	Paydown.....		1,500,000	1,500,000	1,490,156	1,492,627			7,373	7,373		1,500,000			0	13,349	01/23/2029.	1.F FE.....
83611M	HM	3		03/01/2021.	Paydown.....		79,063	94,117	76,954				2,108	2,108		79,063			0	799	05/25/2035.	1.D FM.....
83611M	JX	7		03/25/2021.	Paydown.....		135,646	135,646	103,770	130,025			5,622	5,622		135,646			0	169	12/25/2035.	1.D FM.....
84470P	AD	1		03/08/2021.	EXCHANGE.....		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0	98,490	11/15/2030.	2.B FE.....
84474Y	AA	4		02/01/2021.	Paydown.....		526,564	526,564	527,944	527,324			(760)	(760)		526,564			0	16,192	02/01/2024.	1.F FE.....
84756N	AB	5		03/15/2021.	Call @ 100.00.....		4,000,000	4,000,000	3,998,680	3,999,945			24	24		3,999,969			31	46,000	06/15/2021.	2.A FE.....
84858W	AA	4		02/15/2021.	Paydown.....		170,538	170,538	170,538	170,589			(51)	(51)		170,538			0	2,878	08/15/2031.	1.E FE.....
85172M	AA	2		03/15/2021.	Paydown.....		1,370,620	1,370,620	1,370,834	1,370,676			(57)	(57)		1,370,620			0	7,511	05/15/2028.	1.A FE.....
85208H	AA	1	C	03/15/2021.	Paydown.....		8,681	8,676	8,643	8,665			16	16		8,681			0	82	12/15/2037.	2.B FE.....
85235*	AA	6		03/15/2021.	Paydown.....		215,304	215,304	215,304	215,304			(0)	(0)		215,304			0	1,361	12/15/2036.	1.C
85554I	AC	2		03/01/2021.	Paydown.....		40,066	40,066	34,341	40,035			31	31		40,066			0	140	01/25/2037.	1.D FM.....
85572R	AA	7	C	03/15/2021.	Paydown.....		564,069	564,069	562,339	562,784			1,285	1,285		564,069			0	2,802	05/15/2043.	2.A FE.....
85573L	AA	9	C	03/15/2021.	Paydown.....		94,460	94,460	94,456	94,459			2	2		94,460			0	678	03/15/2044.	2.B FE.....
857477	AG	8		03/07/2021.	Maturity @ 100.00.....		10,000,000	10,000,000	9,965,500	9,999,291			709	709		10,000,000			0	218,750	03/07/2021.	1.F FE.....
85816B	CQ	1		03/19/2021.	Call @ 100.00.....		11,237,500	11,237,500	11,237,500	11,237,743			(151)	(151)		11,237,592			(92)	74,451	05/21/2029.	1.C FE.....

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

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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
86212V AA 2	STR 2016-1 A1 - ABS.....			03/20/2021.	Paydown.....		53,781	53,781	53,752	53,764		17		17		53,781			0	355	10/22/2046.	1.E FE.....
86212V AD 6	STR 2018-1 A1 - ABS.....			03/20/2021.	Paydown.....		25,000	25,000	24,994	24,996		4		4		25,000			0	165	10/20/2048.	1.A FE.....
86212V AE 4	STR 2018-1 A2 - ABS.....			03/20/2021.	Paydown.....		33,125	33,125	33,113	33,114		11		11		33,125			0	237	10/20/2048.	1.A FE.....
86213C AB 1	STR 2015-1 A2 - ABS.....			03/20/2021.	Paydown.....		26,875	26,868	26,732	26,799		76		76		26,875			0	187	04/20/2045.	1.E FE.....
863572 LV 3	SASC 1996-4 A - CMO/RMBS.....			03/01/2021.	Paydown.....		2,327	2,327	2,182	2,198		129		129		2,327			0	29	09/25/2031.	1.D FM.....
863579 C3 0	SARM 2005-21 6A3 - CMO/RMBS.....			03/01/2021.	Paydown.....		289,545	289,909	254,520	289,493		52		52		289,545			0	830	11/25/2035.	1.D FM.....
863579 J9 0	SARM 2005-22 1A4 - CMO/RMBS.....			03/01/2021.	Paydown.....		65,524	64,199	52,783	65,358		166		166		65,524			0	352	12/25/2035.	1.D FM.....
863579 RP 5	SARM 2005-11 1A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		40,271	39,096	34,307	36,142		4,129		4,129		40,271			0	271	05/25/2035.	1.D FM.....
863579 SU 3	SARM 2005-12 3A1 - CMO/RMBS.....			02/01/2021.	Paydown.....		325,593	325,593	250,078	324,252		1,341		1,341		325,593			0	1,465	06/25/2035.	1.D FM.....
863579 UL 0	SARM 2005-15 1A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		2,406	2,433	1,819	2,398		8		8		2,406			0	12	07/25/2035.	1.D FM.....
863579 UU 0	SARM 2005-15 4A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		92,959	99,394	87,620	92,732		227		227		92,959			0	553	07/25/2035.	1.D FM.....
863579 VH 8	SARM 2005-17 1A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		14,777	14,777	14,145	14,745		32		32		14,777			0	64	08/25/2035.	1.D FM.....
863579 VW 5	SARM 2005-17 5A2 - CMO/RMBS.....			03/25/2021.	Paydown.....		93,340	93,683	43,895	92,949		391		391		93,340			0	38	08/25/2035.	1.D FM.....
863579 XR 4	SARM 2005-18 8A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		291,154	291,536	267,869	290,298		856		856		291,154			0	2,092	09/25/2035.	1.D FM.....
863579 ZL 5	SARM 2005-20 3A3 - CMO/RMBS.....			03/01/2021.	Paydown.....		103,300	103,556	87,971	103,270		30		30		103,300			0	299	10/25/2035.	1.D FM.....
86358R DX 2	SASC 2001-SB1 A5 - RMBS.....			03/01/2021.	Paydown.....		155,252	155,252	145,439	155,265		(14)		(14)		155,252			0	907	08/25/2031.	1.D FM.....
86358R XY 8	SASC 2002-AL1 A2 - RMBS.....			03/01/2021.	Paydown.....		137,877	137,877	108,599	111,706		26,171		26,171		137,877			0	767	02/25/2032.	5.A FE.....
86358R XZ 5	SASC 2002-AL1 A3 - RMBS.....			03/01/2021.	Paydown.....		101,308	101,308	91,457	89,173		12,135		12,135		101,308			0	595	02/25/2032.	5.A FE.....
86358R YB 7	SASC 2002-AL1 APO - RMBS.....			03/01/2021.	Paydown.....		16,800	16,800	11,855	16,724		76		76		16,800			0		02/25/2032.	5.A FE.....
86359A ME 0	SASC 2003-AL1 A - RMBS.....			03/01/2021.	Paydown.....		35,650	35,650	31,087	32,192		3,458		3,458		35,650			0	196	04/25/2031.	5.B GI.....
86359A MG 5	SASC 2003-AL1 APO - RMBS.....			03/01/2021.	Paydown.....		9,328	9,328	6,570	9,295		33		33		9,328			0		04/25/2031.	5.B GI.....
86359A WR 0	SASC 2003-AL2 A - RMBS.....			02/01/2021.	Paydown.....		98,539	98,539	85,516	91,899		6,639		6,639		98,539			0	275	01/25/2031.	5.B GI.....
86359A WR 0	SASC 2003-AL2 A - RMBS.....			02/01/2021.	Paydown.....									0					0	276	01/25/2031.	5.B GI.....
86359A WR 0	SASC 2003-AL2 A - RMBS.....			03/01/2021.	Paydown.....		182,649	182,649	158,510	170,343		12,306		12,306		182,649			0	1,003	01/25/2031.	5.B GI.....
86359A WT 6	SASC 2003-AL2 APO - RMBS.....			03/01/2021.	Paydown.....		45,739	45,739	35,560	45,659		80		80		45,739			0		01/25/2031.	5.B GI.....
86359B 4U 2	SASC 2005-4XS 14A - RMBS.....			03/01/2021.	Paydown.....		95,836	95,836	89,606	94,755		1,080		1,080		95,836			0	799	03/25/2035.	1.D FM.....
86359B LE 9	SARM 2004-1 4A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		36,701	36,701	35,370	34,466		2,235		2,235		36,701			0	149	03/25/2034.	1.D FM.....
86359F AB 8	SASC 2006-S2 A2 - RMBS.....			03/30/2021.	Paydown.....		31,609	31,609	(3,250)	(3,250)		31,317		31,317		28,067		3,542	3,542	328	06/25/2036.	1.D FM.....
86359L NA 3	SAMI 2005-AR6 2A1 - CMO/RMBS.....			03/25/2021.	Paydown.....		212,475	212,475	144,057	164,762		47,713		47,713		212,475			0	337	09/25/2045.	1.D FM.....
86360B AG 3	SARM 2006-4 4A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		49,667	55,973	44,843	49,398		269		269		49,667			0	408	05/25/2036.	1.D FM.....
86360B AJ 7	SARM 2006-4 5A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		36,267	36,788	30,122	36,167		100		100		36,267			0	214	05/25/2036.	1.D FM.....
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS.....			03/25/2021.	Paydown.....		3,389,480	3,389,480	3,203,058	3,206,398		183,081		183,081		3,389,480			0	1,868	05/25/2047.	1.F FE.....
86909# AA 5	SUSQUEHANNA (18 PROPERTIES) CONTROL.....			03/23/2021.	Paydown.....		34,974	34,974	34,974	34,974		(0)		(0)		34,974			0	335	12/23/2036.	1.C
86934N AA 7	SCML 2018-SBC7 A - CMBS/CMO.....			03/26/2021.	Paydown.....		8,038,786	8,038,786	8,038,438	8,057,903		(19,117)		(19,117)		8,038,786			0	91,386	05/25/2039.	1.G FE.....
869507 AA 1	SPSS 2017-1 A - ABS.....			03/15/2021.	Paydown.....		68,946	68,946	68,911	68,917		29		29		68,946			0	362	01/15/2071.	1.A FE.....
87166V AG 3	SYMP XX B2 - CDO.....			02/02/2021.	Various.....		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	85,400	01/16/2032.	1.C FE.....
87233Q AA 6	TC PIPELINES LP.....			03/15/2021.	Call @ 100.00.....		3,000,000	3,000,000	2,995,020	2,999,733		118		118		2,999,851		149	149	35,263	06/15/2021.	2.B FE.....
87267J AA 1	TFINS 2018-2 A1 - CDO.....		C	03/30/2021.	Paydown.....		8,209	8,209	8,209	8,203		6		6		8,209			0	42	09/30/2039.	1.B FE.....
87268R AA 2	TFINS 192 A1 - CDO.....			03/01/2021.	Paydown.....		77,586	77,586	77,586	77,586				0		77,586			0	495	02/28/2039.	1.B FE.....
87275Q AA 5	TRTX 2018-FL2 A - CMBS.....			01/15/2021.	Paydown.....		3,736	3,736	3,591	3,694		42		42		3,736			0	4	11/18/2037.	1.A FE.....

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1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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- Tempor ary Impairmen t Recognize d	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 Admini- strative Symbol
87275Q	AA	5	TRTX 2018-FL2 A - CMBS.....		03/17/2021.	Paydown.....		291,974	291,974	280,660	288,711		3,263		3,263		291,974			0	916	11/18/2037.	1.A FE.....
87305N	AV	0	TTX CO - ABS.....		01/02/2021.	Paydown.....		474,225	474,225	474,226	474,480		(254)		(254)		474,225			0		01/02/2022.	1.F
87305N	AW	8	TTX COMPANY 2004-A1 - MBS.....		01/02/2021.	Paydown.....		85,113	85,265	85,265	85,288		(176)		(176)		85,113			0	2,342	01/02/2022.	1.F
87342R	AB	0	BELL 2016-1 A22 - RMBS.....		02/25/2021.	Paydown.....		30,000	30,000	30,000	30,000				0		30,000			0	328	05/25/2046.	2.B FE.....
87342R	AC	8	BELL 2016-1 A23 - RMBS.....		02/25/2021.	Paydown.....		29,625	29,625	29,852	29,770		(145)		(145)		29,625			0	368	05/25/2046.	2.B FE.....
87342R	AF	1	BELL 181 A22 - RMBS.....		02/25/2021.	Paydown.....		17,500	17,500	17,500	17,503		(3)		(3)		17,500			0	201	11/25/2048.	1.C FE.....
87819#	AA	2	TD BANK MIAMI, FLORIDA.....		03/15/2021.	Paydown.....		34,186	34,186	34,186	34,186		(0)		(0)		34,186			0	216	01/15/2038.	1.B
881561	LE	2	TMTS 2004-11HE A - RMBS.....		03/25/2021.	Paydown.....		30,078	30,078	24,100	26,863		3,216		3,216		30,078			0	63	10/25/2035.	1.D FM.....
881561	LR	3	TMTS 2004-19HE A1 - RMBS.....		03/25/2021.	Paydown.....		54,834	54,834	40,372	48,240		6,595		6,595		54,834			0	42	10/25/2034.	1.D FM.....
881561	VY	7	TMTS 2005-12ALT AF4 - RMBS.....		03/01/2021.	Paydown.....		52,468	52,468	50,660	50,691		1,777		1,777		52,468			0	348	07/25/2036.	1.D FM.....
88156E	AB	2	TMTS 2006-17HE AB1 - RMBS.....		02/25/2021.	Paydown.....		53,517	53,517	48,293	53,133		384		384		53,517			0	30	01/25/2038.	2.B FM.....
88156E	AB	2	TMTS 2006-17HE AB1 - RMBS.....		03/25/2021.	Paydown.....		375,229	375,229	321,654	372,105		3,123		3,123		375,229			0	205	01/25/2038.	2.B FM.....
88157V	AB	3	TMTS 2007-6ALT A2 - RMBS.....		03/25/2021.	Paydown.....		91,634	91,634	47,650	91,141		493		493		91,634			0	58	08/25/2038.	1.D FM.....
88159T	AA	8	TES 2017-2 A - ABS.....		02/20/2021.	Paydown.....		124,155	124,155	124,146	124,178		(23)		(23)		124,155			0	2,558	02/20/2048.	1.G FE.....
88315L	AC	2	TMCL 2019-1 A - ABS.....	C	03/20/2021.	Paydown.....		240,000	240,000	239,921	239,930		70		70		240,000			0	1,584	04/20/2044.	1.F FE.....
885220	DX	8	TMST 2003-4 M1 - RMBS.....		03/25/2021.	Paydown.....		24,286	24,286	20,521	20,923		3,363		3,363		24,286			0	27	09/25/2043.	1.D FM.....
885220	GB	3	TMST 2004-4 1A - CMO/RMBS.....		03/25/2021.	Paydown.....		18,085	18,085	17,249	17,313		772		772		18,085			0	29	12/25/2044.	1.D FM.....
885220	GK	3	TMST 2004-4 5A - CMO/RMBS.....		03/01/2021.	Paydown.....		133,299	133,299	126,801	119,094		14,206		14,206		133,299			0	342	12/25/2044.	1.D FM.....
885220	HM	8	TMST 2005-2 A1 - CMO/RMBS.....		03/25/2021.	Paydown.....		47,232	47,233	47,262	46,611		621		621		47,232			0	224	07/25/2045.	1.D FM.....
885220	KW	2	TMST 2006-2 A2B - CMO/RMBS.....		03/25/2021.	Paydown.....		140,936	140,936	135,087	135,277		5,659		5,659		140,936			0	706	04/25/2036.	1.D FM.....
88522R	AB	0	TMST 2006-5 A2 - CMO/RMBS.....		03/25/2021.	Paydown.....		931	3,521	2,882	(10,873)	10,974	830		11,804		931			0	9	08/25/2036.	1.D FM.....
88606W	AA	0	TBOLT 2017 A - ABS.....	C	03/15/2021.	Paydown.....		11,675	11,675	11,674	11,680		(5)		(5)		11,675			0	82	05/17/2032.	1.G FE.....
89412K	AA	8	TRAP XI A1 - CDO.....		01/11/2021.	Paydown.....		13,118,662	13,118,663	12,413,535	13,113,866		4,796		4,796		13,118,662			0	18,502	10/10/2041.	1.C FE.....
89412R	AB	1	TRAP 5 A1B - CDO.....		01/15/2021.	Paydown.....		264,175	264,175	219,815	262,081		2,094		2,094		264,175			0	1,579	07/15/2034.	1.C FE.....
89412W	AA	2	TRAP VII A1 - CDO.....		01/25/2021.	Paydown.....		75,780	75,781	65,846	75,596		185		185		75,780			0	120	01/25/2035.	1.C FE.....
89413A	AA	9	TRAP IX A1 - CDO.....		01/27/2021.	Paydown.....		1,152,321	1,152,321	1,035,261	1,053,248		99,073		99,073		1,152,321			0	1,609	01/27/2040.	1.F FE.....
89413C	AA	5	TRAP X A1 - CDO.....		01/06/2021.	Paydown.....		13,127,308	13,127,308	12,224,806	13,124,729		2,579		2,579		13,127,308			0	19,240	07/08/2041.	1.F FE.....
89413G	AA	6	TRAP 12 A1 - CDO.....		01/06/2021.	Paydown.....		21,589	21,589	17,946	21,576		13		13		21,589			0	29	04/06/2042.	1.C FE.....
89441#	AA	4	TRAVERSE CITY CONTROL TRUST -2018 - ABS.....		03/15/2021.	Paydown.....		85,030	85,030	85,880	86,694		(1,664)		(1,664)		85,030			0	1,090	11/15/2039.	1.B
89531F	AE	7	TREST 2017-1 A2 - CDO.....	C	03/31/2021.	Paydown.....		6,000,000	6,000,000	6,000,000	5,998,078		1,922		1,922		6,000,000			0	52,416	07/25/2029.	1.C FE.....
89655Y	AA	4	TRL 2009-1 A - ABS.....		03/16/2021.	Paydown.....		91,548	91,549	93,551	92,650		(1,101)		(1,101)		91,548			0	980	11/16/2039.	2.A FE.....
89656C	AA	1	TRL 2010-1 NTS - RMBS.....		03/16/2021.	Paydown.....		267,117	267,117	279,883	276,353		(9,236)		(9,236)		267,117			0	2,275	10/16/2040.	1.F FE.....
89656F	AA	4	TRL 2012-1 A1 - ABS.....		03/15/2021.	Paydown.....		816,178	816,178	811,482	813,860		2,318		2,318		816,178			0	3,028	01/15/2043.	1.F FE.....
89656F	AC	0	TRL 2013-1 A1 - ABS.....		03/15/2021.	Paydown.....		47,669	47,669	48,479	48,251		(582)		(582)		47,669			0	353	07/15/2043.	1.F FE.....
89657A	AC	0	TRL 2020-1 A - ABS.....		03/17/2021.	Paydown.....		127,553	127,553	127,523	127,523		30		30		127,553			0	418	06/17/2048.	1.F FE.....
89657B	AA	2	TRL 191 A1 - ABS.....		03/17/2021.	Paydown.....		383,214	383,214	364,233	365,891		17,323		17,323		383,214			0	2,462	04/17/2049.	1.F FE.....
89657B	AB	0	TRL 2019-2 A1 - ABS.....		03/17/2021.	Paydown.....		506,174	506,174	506,054	506,061		113		113		506,174			0	2,016	10/18/2049.	1.F FE.....
89707Y	AA	2	TROPC 4B A1L - CDO.....	C	01/15/2021.	Paydown.....		79,579	79,579	61,784	79,245		334		334		79,579			0	136	04/15/2035.	1.C FE.....
89708B	AA	1	TROPC 5 AL1 - CDO.....	C	01/15/2021.	Paydown.....		1,705,161	1,705,161	1,535,801	1,704,094		1,067		1,067		1,705,161			0	2,296	07/15/2036.	1.F FE.....
89822P	AA	1	TFINS 201 A1 - CDO.....		01/15/2021.	Paydown.....		55,245	55,245	55,245	55,245				0		55,245			0	815	04/16/2040.	1.C FE.....

SCHEDULE D - PART 4

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

QE05.31

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
902133 AK 3	TYCO ELECTRONICS GROUP SA.....		C	01/15/2021.	Maturity @ 100.00.....	.....	2,000,000	2,000,000	1,988,440	1,999,947	.....	53	.....	53	.....	2,000,000	.....	.....	0	48,750	01/15/2021.	2.A FE.....
90253@ AA 1	UA PASS THROUGH TRUST, SERIES A1.....			03/15/2021.	Paydown.....	.....	341,613	341,613	344,988	344,124	.....	(2,511)	.....	(2,511)	.....	341,613	.....	.....	0	2,795	02/15/2032.	3.B
90265E AK 6	UDR INC.....			03/15/2021.	Call @ 100.00.....	.....	6,816,705	6,000,000	5,986,200	5,993,031	.....	267	.....	267	.....	5,993,298	.....	6,702	6,702	924,705	10/01/2025.	2.A FE.....
90272* AA 0	UHC (SENIOR NOTE)			03/15/2021.	Paydown.....	.....	49,278	49,278	49,269	49,269	.....	9	.....	9	.....	49,278	.....	.....	0	288	05/15/2033.	1.C
902752 AA 2	PVTPL UIRC-GSA V LLC.....			03/05/2021.	Paydown.....	.....	101,409	101,409	101,409	101,409	.....	(0)	.....	(0)	.....	101,409	.....	.....	0	797	12/05/2035.	1.C
90342W AA 5	USCAP V A1 - CDO.....			01/11/2021.	Paydown.....	.....	18,113	18,113	15,034	18,104	.....	9	.....	9	.....	18,113	.....	.....	0	23	10/10/2040.	1.F FE.....
90352W AA 2	STEAM 2018-1 A1 - RMBS.....			02/25/2021.	Paydown.....	.....	4,016,362	3,912,820	3,912,816	3,912,861	.....	103,500	.....	103,500	.....	4,016,362	.....	.....	0	24,475	04/27/2048.	1.F FE.....
90352W AB 0	STEAM 2018-1 A2 - ABS.....			02/25/2021.	Paydown.....	.....	7,499,067	7,000,000	6,999,752	6,999,918	.....	499,149	.....	499,149	.....	7,499,067	.....	.....	0	53,795	04/27/2048.	1.F FE.....
90352W AD 6	STEAM 2021-1 A - RMBS.....			03/28/2021.	Paydown.....	.....	64,751	64,752	64,750	.....	.....	2	.....	2	.....	64,751	.....	.....	0	134	02/28/2051.	1.F FE.....
90378@ AA 1	U.S. DEPARTMENT OF AGRICULTURE FOREST.....			01/15/2021.	Paydown.....	.....	13,894	13,894	13,894	13,894	.....	.....	.....	0	.....	13,894	.....	.....	0	37	04/15/2038.	1.D IF.....
90378@ AA 1	U.S. DEPARTMENT OF AGRICULTURE FOREST.....			03/15/2021.	Paydown.....	.....	27,899	27,899	27,899	27,899	.....	.....	.....	0	.....	27,899	.....	.....	0	188	04/15/2038.	1.A
90390K AB 0	USCAP II A2 - CDO.....			02/01/2021.	Paydown.....	.....	25,750	25,750	25,359	25,744	.....	6	.....	6	.....	25,750	.....	.....	0	63	08/01/2034.	1.C FE.....
90783T AA 8	UNION PACIFIC RAILROAD CO PASS THROUGH.....			01/02/2021.	Paydown.....	.....	936,671	936,671	936,672	937,984	.....	(1,313)	.....	(1,313)	.....	936,671	.....	.....	0	25,309	07/02/2025.	1.D FE.....
90783X AA 9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH.....			01/02/2021.	Paydown.....	.....	317,627	317,627	317,627	317,825	.....	(198)	.....	(198)	.....	317,627	.....	.....	0	9,808	01/02/2031.	1.D FE.....
909287 AA 2	UNITED AIR LINES INC 2007 1 PASS THROUGH.....			01/02/2021.	Paydown.....	.....	108,386	108,386	103,758	106,723	.....	1,663	.....	1,663	.....	108,386	.....	.....	0	3,596	01/02/2024.	3.B FE.....
909319 AA 3	UNITED AIRLINES PASS THROUGH TRUST 2013.....			02/15/2021.	Paydown.....	.....	174,459	174,459	174,459	174,516	.....	(56)	.....	(56)	.....	174,459	.....	.....	0	3,751	02/15/2027.	2.B FE.....
90932Q AA 4	UNITED AIRLINES 2014-2 PASS THROUGH.....			03/03/2021.	Paydown.....	.....	110,606	110,606	110,606	110,636	.....	(30)	.....	(30)	.....	110,606	.....	.....	0	2,074	03/03/2028.	1.G FE.....
91823G AA 6	VCO 181 A - CDO.....			01/20/2021.	Paydown.....	.....	11,905,083	11,905,083	11,880,358	11,881,801	.....	23,282	.....	23,282	.....	11,905,083	.....	.....	0	52,280	07/20/2030.	1.A FE.....
91845# AA 2	VZ (SENIOR NOTE) CONTROL PASS-THROUGH.....			03/15/2021.	Paydown.....	.....	81,769	81,769	81,769	81,770	.....	(2)	.....	(2)	.....	81,769	.....	.....	0	520	05/15/2035.	2.A
91854* AA 4	VZ (SENIOR NOTE) CONTROL PASS-THROUGH.....			03/15/2021.	Paydown.....	.....	76,399	76,399	76,399	76,399	.....	(0)	.....	(0)	.....	76,399	.....	.....	0	461	08/15/2036.	2.B
92212K AA 4	VDC 2019-1 A2 - ABS.....			03/15/2021.	Paydown.....	.....	22,500	22,500	22,500	22,500	.....	(0)	.....	(0)	.....	22,500	.....	.....	0	120	07/15/2044.	1.G FE.....
92257C AA 8	VCC 2019-1 A - CMBS.....			03/01/2021.	Paydown.....	.....	145,725	145,725	145,692	145,354	.....	371	.....	371	.....	145,725	.....	.....	0	757	03/25/2049.	1.A FE.....
92257L AB 6	VCC 171 AFX - CMBS.....			03/01/2021.	Paydown.....	.....	391,154	391,154	391,049	390,114	.....	1,039	.....	1,039	.....	391,154	.....	.....	0	1,836	05/25/2047.	1.A FE.....
92917W AN 8	VOYA 184 A2B - CDO.....			02/02/2021.	Paydown.....	.....	3,500,000	3,500,000	3,500,000	3,500,000	.....	.....	.....	0	.....	3,500,000	.....	.....	0	46,708	01/15/2032.	1.A FE.....
929227 4T 0	WAMU 2003-S4 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....	.....	154,499	154,499	155,126	154,704	.....	(205)	.....	(205)	.....	154,499	.....	.....	0	1,451	06/25/2033.	1.D FM.....
929227 R5 7	WAMU 2003-AR5 A6 - CMO/RMBS.....			03/01/2021.	Paydown.....	.....	624,321	624,321	510,382	620,764	.....	3,557	.....	3,557	.....	624,321	.....	.....	0	5,046	06/25/2033.	1.D FM.....
92922F 3N 6	WAMU 2005-AR12 1A8 - CMO/RMBS.....			03/01/2021.	Paydown.....	.....	233,201	233,201	221,894	230,200	.....	3,001	.....	3,001	.....	233,201	.....	.....	0	1,267	10/25/2035.	1.D FM.....
92922F 3Q 9	WAMU 2005-AR12 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....	.....	2,071	2,071	2,015	1,997	.....	73	.....	73	.....	2,071	.....	.....	0	11	10/25/2035.	3.B FM.....
92922F 7C 6	WAMU 2005-AR16 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....	.....	66,120	70,032	59,140	65,877	.....	243	.....	243	.....	66,120	.....	.....	0	414	12/25/2035.	1.D FM.....
92922F 8T 8	WAMU 2005-AR18 3A1 - CMO/RMBS.....			03/01/2021.	Paydown.....	.....	273,314	273,314	264,773	264,960	.....	8,354	.....	8,354	.....	273,314	.....	.....	0	1,451	01/25/2036.	1.D FM.....
92922F GY 8	WAMU 2003-S11 3A3 - CMO/RMBS.....			03/25/2021.	Paydown.....	.....	2,313	2,313	2,318	2,309	.....	4	.....	4	.....	2,313	.....	.....	0	7	11/25/2033.	1.D FM.....
92922F J5 8	WAMU 2005-AR6 2AC - CMO/RMBS.....			03/25/2021.	Paydown.....	.....	593,790	593,790	493,774	494,641	.....	99,149	.....	99,149	.....	593,790	.....	.....	0	865	04/25/2045.	1.D FM.....
92925C CC 4	WAMU 2006-AR1 1AA - CMO/RMBS.....			03/01/2021.	Paydown.....	.....	25,255	25,255	16,923	25,099	.....	156	.....	156	.....	25,255	.....	.....	0	83	01/25/2046.	1.D FM.....
92925G AD 5	WAMU 2006-AR16 2A2 - CMO/RMBS.....			03/01/2021.	Paydown.....	.....	81,755	89,941	84,629	85,105	.....	(3,351)	.....	(3,351)	.....	81,755	.....	.....	0	282	12/25/2036.	1.D FM.....
92925V AF 7	WAMU 2007-HY1 2A3 - CMO/RMBS.....			03/01/2021.	Paydown.....	.....	208,761	206,433	184,794	208,261	.....	501	.....	501	.....	208,761	.....	.....	0	1,084	02/25/2037.	1.D FM.....
92927X AC 8	WAMU 2007-HY6 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....	.....	91,524	97,859	84,557	85,847	.....	5,677	.....	5,677	.....	91,524	.....	.....	0	515	06/25/2037.	1.D FM.....
92936C AJ 8	WFRBS 2011-C4 A4 - CMBS.....			03/01/2021.	Paydown.....	.....	27,003,410	27,003,410	27,564,251	26,973,509	.....	29,900	.....	29,900	.....	27,003,410	.....	.....	0	252,785	06/17/2044.	1.D FM.....
92938E AM 5	WFRBS 2013-C16 A4 - CMBS.....			02/01/2021.	Paydown.....	.....	120,752	120,752	121,952	121,067	.....	(315)	.....	(315)	.....	120,752	.....	.....	0	832	09/17/2046.	1.D FM.....
92977Y BW 0	WMLT 2005-B 2A4 - CMO/RMBS.....			03/01/2021.	Paydown.....	.....	18,668	18,668	17,321	16,835	.....	1,833	.....	1,833	.....	18,668	.....	.....	0	81	10/20/2035.	1.D FM.....
92979D AC 9	WMLT 2007-A 2A1 - CMO/RMBS.....			03/01/2021.	Paydown.....	.....	460,418	460,418	428,764	427,622	.....	32,796	.....	32,796	.....	460,418	.....	.....	0	2,659	03/20/2037.	1.D FM.....

SCHEDULE D - PART 4

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

QE05.32

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- Tempor ary Impairmen t Recognize d	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 Admini- strative Symbol
92981# AA 4	WEC 99J-73 LLC.....				02/15/2021.	Paydown.....		12,144	12,144	12,403	12,401		(256)		(256)		12,144			0	65	09/15/2039.	2.B IF.....
92981# AA 4	WEC 99J-73 LLC.....				03/15/2021.	Paydown.....		6,104	6,104	6,234	6,233		(129)		(129)		6,104			0	65	09/15/2039.	2.B
92981@ AA 6	WEC 99J-58 LLC.....				02/15/2021.	Paydown.....		18,894	18,894	19,297	19,288		(394)		(394)		18,894			0	100	09/15/2030.	2.B IF.....
92981@ AA 6	WEC 99J-58 LLC.....				03/15/2021.	Paydown.....		9,497	9,497	9,700	9,695		(198)		(198)		9,497			0	101	09/15/2030.	2.B
92982# AA 3	WEC 99J-22 LLC.....				02/15/2021.	Paydown.....		10,586	10,586	10,811	10,809		(223)		(223)		10,586			0	56	09/15/2039.	2.B IF.....
92982# AA 3	WEC 99J-22 LLC.....				03/15/2021.	Paydown.....		5,321	5,321	5,434	5,433		(112)		(112)		5,321			0	57	09/15/2039.	2.B
92982* AA 7	WEC 99J-27 LLC.....				02/15/2021.	Paydown.....		11,419	11,419	11,663	11,660		(241)		(241)		11,419			0	61	09/15/2039.	2.B IF.....
92982* AA 7	WEC 99J-27 LLC.....				03/15/2021.	Paydown.....		5,740	5,740	5,862	5,861		(121)		(121)		5,740			0	61	09/15/2039.	2.B
92982@ AA 5	WEC 2000B-CSF-11 LLC.....				02/15/2021.	Paydown.....		19,431	19,431	19,845	19,836		(405)		(405)		19,431			0	103	09/15/2030.	2.B IF.....
92982@ AA 5	WEC 2000B-CSF-11 LLC.....				03/15/2021.	Paydown.....		9,767	9,767	9,975	9,971		(203)		(203)		9,767			0	104	09/15/2030.	2.B
92983* AA 6	WEC 99J-4 LLC.....				02/15/2021.	Paydown.....		11,608	11,608	11,855	11,852		(244)		(244)		11,608			0	62	09/15/2034.	2.B IF.....
92983* AA 6	WEC 99J-4 LLC.....				03/15/2021.	Paydown.....		5,835	5,835	5,959	5,957		(122)		(122)		5,835			0	62	09/15/2034.	2.B
92983@ AA 4	WEC 99J-72 LLC.....				02/15/2021.	Paydown.....		10,912	10,912	11,144	11,142		(230)		(230)		10,912			0	58	09/15/2039.	2.B IF.....
92983@ AA 4	WEC 99J-72 LLC.....				03/15/2021.	Paydown.....		5,485	5,485	5,602	5,601		(116)		(116)		5,485			0	58	09/15/2039.	2.B
92990G AG 8	WAMU 2007-HY5 2A5 - CMO/RMBS.....				03/01/2021.	Paydown.....		60,820	88,625	68,649	60,510		309		309		60,820			0	521	05/25/2037.	1.D FM.....
92990G AG 2	WAMU 2007-HY5 3A1 - CMO/RMBS.....				03/01/2021.	Paydown.....		120,950	121,415	110,405	120,660		291		291		120,950			0	612	05/26/2037.	1.D FM.....
93147# AA 3	WALGREENS (MARICOPA AZ) CONTROL PASS.....				03/15/2021.	Paydown.....		37,582	37,582	37,582	37,583		(0)		(0)		37,582			0	283	10/31/2034.	2.B
933636 AA 0	WAMU 2007-HY4 1A1 - CMO/RMBS.....				03/01/2021.	Paydown.....		48,544	49,362	43,906	48,355		189		189		48,544			0	311	04/25/2037.	1.D FM.....
933636 AG 7	WAMU 2007-HY4 3A1 - CMO/RMBS.....				03/01/2021.	Paydown.....		129,620	147,887	140,038	129,511		109		109		129,620			0	776	04/25/2037.	1.D FM.....
933636 AL 6	WAMU 2007-HY4 5A1 - CMO/RMBS.....				03/01/2021.	Paydown.....		159,745	161,617	144,012	159,397		348		348		159,745			0	781	11/25/2036.	1.D FM.....
93363E AB 1	WAMU 2006-AR10 1A2 - CMO/RMBS.....				03/01/2021.	Paydown.....		57,346	56,514	54,171	57,300		45		45		57,346			0	349	09/25/2036.	1.D FM.....
93363N AB 1	WAMU 2006-AR12 1A2 - CMO/RMBS.....				03/01/2021.	Paydown.....		70,379	78,353	74,068	70,191		188		188		70,379			0	285	10/25/2036.	2.B FM.....
93363P AA 8	WAMU 2006-AR14 1A1 - CMO/RMBS.....				01/01/2021.	Paydown.....		8,690	10,455	9,729	8,690		0		0		8,690			0	0	11/25/2036.	1.D FM.....
93363P AA 8	WAMU 2006-AR14 1A1 - CMO/RMBS.....				03/01/2021.	Paydown.....		30,041	30,285	28,184	29,949		92		92		30,041			0	177	11/25/2036.	2.B FM.....
93363P AC 4	WAMU 2006-AR14 1A3 - CMO/RMBS.....				02/01/2021.	Paydown.....		324,864	339,760	319,083	324,357		507		507		324,864			0	742	11/25/2036.	1.D FM.....
93363P AC 4	WAMU 2006-AR14 1A3 - CMO/RMBS.....				03/01/2021.	Paydown.....		102,153	109,394	102,736	101,659		494		494		102,153			0	1,211	11/25/2036.	2.B FM.....
93363P AD 2	WAMU 2006-AR14 1A4 - CMO/RMBS.....				03/01/2021.	Paydown.....		6,592	6,933	6,345	6,573		19		19		6,592			0	30	11/25/2036.	1.D FM.....
939336 TX 1	WAMMS 2003-MS7 P - CMO/RMBS.....				03/01/2021.	Paydown.....		92	92	59			92		92		92			0		03/25/2033.	1.D FM.....
939336 X9 9	WAMU 2005-AR1 A2B - CMO/RMBS.....				03/25/2021.	Paydown.....		169,106	169,106	149,236	146,301		22,805		22,805		169,106			0	225	01/25/2045.	1.D FM.....
93934N AR 6	WMALT 2006-5 2C2 - CMO/RMBS.....				03/25/2021.	Paydown.....		5,646	7,482	5,573			73		73		5,646			0	8	07/25/2036.	1.D FM.....
94353W AA 3	WAAV 171 A - ABS.....				03/15/2021.	Paydown.....		41,778	41,778	41,778	41,779		(1)		(1)		41,778			0	333	11/15/2042.	2.B FE.....
94354K AA 8	WAAV 191 A - ABS.....				03/15/2021.	Paydown.....		72,451	72,451	72,448	72,449		2		2		72,451			0	438	09/15/2044.	2.A FE.....
94945P AA 3	WLKRG 2017-A A - RMBS.....				03/15/2021.	Paydown.....		425,046	425,046	425,003	424,933		113		113		425,046			0	1,866	06/15/2033.	1.F FE.....
94984D AC 8	WFMBS 2006-AR13 A3 - CMO/RMBS.....				02/01/2021.	Paydown.....		7,435	14,329	13,339	7,466		(30)		(30)		7,435			0	137	09/25/2036.	2.B FM.....
94984D AC 8	WFMBS 2006-AR13 A3 - CMO/RMBS.....				03/01/2021.	Paydown.....		341	3,015	2,806	353		(12)		(12)		341			0	39	09/25/2036.	3.B FM.....
94985A AA 7	WFMBS 2006-AR15 A1 - CMO/RMBS.....				01/01/2021.	Paydown.....		12,529	12,578	12,256	12,529		(0)		(0)		12,529			0	0	10/25/2036.	3.B FM.....
94985A AA 7	WFMBS 2006-AR15 A1 - CMO/RMBS.....				03/01/2021.	Paydown.....		14,890	15,145	14,758	14,828		62		62		14,890			0	137	10/25/2036.	4.B FM.....
94986M AA 0	WFMBS 2007-AR10 1A1 - CMO/RMBS.....				03/01/2021.	Paydown.....		11,723	11,723	10,948	10,838		884		884		11,723			0	54	01/25/2038.	1.D FM.....
94986M AF 9	WFMBS 2007-AR10 2A3 - CMO/RMBS.....				03/01/2021.	Paydown.....		16,665	13,749		(48)		48		48					0	40	01/25/2038.	1.D FM.....
94989Y AY 9	WFCM 2016-C32 A3 - CMBS.....				03/01/2021.	Paydown.....		340,025	340,025	343,417	341,616		(1,591)		(1,591)		340,025			0	1,868	01/17/2059.	1.D FM.....

SCHEDULE D - PART 4

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

QE05.33

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
95002F AA 2	WFMBS 2019-4 A1 - CMO/RMBS.....			03/01/2021.	Paydown.....		1,480,738	1,480,738	1,507,113	1,482,232		(1,494)		(1,494)		1,480,738			0	8,408	09/27/2049.	1.D FM.....
95002K AA 1	WFMBS 201 A1 - CMO/RMBS.....			03/25/2021.	Paydown.....		2,044,106	2,044,106	2,068,380	2,046,500		(2,394)		(2,394)		2,044,106			0	10,721	12/27/2049.	1.D FM.....
95058X AC 2	WEN 2015-1 A23 - RMBS.....			03/15/2021.	Paydown.....		54,375	54,375	53,917	54,107		268		268		54,375			0	611	06/15/2045.	2.B FE.....
95058X AE 8	WEN 2018-1 A22 - RMBS.....			03/15/2021.	Paydown.....		20,000	20,000	19,123	19,289		711		711		20,000			0	194	03/16/2048.	2.B FE.....
95058X AG 3	WEN 2019-1 A21 - RMBS.....			03/15/2021.	Paydown.....		187,500	187,500	187,500	187,500				0		187,500			0	1,773	06/15/2049.	2.B FE.....
95168W AR 8	WSTC 2014-2 ABR - CDO.....			01/16/2021.	Paydown.....		499,799	499,799	499,799	499,828		(29)		(29)		499,799			0	3,404	01/16/2027.	1.A FE.....
95763P AJ 0	WESTERN ALLIANCE BANK.....			10/15/2020.	Call @ 100.00.....									0					0	66,604	07/15/2025.	1.G PL.....
96033D AA 8	WESTR 171 A - RMBS.....			03/01/2021.	Paydown.....		394,274	394,274	393,797	393,711		563		563		394,274			0	2,013	12/20/2030.	1.A FE.....
96033D AB 6	WESTR 171 B - RMBS.....			03/01/2021.	Paydown.....		118,282	118,282	118,107	118,070		212		212		118,282			0	802	12/20/2030.	1.E FE.....
96033W AA 6	WESTR 181 A - RMBS.....			03/01/2021.	Paydown.....		226,935	226,935	226,536	226,534		401		401		226,935			0	1,286	12/20/2031.	1.A FE.....
96033W AB 4	WESTR 181 B - RMBS.....			03/01/2021.	Paydown.....		317,709	317,709	316,121	316,892		818		818		317,709			0	1,907	12/20/2031.	1.D FE.....
96034L AA 9	WESTR 201 A - RMBS.....			03/01/2021.	Paydown.....		576,124	576,124	575,367	575,786		338		338		576,124			0	2,607	03/20/2034.	1.A FE.....
96038# AA 8	WESTIN STATE LOUIS MO SUBORDINATE NOTE.....			03/15/2021.	Paydown.....		16,597	16,597	16,597	16,597		(0)		(0)		16,597			0	123	07/15/2047.	1.D PL.....
96042@ AA 4	WESTKIN PORTFOLIO (LAS & FLP) LEASE-BACK.....			02/15/2021.	Paydown.....		48,918	48,918	49,407	49,381		(463)		(463)		48,918			0	370	11/15/2038.	1.D FE.....
96042@ AA 4	WESTKIN PORTFOLIO (LAS & FLP) LEASE-BACK.....			03/15/2021.	Paydown.....		24,644	24,644	24,891	24,877		(233)		(233)		24,644			0	373	11/15/2038.	1.D
96928* CQ 8	WILLIAM BLAIR & CO, CTL PASS THROUGH.....			03/15/2021.	Paydown.....		34,805	34,805	34,805	34,805		(0)		(0)		34,805			0	387	06/15/2033.	2.B
96928* CR 6	WILLIAM BLAIR & CO, CTL PASS THROUGH.....			03/15/2021.	Paydown.....		42,614	42,614	42,614	42,614		(0)		(0)		42,614			0	474	05/15/2034.	2.B
96928* CX 3	WILLIAM BLAIR & CO, CTL PASS THROUGH.....			03/15/2021.	Paydown.....		90,067	90,067	90,974	90,659		(592)		(592)		90,067			0	931	01/15/2035.	1.B
96928* DA 2	WILLIAM BLAIR & CO, CTL PASS THROUGH.....			03/15/2021.	Paydown.....		179,497	179,497	181,430	180,569		(1,072)		(1,072)		179,497			0	1,609	08/15/2031.	1.B
96928* DE 4	WILLIAM BLAIR & CO, CTL PASS THROUGH.....			03/25/2021.	Paydown.....		317,934	317,934	320,891	319,415		(1,481)		(1,481)		317,934			0	3,077	01/25/2029.	2.C
96928* DJ 3	WILLIAM BLAIR & CO, CTL PASS THROUGH.....			03/15/2021.	Paydown.....		126,526	126,526	126,526	126,526		(0)		(0)		126,526			0	1,109	09/15/2031.	1.B
96928* DZ 7	WILLIAM BLAIR & CO, CTL PASS THROUGH.....			03/15/2021.	Paydown.....		158,045	158,045	159,498	158,805		(759)		(759)		158,045			0	1,477	10/15/2029.	1.C
96928* EN 3	WILLIAM BLAIR & CO, CTL PASS THROUGH.....			03/15/2021.	Paydown.....		105,394	105,394	106,528	106,089		(696)		(696)		105,394			0	732	02/15/2034.	1.B
96928* EZ 6	WILLIAM BLAIR & COMPANY CONTROL PASS.....			03/15/2021.	Paydown.....		103,225	103,225	103,225	103,225		(0)		(0)		103,225			0	868	09/15/2033.	4.B
96928* FH 5	WILLIAM BLAIR & CO, CTL PASS THROUGH.....			03/15/2021.	Paydown.....		287,649	287,649	287,649	287,650		(1)		(1)		287,649			0	2,963	04/15/2025.	2.B
96928* FK 8	WILLIAM BLAIR & CO. CONTROL PASS			03/15/2021.	Paydown.....		98,968	98,968	98,968	98,973		(5)		(5)		98,968			0	980	11/15/2032.	1.B
96928* FQ 5	WILLIAM BLAIR & CO. CONTROL PASS			03/15/2021.	Paydown.....		122,696	122,696	122,696	122,696		(0)		(0)		122,696			0	821	09/15/2033.	1.B
96928* FV 4	WILLIAM BLAIR & COMPANY CONTROL PASS.....			03/15/2021.	Paydown.....		55,088	55,089	55,089	55,089		(1)		(1)		55,088			0	376	09/15/2044.	1.C
96928* FX 0	WILLIAM BLAIR & CO, CTL PASS THROUGH.....			03/15/2021.	Paydown.....		202,272	202,272	202,272	202,272		(0)		(0)		202,272			0	1,353	02/15/2036.	1.B
96928* FY 8	WILLIAM BLAIR & COMPANY CONTROL PASS.....			03/15/2021.	Paydown.....		76,325	76,325	76,325	76,326		(0)		(0)		76,325			0	574	01/15/2035.	2.B
96928@ AA 3	WILLIAM BLAIR CONTROL SERIES 2004 PASS.....			03/15/2021.	Paydown.....		226,212	226,212	226,212	226,212		0		0		226,212			0	1,510	06/15/2023.	1.B
96930@ AA 9	WILLIAM BLAIR & CO, WALGREEN CO.....			03/15/2021.	Paydown.....		59,354	59,354	59,354	59,354		(0)		(0)		59,354			0	433	08/15/2035.	2.B
97063P AB 0	WILLIS TOWERS WATSON PLC.....		C	03/15/2021.	Maturity @ 100.00.....		7,000,000	7,000,000	6,936,650	6,998,409		1,591		1,591		7,000,000			0	201,250	03/15/2021.	2.B FE.....
97063Q AA 0	WESTF 2017-A A - ABS.....			03/15/2021.	Paydown.....		93,184	93,184	93,105	93,127		57		57		93,184			0	693	08/15/2042.	1.G FE.....
97064E AA 6	WESTF 2018-A A - ABS.....			03/15/2021.	Paydown.....		67,174	67,174	67,171	67,174		(0)		(0)		67,174			0	439	09/15/2043.	1.F FE.....
97064F AA 3	WESTF 2020-A A - ABS.....			03/15/2021.	Paydown.....		204,123	204,123	204,120	204,122		1		1		204,123			0	824	03/15/2045.	1.F FE.....
97652P AL 5	WIN 2014-1 A11 - CMO/RMBS.....			03/01/2021.	Paydown.....		335,908	335,908	333,808	333,975		1,933		1,933		335,908			0	2,218	06/20/2044.	1.D FM.....
97988Q AA 2	WDMNT 2017-2 A - CDO.....			03/10/2021.	Paydown.....		3,000,000	3,000,000	3,000,000	2,998,453		1,547		1,547		3,000,000			0	23,900	07/18/2028.	1.A FE.....
97988Q AC 8	WDMNT 2017-2 B - CDO.....			03/10/2021.	Paydown.....		5,000,000	5,000,000	5,000,000	4,996,547		3,453		3,453		5,000,000			0	50,681	07/18/2028.	1.D Z.....
980236 AL 7	WOODSIDE FINANCE LTD.....		C	02/11/2021.	Call @ 100.00.....		4,000,000	4,000,000	3,996,840	3,999,895		33		33		3,999,928		72	72	46,000	05/10/2021.	2.A 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 (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	
98875L AA 7	ZAIS5 V A1 - CDO.....			..	03/01/2021.	Paydown.....	.....	.....7,811,075	7,811,075	7,742,338	7,799,878	.....	.....	.....	.....11,197	.....	.....7,811,075	.....	.....	.....0	47,918	10/16/2028.	1.A FE.....	
98886Y AS 7	ZAIS2 2 A2R - CDO.....			..	01/25/2021.	Paydown.....	.....	.....1,697,057	1,697,057	1,697,057	1,696,574	.....	.....	.....	.....483	.....	.....1,697,057	.....	.....	.....0	8,857	07/27/2026.	1.A FE.....	
98944P AB 3	ZCAP 2018-1 A - ABS.....			..	03/15/2021.	Paydown.....	.....	.....198,240	198,240	195,303	195,477	.....	.....	.....	.....2,763	.....	.....198,240	.....	.....	.....0	1,563	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	.....	.....4,687,500	.....	.....	.....0	27,656	10/11/2029.	1.C	
G7256K AB 0	PROP 2017-1 A - ABS.....			..	03/01/2021.	Paydown.....	.....	.....57,500	57,500	57,466	57,388	.....	.....	.....	.....112	.....	.....57,500	.....	.....	.....0	442	03/15/2042.	2.B FE.....	
G8538# AA 1	STRIPES 2013 1 LIBOR + 350 4/5/2023.....			..	01/20/2021.	Call @ 100.00.....	.....	.....166,686	166,686	168,022	166,692	.....	.....	.....	.....(6)	.....	.....166,686	.....	.....	.....0	507	04/05/2023.	5.B GI.....	
G8538# AA 1	STRIPES 2013 1 LIBOR + 350 4/5/2023.....			..	02/20/2021.	Direct.....	.....	.....167,657	167,657	169,001	167,678	.....	.....	.....	.....(21)	.....	.....167,657	.....	.....	.....0	510	04/05/2023.	3.C PL.....	
G8538# AA 1	STRIPES 2013-1 A1 - ABS.....			C	03/20/2021.	Direct.....	.....	.....168,634	168,634	169,986	168,592	.....	.....	.....	.....42	.....	.....168,634	.....	.....	.....0	1,095	04/05/2023.	3.C PL.....	
3899999.	Total - Bonds - Industrial and Miscellaneous.....							1,248,286,035	1,233,125,609	1,195,342,789	1,206,943,413		33,746	6,922,626	0	6,956,372	0	1,219,342,550	0	11,372,492	11,372,492	29,304,656	XXX	XXX
Bonds - Hybrid Securities																								
92978A AA 0	WACHOVIA CAPITAL TRUST III.....			..	03/15/2021.	Call @ 100.00.....	.....	.....4,000,000	4,000,000	4,000,000	4,000,000	.....	.....	.....	.....0	.....	.....4,000,000	.....	.....	.....0	55,698	12/29/2049.	2.B FE.....	
949746 NL 1	WELLS FARGO & CO.....			..	01/26/2021.	Tender Offer.....	.....	.....2,791,400	2,000,000	2,090,400	2,084,572	.....	.....	.....	.....(231)	.....	.....2,084,341	.....	.....(84,341)	(84,341)	804,953	12/01/2086.	2.B FE.....	
4899999.	Total - Bonds - Hybrid Securities.....							6,791,400	6,000,000	6,090,400	6,084,572	0		(231)	0	(231)	0	6,084,341	0	(84,341)	(84,341)	860,650	XXX	XXX
Bonds - Unaffiliated Bank Loans																								
00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19.....			..	03/31/2021.	Direct.....	.....	.....2,873	2,873	2,824	2,871	.....	.....	.....	.....2	.....	.....2,873	.....	.....	.....0	51	04/15/2025.	3.B PL.....	
00216C AE 3	AQ SUNSHINE, INC.....			..	01/01/2021.	Adjustment.....	.....	.....109,002	109,002	109,002	109,002	.....	.....	.....	.....0	.....	.....109,002	.....	.....	.....0	.....	04/15/2025.	3.B PL.....	
00228* AA 4	AMERICAN TECHNOLOGIES LLC			..	03/31/2021.	Direct.....	.....	.....5,569	5,569	5,569	5,569	.....	.....	.....	.....0	.....	.....5,569	.....	.....	.....0	91	07/31/2026.	3.B PL.....	
00452# AA 7	Accommodations Plus Technologies LLC/Ter.....			..	03/31/2021.	Direct.....	.....	.....12,680	12,680	12,680	12,477	.....	.....	.....	.....0	.....	.....12,680	.....	.....	.....0	211	05/11/2024.	2.C PL.....	
00797* AA 5	Aero Operating LLC/Term Loan 1/20.....			..	01/04/2021.	Direct.....	.....	.....1,113	1,113	1,113	1,113	.....	.....	.....	.....0	.....	.....1,113	.....	.....	.....0	8	02/07/2026.	3.A PL.....	
00797* AB 3	Aero Operating LLC/Delayed Draw Term Loa.....			..	01/04/2021.	Direct.....	.....	.....318	318	318	318	.....	.....	.....	.....0	.....	.....318	.....	.....	.....0	7	02/07/2026.	3.A PL.....	
00843@ AA 7	AffiniPay Midco, LLC/Term Loan 2/20.....			..	01/04/2021.	Direct.....	.....	.....1,883	1,883	1,883	1,883	.....	.....	.....	.....0	.....	.....1,883	.....	.....	.....0	.....	03/02/2026.	3.A PL.....	
01370# AA 4	Alcami Corporation/First Lien Term Loan.....			..	03/31/2021.	Direct.....	.....	.....3,516	3,516	3,419	3,512	.....	.....	.....	.....3	.....	.....3,516	.....	.....	.....0	38	07/14/2025.	5.A FE.....	
03979* AA 9	RTI Surgical.....			..	03/31/2021.	Direct.....	.....	.....7,767	7,767	7,767	7,767	.....	.....	.....	.....0	.....	.....7,767	.....	.....	.....0	328	07/20/2026.	3.B PL.....	
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan.....			..	01/07/2021.	DIRECT.....	.....	.....904,645	903,110	804,846	818,488	.....	.....	.....	.....688	.....	.....819,176	.....	.....85,469	85,469	3,934	02/11/2026.	4.B FE.....	
05365@ AA 4	Avetta, LLC/Term Loan 4/18.....			..	03/31/2021.	Direct.....	.....	.....5,256	5,256	5,151	5,251	.....	.....	.....	.....5	.....	.....5,256	.....	.....	.....0	82	04/10/2024.	3.C PL.....	
05365@ AD 8	Avetta, LLC/Second Amendment Tranche B T.....			..	03/31/2021.	Direct.....	.....	.....4,066	4,066	3,989	4,063	.....	.....	.....	.....4	.....	.....4,066	.....	.....	.....0	64	04/10/2024.	3.C PL.....	
05464# AA 2	Axiom Merger Sub Inc./Facility B Term Lo.....			..	03/31/2021.	Direct.....	.....	.....3,516	3,516	3,389	3,512	.....	.....	.....	.....4	.....	.....3,516	.....	.....	.....0	1	04/08/2026.	3.B PL.....	
06683@ AA 7	BANYAN SOFTWARE HOLDINGS, LLC.....			..	03/31/2021.	Direct.....	.....	.....1,050	1,050	1,050	1,050	.....	.....	.....	.....0	.....	.....1,050	.....	.....	.....0	23	10/30/2026.	3.B PL.....	
07384D AC 6	Belk Inc.....			..	02/01/2021.	NO BROKER.....	.....	.....3,889,993	11,114,266	4,855,771	4,855,771	.....	.....	.....	.....0	.....	.....4,855,771	.....	.....(965,778)	(965,778)	171,422	07/31/2025.	5.B FE.....	
07386* AA 7	Bearcat Buyer, Inc./First Lien Term Loan.....			..	03/31/2021.	Direct.....	.....	.....5,336	5,336	5,191	5,331	.....	.....	.....	.....5	.....	.....5,336	.....	.....	.....0	70	07/09/2026.	4.B PL.....	
07386* AB 5	Bearcat Buyer, Inc./First Lien Delayed D.....			..	03/31/2021.	Direct.....	.....	.....1,847	1,847	1,847	1,847	.....	.....	.....	.....0	.....	.....1,847	.....	.....	.....0	14	07/09/2026.	4.B PL.....	
07386* AD 1	Bearcat Buyer, Inc./2019 Incremental Fir.....			..	03/31/2021.	Direct.....	.....	.....880	880	861	880	.....	.....	.....	.....1	.....	.....880	.....	.....	.....0	12	07/09/2026.	4.B PL.....	
09523@ AA 5	Blue Angel Buyer 1, LLC/First Amendment.....			..	03/31/2021.	Direct.....	.....	.....431	431	431	431	.....	.....	.....	.....0	.....	.....431	.....	.....	.....0	6	01/02/2026.	3.B PL.....	
09523C AC 6	BLUE ANGEL BUYER 1 LLC.....			..	03/31/2021.	Direct.....	.....	.....110	110	110	110	.....	.....	.....	.....0	.....	.....110	.....	.....	.....0	1	01/02/2026.	3.B PL.....	
09523C AD 4	Blue Angel Buyer 1, LLC/Term Loan 12/18.....			..	03/31/2021.	Direct.....	.....	.....787	787	773	786	.....	.....	.....	.....1	.....	.....787	.....	.....	.....0	10	01/02/2026.	5.A	
10483* AA 3	Bragg Live Food Products LLC/Term Loan 3.....			..	01/01/2021.	Adjustment.....	.....	.....3,898,005	3,898,005	3,773,793	3,818,800	.....	.....	.....	.....(68)	.....	.....3,818,732	.....	.....79,272	79,272	.....	12/28/2025.	2.C PL.....	
10483* AC 9	BRAGG LIVE FOOD PRODUCTS LLC.....			..	03/31/2021.	Direct.....	.....	.....10,329	10,329	10,329	584	.....	.....	.....	.....0	.....	.....10,329	.....	.....	.....0	188	12/28/2025.	2.C Z.....	
12702# AA 0	BakeMark Holdings, Inc./Term Loan 08/17.....			..	03/31/2021.	Direct.....	.....	.....6,126	6,126	5,943	6,118	.....	.....	.....	.....9	.....	.....6,126	.....	.....	.....0	97	08/14/2023.	4.A PL.....	
12721# AA 7	CVP Holdco, Inc./Delayed Draw Term Loan.....			..	03/31/2021.	Direct.....	.....	.....892	892	892	892	.....	.....	.....	.....0	.....	.....892	.....	.....	.....0	14	10/31/2025.	3.C PL.....	
12721# AB 5	CVP Holdco, Inc./Term Loan 10/19.....			..	03/31/2021.	Direct.....	.....	.....1,887	1,887	1,887	1,887	.....	.....	.....	.....0	.....	.....1,887	.....	.....	.....0	30	10/31/2025.	3.C PL.....	

QE05.34

SCHEDULE D - PART 4

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

QE05.35

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
16117L BW 8	CHARTER COMMUNICATIONS OPERATING.....				03/31/2021.	Direct.....		10,204	10,204	8,622	10,127		78		78		10,204			0	48	04/30/2025.	2.C FE.....
18512# AC 3	Clearwater Analytics, LLC/Fourth Amendme.....				03/31/2021.	Direct.....		286	286	286	286				0		286			0	5	10/31/2025.	2.C PL.....
18512# AD 1	Clearwater Analytics, LLC/Third Amendmen.....				03/31/2021.	Direct.....		1,612	1,612	1,572	1,609		3		3		1,612			0	29	10/31/2025.	2.C PL.....
18512# AE 9	CLEARWATER ANALYTICS, LLC				03/31/2021.	Direct.....		2,602	2,602	2,602	2,602				0		2,602			0	48	10/31/2025.	2.C PL.....
20602* AA 8	CGP Buyer LLC/Term Loan 7/19.....				03/31/2021.	Direct.....		4,842	4,842	4,737	4,838		4		4		4,842			0	60	08/20/2025.	2.B PL.....
20602* AB 6	Concert Golf Partners Holdco LLC/Delayed.....				03/31/2021.	Direct.....		565	565	565	565				0		565			0	5	08/20/2025.	2.B PL.....
21257@ AC 8	Convey Health Solutions, Inc./Term Loan.....				03/31/2021.	Direct.....		4,034	4,034	4,034	4,034				0		4,034			0	80	09/04/2026.	2.C PL.....
21257@ AE 4	Convey Health Solutions, Inc./2020.....				03/31/2021.	Direct.....		472	472	472	472				0		472			0	20	09/04/2026.	2.C PL.....
21257@ AF 1	CONVEY HEALTH SOLUTIONS, INC.....				03/31/2021.	Direct.....		563	563	563					0		563			0	11	09/04/2026.	2.C PL.....
22526@ AA 5	Creation Holdings Inc./Term Loan 8/19.....				03/31/2021.	Direct.....		2,023	2,023	1,973	2,021		2		2		2,023			0	34	08/15/2025.	2.C PL.....
22526@ AB 3	Creation Holdings Inc./Delayed Draw Term.....				03/31/2021.	Direct.....		379	379	379	379				0		379			0	6	08/15/2025.	2.C PL.....
23361* AA 3	DRB Holdings, LLC/Initial Term Loan 10/1.....				03/31/2021.	Direct.....		9,375	9,375	9,140	9,365		10		10		9,375			0	152	10/06/2023.	3.A PL.....
23361* AB 1	DRB HOLDINGS, LLC - TERM LOAN.....				03/31/2021.	Direct.....		2,030	2,030	2,030	2,030				0		2,030			0	33	10/06/2023.	3.A Z.....
23363# AB 5	DRS Holdings III, Inc./Term Loan 11/19.....				03/31/2021.	Direct.....		1,716	1,716	1,716	1,716				0		1,716			0	29	11/01/2025.	3.C PL.....
24702N BE 9	Term Loan B : Dell Intl.....				02/18/2021.	Direct.....		4,507,769	4,507,769	4,007,750	4,068,741		439,028		439,028		4,507,769			0	11,867	09/19/2025.	2.C FE.....
25403# AN 6	DILIGENT CORPORATION.....				03/31/2021.	Direct.....		7,050	7,050	7,050	7,050				0		7,050			0	131	08/04/2025.	3.C Z.....
26887@ AA 9	EP WEALTH ADVISORS, LLC - TERM LOAN.....				03/31/2021.	Direct.....		1,275	1,275	1,275	1,275				0		1,275			0	20	09/04/2026.	1.F PL.....
26887@ AB 7	EP WEALTH ADVISORS, LLC.....				03/31/2021.	Direct.....		306	306	306	306				0		306			0	10	09/04/2026.	1.F PL.....
28619* AA 2	ELEMICA PARENT, INC. - DELAYED DRAW.....				03/31/2021.	Direct.....		592	592	592	592				0		592			0	10	09/18/2025.	3.B Z.....
28619* AB 0	Elemica Parent, Inc./Term Loan 9/19.....				03/31/2021.	Direct.....		3,060	3,060	2,984	3,057		3		3		3,060			0	54	09/18/2025.	3.B PL.....
28619* AC 8	ELEMICA PARENT, INC. - AMENDMENT NO. 1.....				03/31/2021.	Direct.....		332	332	332	332				0		332			0	6	09/18/2025.	3.B Z.....
29359@ AA 0	ENTACT ENVIRONMENTAL SERVICES,INC.....				03/31/2021.	Direct.....		6,250	6,250	6,250	6,250				0		6,250			0	121	12/15/2025.	1.C Z.....
29427* AA 2	Goldcup 17308 AB/USD Term Loan 10/18.....				03/31/2021.	Direct.....		3,672	3,672	3,589	3,668		3		3		3,672			0	61	10/09/2024.	3.B PL.....
29668# AA 6	ESSENTIAL SERVICES HOLDING CORP.....				03/31/2021.	Direct.....		6,550	6,550	6,550	6,550				0		6,550			0	113	11/16/2026.	3.B PL.....
29668# AB 4	ESSENTIAL SERVICES HOLDING CORP.....				03/31/2021.	Direct.....		1,234	1,234	1,234	931				0		1,234			0	20	11/16/2026.	3.B PL.....
30282# AA 0	FWR Holding Corporation/Initial Term Loa.....				03/26/2021.	Direct.....		5,027	5,027	4,902	5,002		5		5		5,027			0	184	08/21/2023.	3.C PL.....
30282# AB 8	FWR Holding Corporation/Initial Delayed.....				03/26/2021.	Direct.....		666	666	666	664		0		0		666			0	24	08/21/2023.	3.C PL.....
30282# AC 6	FWR Holding Corporation/Delayed Draw Ter.....				03/26/2021.	Direct.....		1,042	1,042	1,042	1,038		0		0		1,042			0	38	08/21/2023.	3.C PL.....
30282# AD 4	FWR Holding Corporation/New Delayed Draw.....				03/26/2021.	Direct.....		619	619	619	617				0		619			0	23	08/21/2023.	3.B.....
30282# AG 7	FWR Holding Corporation/Delayed Draw Ter.....				03/26/2021.	Direct.....		619	619	619	617				0		619			0	23	08/21/2023.	3.C PL.....
30282# AH 5	FWR Holding Corporation/Delayed Draw Ter.....				03/26/2021.	Direct.....		825	825	825	822				0		825			0	30	08/21/2023.	3.C PL.....
30282# AJ 1	FWR Holding Corporation/Second Amendment.....				03/26/2021.	Direct.....		2,174	2,174	2,174	2,165				0		2,174			0	68	08/21/2023.	3.C PL.....
35041@ AA 3	Foundation Risk Partners, Corp./Term Loa.....				03/31/2021.	Direct.....		2,564	2,564	2,500	2,562		3		3		2,564			0	37	11/10/2023.	3.B PL.....
35041@ AB 1	Foundation Risk Partners, Corp./First Am.....				03/31/2021.	Direct.....		1,373	1,373	1,346	1,372		1		1		1,373			0	20	11/10/2023.	3.B PL.....
35041@ AC 9	Foundation Risk Partners, Corp./First Am.....				03/31/2021.	Direct.....		1,905	1,905	1,894	1,905		1		1		1,905			0	27	11/10/2023.	3.B PL.....
35041@ AD 7	Foundation Risk Partners, Corp./Second A.....				03/31/2021.	Direct.....		7,138	7,138	7,039	7,133		5		5		7,138			0	103	11/10/2023.	3.B PL.....
35041@ AG 0	Foundation Risk Partners, Corp./Third Am.....				03/31/2021.	Direct.....		1,329	1,329	1,329	1,329				0		1,329			0	19	11/10/2023.	3.B PL.....
35921# AA 6	Frontline Technologies Intermediate Hold.....				03/31/2021.	Direct.....		12,480	12,480	12,060	12,461		19		19		12,480			0	203	09/18/2023.	3.C PL.....
35921@ AC 4	Frontline Technologies Intermediate Hold.....				03/31/2021.	Direct.....		1,535	1,535	1,535	1,535				0		1,535			0	25	09/18/2023.	3.C Z.....
36147@ AA 4	GB Auto Service, Inc./First Amendment.....				02/01/2021.	Adjustment.....		82	82	82	82				0		82			0		10/19/2024.	4.A PL.....

SCHEDULE D - PART 4

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

QE05.36

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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
36147@ AA 4	GB Auto Service, Inc./First Amendment.....				03/31/2021.	Direct.....		116	116	116	106				0		116			0	2	10/19/2024.	3.C PL.....
36221@ AA 3	GPM Investments, LLC/Term Loan 2/20.....				03/31/2021.	Direct.....		2,482	2,482	2,482	2,482				0		2,482			0	37	03/01/2027.	3.A PL.....
36221@ AB 1	GPM INVESTMENTS, LLC - DELAYED DRAW.....				03/31/2021.	Direct.....		965	965	965	965				0		965			0	14	03/01/2027.	3.A PL.....
36255# AB 8	GSO Facility TL L+200 10/11/2023.....				01/06/2021.	Direct.....		6,666,667	6,666,667	6,650,000	6,666,617		50		50		6,666,667			0		10/11/2023.	5.B GI.....
36255# AB 8	GSO Facility TL L+200 10/11/2023.....				02/19/2021.	Direct.....		(3,012,276)	(3,012,276)	(3,005,273)	(3,822,454)		209		209		(3,012,276)			0	4,566	10/11/2023.	1.D PL.....
39341# AA 0	Green Street Parent, LLC and Green Stree.....				03/31/2021.	Direct.....		15,000	15,000	14,700	14,990		10		10		15,000			0	207	08/27/2026.	3.A PL.....
40348# AA 1	GUTTER BUYER INC.....				03/31/2021.	Direct.....		2,163	2,163	2,130	2,161		2		2		2,163			0	71	03/06/2025.	2.C PL.....
40406# AD 4	HAI Acquisition Corporation/Term Loan 10.....				03/31/2021.	Direct.....		9,375	9,375	9,139	9,366		9		9		9,375			0	157	11/01/2024.	2.C PL.....
404122 BB 8	HCA INC TRANCHE B-13 TERM LOAN.....				03/31/2021.	Direct.....		5,013	5,013	4,411	4,988		25		25		5,013			0	32	03/18/2026.	2.C FE.....
41781@ AA 5	Harvey Tool Company, LLC/Term Loan 10/17.....				03/31/2021.	Direct.....		7,400	7,400	7,252	7,394		6		6		7,400			0		10/14/2024.	3.A PL.....
41781@ AB 3	Harvey Tool Company, LLC/Delayed Term.....				03/31/2021.	Direct.....		1,843	1,843	1,843	1,843				0		1,843			0		10/14/2024.	3.A PL.....
41902@ AA 9	Sigma Electric Manufacturing Corporation.....				03/31/2021.	Direct.....		5,199	5,199	5,095	5,194		5		5		5,199			0	94	10/31/2023.	3.A PL.....
41902@ AB 7	Sigma Electric Manufacturing Corporation.....				03/31/2021.	Direct.....		1,912	1,912	1,893	1,911		1		1		1,912			0	35	10/31/2023.	3.A PL.....
44903L AD 1	Hygiena Borrower LLC/First Amendment Inc.....				03/16/2021.	Direct.....		482,080	482,080	474,304	477,877		4,605		4,605		482,080			0	6,878	02/28/2023.	3.B PL.....
44961* AB 1	Implus Footcare, LLC/Initial Term Loan.....				03/31/2021.	Direct.....		2,204	2,204	2,199	2,204		1		1		2,204			0	48	04/30/2024.	3.B PL.....
45004K AC 0	IRI Holdings, Inc./Term Loan 11/18.....				03/31/2021.	Direct.....		4,688	4,688	4,641	4,686		2		2		4,688			0	51	12/01/2025.	4.C FE.....
45259# AA 7	IMPACT SALES TL L+650 06/27/2023 MD.....				03/31/2021.	Direct.....		44,563	44,563	45,348	44,601		(39)		(39)		44,563			0	932	06/27/2023.	2.B Z.....
45321* AA 5	Implus Footcare, LLC/Spenco Incremental.....				03/31/2021.	Direct.....		343	343	342	343		0		0		343			0	8	04/30/2024.	3.B PL.....
45763F AN 8	Inmar, Inc./Initial Term Loan.....				03/31/2021.	Direct.....		8,990	8,990	8,541	8,968		22		22		8,990			0	112	05/01/2024.	4.C FE.....
46126# AA 6	IntraPac International LLC/U.S. Term.....				03/31/2021.	Direct.....		3,701	3,701	3,618	3,698		3		3		3,701			0	52	01/11/2026.	3.B PL.....
48234K AC 6	Term Loan B : K&N Engineering.....				03/31/2021.	Direct.....		10,309	10,309	8,918	10,217		93		93		10,309			0	148	10/20/2023.	5.B FE.....
48240@ AA 5	K2 Insurance Services, LLC/Term Loan 7/1.....				03/31/2021.	Direct.....		12,083	12,083	11,764	12,068		16		16		12,083			0	181	07/01/2024.	2.C PL.....
48240@ AB 3	K2 Insurance Services, LLC/Delayed Draw.....				03/31/2021.	Direct.....		3,450	3,450	3,450	3,450				0		3,450			0	55	07/01/2024.	2.C PL.....
48773# AA 8	Kellermeyer Bergensons Services, LLC.....				03/31/2021.	Direct.....		900	900	891	900		0		0		900			0	17	11/07/2026.	4.A PL.....
48773# AB 6	Kellermeyer Bergensons Services, LLC.....				03/31/2021.	Direct.....		198	198	198	198				0		198			0	4	11/07/2026.	4.A PL.....
48773# AC 4	KELLERMEYER BERGENSONS SERVICES.....				03/31/2021.	Direct.....		51	51	51	51				0		51			0	2	11/07/2026.	4.A PL.....
48881# AB 5	Kene Acquisition, Inc./Term Loan 8/19.....				03/31/2021.	Direct.....		3,081	3,081	3,003	3,078		3		3		3,081			0	40	08/10/2026.	3.B PL.....
48881# AC 3	Kene Acquisition, Inc./Delayed Draw Term.....				03/31/2021.	Direct.....		513	513	513	513						513			0	7	08/10/2026.	3.B PL.....
50541# AA 5	Laboratories Bidco LLC/Term Loan 9/19.....				03/31/2021.	Direct.....		1,150	1,150	1,150	1,150				0		1,150			0	22	06/25/2024.	3.B PL.....
50541# AB 3	Laboratories Bidco LLC/Second Amendment.....				03/31/2021.	Direct.....		181	181	181	181				0		181			0	3	06/25/2024.	3.B PL.....
50541# AC 1	LABORATORIES BIDCO LLC - THIRD.....				03/31/2021.	Direct.....		1,170	1,170	1,170	1,170				0		1,170			0	23	06/25/2024.	3.B PL.....
55371* AU 9	MRI Software LLC/Term Loan 2/20.....				03/31/2021.	Direct.....		1,717	1,717	1,717	1,717				0		1,717			0	28	02/10/2026.	4.A PL.....
55371* AY 1	MRI SOFTWARE LLC - SECOND AMENMENT.....				03/31/2021.	Direct.....		54	54	54	14				0		54			0	1	02/10/2026.	4.A PL.....
55418# AA 4	Mac Lean-Fogg Company/Term Loan 12/18.....				03/31/2021.	Direct.....		4,199	4,199	4,154	4,198		2		2		4,199			0	59	12/22/2025.	3.B PL.....
55418# AB 2	Mac Lean-Fogg Company/Delayed Draw Term.....				03/31/2021.	Direct.....		293	293	293	293				0		293			0	5	12/22/2025.	3.B PL.....
57810J AC 2	Amynta Agency Borrower Inc./Incremental.....				03/31/2021.	Direct.....		2,366	2,366	2,366	2,366				0		2,366			0	27	02/28/2025.	4.C FE.....
59503# AA 6	Micromeritics Instrument Corp./Term Loan.....				03/31/2021.	Direct.....		987	987	987	987				0		987			0	15	12/18/2025.	2.B PL.....
60367* AA 9	Ministry Brands, LLC/Delayed Draw Term L.....				03/31/2021.	Direct.....		6,069	6,069	6,069	6,065		4		4		6,069			0	102	12/02/2022.	3.C PL.....
60367* AB 7	Ministry Brands, LLC/Incremental Term Lo.....				03/31/2021.	Direct.....		689	689	682	688		0			0	689			0	12	12/02/2022.	3.C PL.....
60367* AD 3	Ministry Brands, LLC/Delayed Draw Term L.....				03/31/2021.	Direct.....		132	132	132	132				0		132			0	2	12/02/2022.	3.C Z.....

SCHEDULE D - PART 4

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

QE05.37

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
60937@ AA 8	MONICA HOLDCO (US), INC. - TERM LOAN.....				03/31/2021.	Direct.....		3,958	3,958	3,958					0		3,958			0	204	01/07/2028.	2.C Z.....
62900* AB 7	NCWS INTERMEDIATE, INC. - CLOSING DATE.....				03/31/2021.	Direct.....		722	722	722	722				0		722			0	14	12/29/2026.	3.A Z.....
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18.....				03/31/2021.	Direct.....		7,228	7,228	7,228	7,201				0		7,228			0	97	02/09/2024.	5.C PL.....
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw.....				03/31/2021.	Direct.....		2,009	2,009	2,009	1,986				0		2,009			0	30	02/09/2024.	5.C PL.....
62931* AA 2	NMC Skincare Intermediate Holdings II.....				03/31/2021.	Direct.....		1,463	1,463	1,429	1,461		1		1		1,463			0	22	10/31/2024.	3.C PL.....
62931* AC 8	NMC Skincare Intermediate Holdings II.....				03/31/2021.	Direct.....		487	487	487	487				0		487			0	7	10/31/2024.	3.C PL.....
62976# AE 6	NSM Insurance Group, LLC/Dollar Term.....				03/31/2021.	Direct.....		10,374	10,374	10,374	10,374				0		10,374			0	182	05/11/2026.	3.A PL.....
64027* AA 3	NELIPAK HOLDINGS US TL L+425 07/02/2026.....				03/31/2021.	Direct.....		3,145	3,145	3,082	3,143		2		2		3,145			0	42	07/02/2026.	3.A PL.....
64027* AB 1	NELIPAK HOLDING INC TL L+425 07/02/2026.....				03/31/2021.	Direct.....		469	469	459	468		0		0		469			0	6	07/02/2026.	3.A PL.....
65716@ AA 4	NORTH AMERICAN SCIENCE ASSOCIATES.....				01/29/2021.	Direct.....		963	963	963	963				0		963			0		09/15/2026.	2.C PL.....
65716@ AB 2	NORTH AMERICAN SCIENCE ASSOCIATES.....				01/28/2021.	Direct.....		140	140	140	140				0		140			0		09/15/2026.	2.C Z.....
67008* AA 9	TERM LOAN - LX191049.....				03/31/2021.	Direct.....		1,408	1,408	1,408	1,408				0		1,408			0	32	12/01/2026.	2.C Z.....
67096@ AA 0	OMH-HealthEdge Holdings, LLC/Term Loan.....				03/31/2021.	Direct.....		859	859	859	859				0		859			0	13	10/24/2025.	2.A PL.....
67096@ AC 6	OMH-HEALTHEDGE HOLDINGS, LLC.....				03/31/2021.	Direct.....		500	500	500					0		500			0	13	10/24/2025.	2.A Z.....
67113@ AB 7	OTG Management, LLC/Fourth Amendment DDT.....				03/31/2021.	Direct.....		242	242	225	241		2		2		242			0	6	08/26/2021.	4.B PL.....
67113H AD 7	OTG Management, LLC/Delayed Draw Term.....				03/31/2021.	Direct.....		2,159	2,159	2,109	2,155		4		4		2,159			0	54	08/26/2021.	3.B PL.....
69323* AA 3	BakeMark Holdings, Inc./Additional Term.....				03/31/2021.	Direct.....		3,321	3,321	3,256	3,318		3		3		3,321			0	53	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	1,501,347		248		248		1,501,596		(97,900)	(97,900)	225	03/01/2026.	5.A FE.....
69398* AD 7	PDI TA Holdings, Inc./First Lien Term.....				03/31/2021.	Direct.....		14,000	14,000	13,984	13,999		1		1		14,000			0	198	10/24/2024.	5.A.....
70451H AF 6	PAYSIMPLE, INC. - ADDITIONAL DD.....				03/31/2021.	Direct.....		2,695	2,695	2,695	1,917				0		2,695			0	64	08/23/2025.	3.B PL.....
70470@ AA 0	POLYMER SOLUTIONS GRP L+625 07/31/22.....				03/31/2021.	Direct.....		17,524	17,524	17,524	17,524		1		1		17,524			0	350	07/31/2022.	3.B PL.....
70476X AJ 4	PetVet Care Centers, LLC/Second 2019.....				02/18/2021.	Direct.....		370,313	370,313	370,313	370,313				0		370,313			0	2,646	02/14/2025.	4.B FE.....
70559@ AA 4	Pegasus Global Enterprise Holdings, LLC.....				03/31/2021.	Direct.....		4,139	4,139	4,032	4,135		4		4		4,139			0	70	05/29/2025.	3.A PL.....
70559@ AB 2	Pegasus Global Enterprise Holdings, LLC.....				03/31/2021.	Direct.....		1,196	1,196	1,196	1,196				0		1,196			0	20	05/29/2025.	3.A PL.....
70559@ AD 8	Pegasus Global Enterprise Holdings, LLC.....				03/31/2021.	Direct.....		1,196	1,196	1,196	1,196				0		1,196			0	22	05/29/2025.	3.A PL.....
70559@ AE 6	PEGASUS GLOBAL ENTERPRISE HOLDINGS.....				03/31/2021.	Direct.....		1,120	1,120	1,120	1,120				0		1,120			0	37	05/29/2025.	3.A PL.....
70559@ AF 3	PEGASUS GLOBAL ENTERPRISE HOLDINGS.....				03/31/2021.	Direct.....		41	41	41	41				0		41			0	3	05/29/2025.	3.A PL.....
71639# AA 4	PetIQ, LLC/Term Loan 01/18.....				03/31/2021.	Direct.....		8,470	8,470	8,258	8,457		13		13		8,470			0	127	07/08/2025.	3.C PL.....
71667* AA 3	Petroleum Service Group LLC/Delayed Draw.....				01/04/2021.	Direct.....		139	139	139	139				0		139			0		07/23/2025.	3.B PL.....
71667* AB 1	Petroleum Service Group LLC/Term Loan 7/.....				01/04/2021.	Direct.....		7,402	7,402	7,238	7,402		0		0		7,402			0		07/23/2025.	3.B PL.....
74140# AA 0	Project Potter Buyer, LLC/Term Loan 4/20.....				03/31/2021.	Direct.....		3,419	3,419	3,419	3,419				0		3,419			0	79	04/23/2027.	3.C PL.....
74140# AB 8	PROJECT POTTER BUYER, LLC - 2020.....				03/31/2021.	Direct.....		751	751	751	751				0		751			0	17	04/23/2027.	3.C PL.....
74140# AC 6	PROJECT POTTER BUYER, LLC.....				03/31/2021.	Direct.....		854	854	854	854				0		854			0	20	04/23/2027.	3.C PL.....
74140# AD 4	PROJECT POTTER BUYER, LLC - DD.....				03/31/2021.	Direct.....		290	290	290	290				0		290			0	7	04/23/2027.	3.C Z.....
74719# AA 1	Pyramid Management Advisors, LLC/Term.....				03/31/2021.	Direct.....		3,735	3,735	3,735	3,705				0		3,735			0	82	07/15/2023.	3.A PL.....
74719# AB 9	Pyramid Management Advisors, LLC/Delayed.....				03/31/2021.	Direct.....		1,385	1,385	1,385	1,374				0		1,385			0	31	07/15/2023.	3.C PL.....
74719# AC 7	Pyramid Management Advisors, LLC/Delayed.....				01/01/2021.	Adjustment.....		(1)	(1)	(1)	(1)				0		(1)			0		07/15/2023.	2.B Z.....
74719# AC 7	Pyramid Management Advisors, LLC/Delayed.....				03/31/2021.	Direct.....		321	321	321	316				0		321			0	7	07/15/2023.	3.C PL.....
74741@ AA 5	Olympia Acquisition, Inc./Term Loan 9/19.....				03/31/2021.	Direct.....		2,712	2,712	2,712	2,712				0		2,712			0	25	09/24/2026.	3.C PL.....
75000# AE 8	RSC Acquisition, Inc./Term Loan 10/19.....				03/31/2021.	Direct.....		1,611	1,611	1,589	1,610		1		1		1,611			0	28	10/30/2026.	3.C PL.....

SCHEDULE D - PART 4

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

QE05.38

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
75046T AB 0	Radius Aerospace, Inc./Term Loan 3/19.....			03/31/2021.	Direct.....		1,603	1,603	1,575	1,602		1		1		1,603			0	27	03/29/2025.	3.B PL.....
75734@ AB 9	Reddy Ice Holdings, Inc./Term Loan 7/19.....			03/31/2021.	Direct.....		11,843	11,843	11,465	11,828		15		15		11,843			0	220	07/01/2025.	3.B PL.....
75734@ AC 7	Reddy Ice Holdings, Inc./Delayed Draw Te.....			03/31/2021.	Direct.....		774	774	774	541				0		774			0	15	07/01/2025.	3.B PL.....
76009W AT 7	RENT-A-CENTER, INC.....			02/17/2021.	Direct.....		3,950,000	3,950,000	3,910,500	3,918,353		31,647		31,647		3,950,000			0	33,669	08/05/2026.	3.C FE.....
76252@ AA 1	Rialto Management Group, LLC/Term Loan 1.....			03/31/2021.	Direct.....		89,628	89,628	88,732	89,602		26		26		89,628			0	668	12/02/2024.	2.B PL.....
78411E AC 2	SCSG EA Acquisition Company, Inc./Initia.....			01/04/2021.	Direct.....		4,688	4,688	4,571	4,688		0		0		4,688			0	49	09/01/2023.	4.C FE.....
78432@ AB 8	SFE Intermediate HoldCo LLC/Incremental.....			03/31/2021.	Direct.....		909	909	891	908		1		1		909			0	14	07/31/2024.	2.B PL.....
78433* AA 1	SG Acquisition, Inc./Term Loan 1/20.....			02/19/2021.	Direct.....		14,450	14,450	14,450	14,450				0		14,450			0	70	01/27/2027.	3.B PL.....
78435# AB 5	SUMMIT COMPANIES DD L+625 09/01/2022.....			02/19/2021.	DIRECT.....		457,454	457,454	457,454	457,319		12		12		457,330		124	124	4,606	09/01/2022.	3.A PL.....
78435# AB 3	SUMMIT COMPANIES 4A TL L+625 09/01/2022.....			02/19/2021.	DIRECT.....		4,975,648	4,975,671	4,975,211	4,970,765		420		420		4,971,185		4,463	4,463	50,102	09/01/2022.	3.A PL.....
78486@ AA 5	SSE BUYER INC.....			03/31/2021.	Direct.....		2,173	2,173	2,173	2,173				0		2,173			0		06/30/2026.	1.G PL.....
78642# AA 4	SAFE HOME SECURITY INC. - TERM LOAN.....			01/04/2021.	Direct.....		1,440	1,440	1,440	1,440				0		1,440			0		08/04/2024.	2.C FE.....
79400@ AA 6	Saldon Holdings, Inc./First Amendment Te.....			03/31/2021.	Direct.....		875	875	866	875		0		0		875			0	15	03/13/2025.	3.B PL.....
79400@ AB 4	Saldon Holdings, Inc./Term Loan 3/19.....			03/31/2021.	Direct.....		5,426	5,426	5,290	5,420		6		6		5,426			0	90	03/13/2025.	3.B PL.....
80511@ AC 6	SAVATREE INC TL L+5.25 06/01/2022 MD.....			03/31/2021.	Direct.....		11,282	11,282	11,282	11,284		(3)		(3)		11,282			0	172	06/01/2022.	2.C PL.....
81389# AB 5	SecurAmerica, LLC/Term Loan 12/18.....			01/19/2021.	Direct.....		765,620	765,620	741,902	751,488		14,131		14,131		765,620			0	19,050	12/21/2023.	2.C PL.....
81389# AB 3	SecurAmerica, LLC/Delayed Draw Term Loan.....			01/19/2021.	Direct.....		288,743	288,743	288,743	288,743				0		288,743			0	7,185	12/21/2023.	2.C PL.....
81389# AC 1	SecurAmerica, LLC/Delayed Draw Term Loan.....			01/19/2021.	Direct.....		52,775	51,740	51,167	51,376		364		364		51,740			0	1,287	12/21/2023.	2.C PL.....
81389# AD 9	SecurAmerica, LLC/Delayed Draw Term Loan.....			01/19/2021.	Direct.....		32,563	32,563	32,563	32,563				0		32,563			0	877	12/21/2023.	2.C PL.....
81389# AE 7	SecurAmerica, LLC/Amendment No. 6 Term L.....			01/19/2021.	Direct.....		87,918	87,918	87,918	87,918				0		87,918			0	611	07/16/2021.	2.C PL.....
81389# AF 4	SECURAMERICA, LLC - TERM LOAN.....			01/19/2021.	Direct.....		283,692	283,692	283,692	283,692				0		283,692			0	7,571	12/21/2023.	2.C Z.....
81389# AG 2	SECURAMERICA, LLC - TRANCHE D.....			01/19/2021.	Direct.....		93,814	91,974	91,974	91,974				0		91,974			0	2,678	12/21/2023.	2.C Z.....
84650# AA 1	SpareFoot, LLC/Incremental Term Loan 2/1.....			03/31/2021.	Direct.....		170	170	168	170		0		0		170			0	2	04/13/2024.	3.B PL.....
84650# AB 9	SpareFoot, LLC/First Lien ESS Incrementa.....			03/31/2021.	Direct.....		576	576	576	576				0		576			0	8	04/13/2024.	3.B PL.....
84650H AC 3	SpareFoot, LLC/Initial Term Loan 04/18.....			03/31/2021.	Direct.....		1,622	1,622	1,597	1,620		1		1		1,622			0	24	04/13/2024.	3.B PL.....
84650H AD 1	SpareFoot, LLC/Incremental Term Loan 8/1.....			03/31/2021.	Direct.....		308	308	304	308		0		0		308			0	5	04/13/2024.	3.B PL.....
84650H AF 6	SpareFoot, LLC/First Lien Bader Incremen.....			03/31/2021.	Direct.....		222	222	219	222		0		0		222			0	3	04/13/2024.	3.B PL.....
84650H AG 4	SpareFoot, LLC/First Lien StorSmart Incr.....			03/31/2021.	Direct.....		445	445	438	444		0		0		445			0	6	04/13/2024.	3.B PL.....
84650H AH 2	SpareFoot, LLC/First Lien SBOA Increment.....			03/31/2021.	Direct.....		230	230	227	230		0		0		230			0	3	04/13/2024.	3.B PL.....
86738* AA 6	Sunk Rock Foundry Partners LP/Term Loan.....			03/31/2021.	Direct.....		3,055	3,055	2,994	3,052		3		3		3,055			0	55	10/31/2023.	3.A PL.....
86803@ AA 4	Sunshine Sub, LLC/Term Loan 5/18.....			01/14/2021.	Direct.....		7,479	7,479	7,329	7,478		1		1		7,479			0		05/27/2024.	3.A PL.....
86803@ AB 2	Sunshine Sub, LLC/Delayed Draw Term Loan.....			03/31/2021.	Direct.....		2,462	2,462	2,462	2,462				0		2,462			0	36	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	50,526				0		50,526			0	857	02/12/2027.	1.C Z.....
87296@ AA 6	TDG Group Holding Company/Term Loan 5/18.....			03/25/2021.	Direct.....		1,176,504	1,176,504	1,150,032	1,161,017		15,487		15,487		1,176,504			0	14,763	05/31/2024.	3.B PL.....
87296@ AB 4	TDG Group Holding Company/Delayed Draw T.....			03/25/2021.	Direct.....		404,568	404,568	400,017	401,735		2,833		2,833		404,568			0	5,077	05/31/2024.	3.B PL.....
87296@ AE 8	TDG Group Holding Company/Delayed Draw T.....			03/25/2021.	Direct.....		680,015	680,015	680,015	680,015				0		680,015			0	9,284	05/31/2024.	3.B PL.....
87296@ AA 4	TPG VIII Elf Purchaser, LLC/U.S. Term Lo.....			03/31/2021.	Direct.....		12,517	12,517	12,142	12,504		13		13		12,517			0	204	05/11/2026.	3.C PL.....
87300* AB 0	THG Acquisition, LLC/Term Loan 12/19.....			03/31/2021.	Direct.....		1,063	1,063	1,063	1,063				0		1,063			0	18	12/02/2026.	5.B.....
87300* AC 8	THG Acquisition, LLC/Delayed Draw Term L.....			03/31/2021.	Direct.....		297	297	297	297				0		297			0	5	12/02/2026.	5.B.....
87300* AD 6	THG ACQUISITION, LLC - TERM LOAN.....			03/31/2021.	Direct.....		875	875	875	875				0		875			0	16	12/02/2026.	3.A Z.....

SCHEDULE D - PART 4

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

QE05.39

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
87300*	AE	4	THG ACQUISITION, LLC - DELAYED TERM LOAN.	..	03/31/2021.	Direct.....		44	44	44	12				0		44			0	2	12/02/2026.	3.A Z.....
87304@	AA	6	SECOND AMENDMENT INCREMENTAL TERM.....	..	03/31/2021.	Direct.....		376	376	376	376				0		376			0		08/30/2026.	3.B Z.....
88084@	AB	8	TerSera Therapeutics LLC/First Amendment.....	..	03/31/2021.	Direct.....		411	411	406	411			0	0		411			0	(0)	03/30/2025.	3.C PL.....
88084@	AD	4	TerSera Therapeutics LLC/First Amendment.....	..	03/31/2021.	Direct.....		411	411	411	411				0		411			0	0	03/30/2025.	3.C PL.....
88084@	AE	2	TerSera Therapeutics LLC/Third Amendment.....	..	03/31/2021.	Direct.....		154	154	149	153			0	0		154			0	0	03/30/2025.	3.C PL.....
88233F	AK	6	VST TL B3 1L USD.....	..	03/31/2021.	Direct.....		27,391	27,391	23,939	27,312			78	78		27,391			0	26	12/31/2025.	2.C FE.....
88732#	AA	4	TIMECLOCK PLUS, LLC - DELAYED DRAW TERM.	..	03/31/2021.	Direct.....		418	418	418	418				0		418			0	7	08/28/2026.	4.C PL.....
88732#	AC	0	TimeClock Plus, LLC/Term Loan 8/19.....	..	03/31/2021.	Direct.....		2,007	2,007	1,967	2,006			1	1		2,007			0	33	08/28/2026.	4.C PL.....
89158*	AC	7	Touchstone Acquisition, Inc./Term Loan 1.....	..	03/31/2021.	Direct.....		3,733	3,733	3,640	3,730			3	3		3,733			0	46	11/17/2025.	3.B PL.....
89158*	AD	5	Touchstone Acquisition, Inc./First Lien.....	..	03/31/2021.	Direct.....		778	778	778	778				0		778			0	9	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	2,167,285			6,347	6,347		2,173,632		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.....		2,894	2,894	2,836	2,892			2	2		2,894			0	40	02/01/2026.	4.A PL.....
91727#	AA	5	Urology Management Associates, LLC/First.....	..	03/31/2021.	Direct.....		1,740	1,740	1,696	1,738			2	2		1,740			0	26	08/31/2024.	2.C PL.....
91830@	AD	5	VLS Recovery Services, LLC/Term Loan 10/.....	..	01/04/2021.	Direct.....		7,301	7,301	7,116	7,301			0	0		7,301			0	135	10/17/2023.	3.A PL.....
91830@	AF	0	VLS Recovery Services, LLC/Delayed Draw.....	..	01/04/2021.	Direct.....		1,196	1,196	1,181	1,196			0	0		1,196			0	22	10/17/2023.	3.A PL.....
91830@	AH	6	VLS Recovery Services, LLC/Second Amendm.....	..	01/04/2021.	Direct.....		1,034	1,034	998	1,034			0	0		1,034			0	19	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		4,610			0	(43,440)	09/18/2025.	3.C Z.....
92215*	AA	6	VARDIMAN BLACK HOLDINGS, LLC - TERM LOAN	..	01/01/2021.	Adjustment.....									0					0	2	09/18/2025.	3.C Z.....
928432	A*	4	Visual Edge Technology, Inc./Term Loan 0.....	..	03/31/2021.	Direct.....		6,771	6,771	6,636	6,744			6	6		6,771			0	140	08/31/2022.	5.A PL.....
928432	A@	2	Visual Edge Technology, Inc./Delayed Dra.....	..	03/31/2021.	Direct.....		7,495	7,495	7,374	7,467			5	5		7,495			0	155	08/31/2022.	5.A PL.....
92974*	AC	7	WSHP FC ACQUISITION 2A TL L+625 03/30/20.....	..	03/31/2021.	Direct.....		3,329	3,329	3,329	3,329				0		3,329			0	60	03/30/2024.	3.B PL.....
92974*	AA	3	WSHP FC Acquisition LLC/Third Amendment.....	..	03/31/2021.	Direct.....		996	996	996	996				0		996			0	18	03/30/2024.	3.B PL.....
92974*	AD	1	WSHP FC ACQUISITION 1A TL L+650 03/30/20.....	..	03/31/2021.	Direct.....		417	417	403	416			1	1		417			0	8	03/30/2024.	3.A PL.....
92974*	AE	9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/.....	..	03/31/2021.	Direct.....		521	521	521	521				0		521			0	9	03/30/2024.	3.A PL.....
92975@	AA	4	TA/WEG Holdings, LLC/Term Loan 9/19.....	..	01/04/2021.	Direct.....		3,741	3,741	3,741	3,741				0		3,741			0		10/02/2025.	3.B PL.....
92975@	AB	2	TA/WEG Holdings, LLC/Initial Delayed Dra.....	..	01/04/2021.	Adjustment.....		(688)	(688)	(688)	(688)				0		(688)			0		10/02/2025.	3.B PL.....
93279#	AA	6	WALNUT PARENT, INC. - INITIAL TERM LOAN.....	..	02/25/2021.	Direct.....		1,231	1,231	1,231	1,231				0		1,231			0	14	11/09/2027.	3.C PL.....
93710@	AA	2	Wash Multifamily Acquisition Inc./2019 I.....	..	03/31/2021.	Direct.....		17,719	17,719	17,453	17,700			20	20		17,719			0	257	05/16/2022.	4.C FE.....
96811*	AA	5	Wildcat BuyerCo, Inc./Term Loan 2/20.....	..	03/31/2021.	Direct.....		615	615	615	615				0		615			0	10	02/27/2026.	2.C PL.....
96811*	AB	3	Wildcat BuyerCo, Inc./Delayed Draw Term.....	..	03/31/2021.	Direct.....		117	117	117	117				0		117			0	2	02/27/2026.	2.C PL.....
98415D	A@	3	XIFIN, Inc./Term Loan 02/20.....	..	03/31/2021.	Direct.....		813	813	813	813				0		813			0	13	02/06/2026.	3.A PL.....
98422B	AB	5	XPERI HOLDING CO 6/1/2025 TL B L+400.....	..	03/31/2021.	Direct.....		75,000	75,000	67,875	74,651			349	349		75,000			0	774	06/01/2025.	3.C FE.....
C3324#	AA	4	Entertainment Partners Canada ULC/Canadi.....	A	03/31/2021.	Direct.....		2,483	2,483	2,408	2,480			3	3		2,483			0	40	05/11/2026.	3.C PL.....
C4800#	AA	5	IntraPac Canada Corporation/Canadian Ter.....	..	03/31/2021.	Direct.....		1,886	1,886	1,843	1,885			1	1		1,886			0	26	01/11/2026.	3.B PL.....
G7349*	AA	6	Radius Aerospace Europe Limited/U.K. Ter.....	D	03/31/2021.	Direct.....		1,017	1,017	1,017	1,017				0		1,017			0	17	03/29/2025.	3.B PL.....
N1603L	AD	9	BRIGBI TL B 1L USD.....	..	03/31/2021.	Direct.....		4,076	4,076	2,377	4,076				0		4,076			0	46	06/30/2024.	5.B FE.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....							35,632,690	43,141,468	35,640,013	35,010,124	0	516,905	0	516,905	0	36,409,918	0	(780,102)	(780,102)	339,028	XXX	XXX
8399997.	Total - Bonds - Part 4.....							1,395,118,608	1,386,675,336	1,342,486,251	1,352,865,751	33,746	7,204,614	0	7,238,361	0	1,366,429,764	0	10,323,576	10,323,576	31,978,363	XXX	XXX
8399999.	Total - Bonds.....							1,395,118,608	1,386,675,336	1,342,486,251	1,352,865,751	33,746	7,204,614	0	7,238,361	0	1,366,429,764	0	10,323,576	10,323,576	31,978,363	XXX	XXX

Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
722470 ZZ 7	PINE BROOK PD CAYMAN /PINE BROOK 7%.....				02/04/2021.	Direct.....	502,452.329	50,149,313	.....	.....50,245,233	50,245,233	.....	.....	.....	.....0	.....	.....50,245,233	.....	.....(95,920)	(95,920)	..1,241,042	XXX	2.B Z.....
90187B 70 5	TWO HARBORS INVESTMENT CORP.....				03/15/2021.	Various.....	397,931.000	9,937.167	.....	.....3,333,421	3,333,421	.....	.....	.....	.....0	.....	.....3,333,421	.....	.....6,603,746	6,603,746	306,912	XXX	5.B Gl.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....							60,086,480	XXX	53,578,654	53,578,654	0	0	0	0	0	53,578,654	0	6,507,827	6,507,827	..1,547,954	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....							60,086,480	XXX	53,578,654	53,578,654	0	0	0	0	0	53,578,654	0	6,507,827	6,507,827	..1,547,954	XXX	XXX
8999999.	Total - Preferred Stocks.....							60,086,480	XXX	53,578,654	53,578,654	0	0	0	0	0	53,578,654	0	6,507,827	6,507,827	..1,547,954	XXX	XXX

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

QE05.40

001743 AE 3	AMMC 18 SUB.....	03/31/2021.	Distribution of Funds.....	.....	.....421,326	XXX	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....421,326	.....	.....	.....0	.....	XXX	XXX
001747 AE 4	AMMC 11 SN.....	03/31/2021.	Distribution of Funds.....	.....	.....126,082	XXX	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....126,082	.....	.....	.....0	.....	XXX	XXX
00175N AC 2	AMMC 15 SN.....	03/31/2021.	Distribution of Funds.....	.....	.....537,346	XXX	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....537,346	.....	.....	.....0	.....	XXX	XXX
00176K AC 7	AMMC 16 SN.....	03/31/2021.	Distribution of Funds.....	.....	.....159,744	XXX	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....159,744	.....	.....	.....0	.....	XXX	XXX
00176N AG 2	AMMC 22 SUB.....	03/31/2021.	Distribution of Funds.....	.....	.....453,309	XXX	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....453,309	.....	.....	.....0	.....	XXX	XXX
00176Q AC 4	AMMC 19 SN.....	03/31/2021.	Distribution of Funds.....	.....	.....218,030	XXX	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....218,030	.....	.....	.....0	.....	XXX	XXX
00177C AC 4	AMMC 20 SN.....	03/31/2021.	Distribution of Funds.....	.....	.....377,804	XXX	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....377,804	.....	.....	.....0	.....	XXX	XXX
00179T AB 7	AMMC 21 SN.....	03/31/2021.	Distribution of Funds.....	.....	.....111,270	XXX	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....111,270	.....	.....	.....0	.....	XXX	XXX
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD.....	03/01/2021.	Stifel, Nicolaus & Co., Inc.....	.....	.....569,251	XXX	68,260.000	.....	.....	.....671,166	576,797	94,369	.....	.....	.....94,369	.....	.....671,166	.....	.....(101,915)	(101,915)	15,017	XXX	XXX
03676C 10 0	ANTERIX ORD.....	01/25/2021.	ISI GROUP INC.....	.....	.....46,213.000	XXX	.....	.....1,884,829	.....	.....924,260	1,737,609	(813,349)	.....	.....	.....(813,349)	.....	.....924,260	.....	.....960,569	960,569	.....	XXX	XXX
037347 10 1	ANWORTH MORTGAGE ASSET REIT ORD.....	03/05/2021.	Various.....	.....	.....371,450.000	XXX	.....	.....1,046,029	.....	.....419,739	1,006,630	(586,891)	.....	.....	.....(586,891)	.....	.....419,739	.....	.....626,290	626,290	18,573	XXX	XXX
03762U 10 5	APOLLO COMM REAL EST FIN REIT ORD.....	03/02/2021.	Various.....	.....	.....120,071.000	XXX	.....	.....1,618,598	.....	.....1,177,897	1,341,193	(163,297)	.....	.....	.....(163,297)	.....	.....1,177,897	.....	.....440,702	440,702	42,025	XXX	XXX
05352A 10 0	AVANTOR ORD.....	02/03/2021.	Strategas Securities LLC.....	.....	.....270.000	XXX	.....	.....8,064	.....	.....7,331	7,601	(270)	.....	.....	.....(270)	.....	.....7,331	.....	.....733	733	.....	XXX	XXX
055622 10 4	BP ADR EACH REPSTNG SIX ORD.....	C 01/15/2021.	ISI GROUP INC.....	.....	.....82,500.000	XXX	.....	.....2,009,953	.....	.....1,440,450	1,692,900	(252,450)	.....	.....	.....(252,450)	.....	.....1,440,450	.....	.....569,503	569,503	.....	XXX	XXX
09062X 10 3	BIOGEN ORD.....	02/08/2021.	GUGGENHEIM.....	.....	.....3,500.000	XXX	.....	.....944,069	.....	.....980,192	857,010	123,182	.....	.....	.....123,182	.....	.....980,192	.....	.....(36,123)	(36,123)	.....	XXX	XXX
126650 10 0	CVS HEALTH ORD.....	01/21/2021.	Strategas Securities LLC.....	.....	.....160,000.000	XXX	.....	.....11,854,474	.....	.....9,721,315	10,928,000	(1,206,685)	.....	.....	.....(1,206,685)	.....	.....9,721,315	.....	.....2,133,159	2,133,159	80,000	XXX	XXX
156504 30 0	CENTURY COMMUNITIES ORD.....	01/25/2021.	KEEFE BRUYETTE & WOODS.....	.....	.....13,557.000	XXX	.....	.....696,835	.....	.....217,454	593,525	(376,071)	.....	.....	.....(376,071)	.....	.....217,454	.....	.....479,380	479,380	.....	XXX	XXX
18885T 30 6	CLIPPER REALTY ORD.....	03/03/2021.	B.RILEY & CO., LLC.....	.....	.....281,649.000	XXX	.....	.....2,432,785	.....	.....2,405,282	1,985,625	419,657	.....	.....	.....419,657	.....	.....2,405,282	.....	.....27,503	27,503	.....	XXX	XXX
226344 20 8	CRESTWOOD EQUITY PARTNERS UNT.....	01/28/2021.	Various.....	.....	.....93,252.000	XXX	.....	.....1,927,745	.....	.....394,456	1,769,923	(1,375,467)	.....	.....	.....(1,375,467)	.....	.....394,456	.....	.....1,533,289	1,533,289	.....	XXX	XXX
23130Q 10 7	CURIOSITYSTREAM CL A ORD.....	01/04/2021.	ISI GROUP INC.....	.....	.....122,500.000	XXX	.....	.....2,014,064	.....	.....1,372,000	1,708,875	(336,875)	.....	.....	.....(336,875)	.....	.....1,372,000	.....	.....642,064	642,064	.....	XXX	XXX
23204G 10 3	CUSTOMERS BANCORP ORD.....	02/04/2021.	Strategas Securities LLC.....	.....	.....333,115.000	XXX	.....	.....7,625,990	.....	.....3,730,888	6,056,031	(2,325,143)	.....	.....	.....(2,325,143)	.....	.....3,730,888	.....	.....3,895,102	3,895,102	663,343	XXX	XXX
236272 10 0	DANIMER SCIENTIFIC CL A ORD.....	02/17/2021.	Various.....	.....	.....175,000.000	XXX	.....	.....7,544,980	.....	.....2,000,000	4,114,250	(2,617,869)	.....	.....	.....(2,617,869)	.....	.....1,496,381	.....	.....6,048,598	6,048,598	.....	XXX	XXX
25470M 10 9	DISH NETWORK CL A ORD.....	02/08/2021.	GUGGENHEIM.....	.....	.....30,000.000	XXX	.....	.....939,456	.....	.....950,700	970,200	(19,500)	.....	.....	.....(19,500)	.....	.....950,700	.....	.....(11,244)	(11,244)	.....	XXX	XXX
29250N 10 5	ENBRIDGE ORD.....	C 02/22/2021.	Strategas Securities LLC.....	.....	.....15,075.000	XXX	.....	.....531,169	.....	.....467,928	482,249	(14,321)	.....	.....	.....(14,321)	.....	.....467,928	.....	.....63,241	63,241	8,447	XXX	XXX
29273V 10 0	ENERGY TRANSFER UNT.....	01/26/2021.	Strategas Securities LLC.....	.....	.....1,661,504.000	XXX	.....	.....11,249,026	.....	.....7,642,918	10,268,095	(2,625,176)	.....	.....	.....(2,625,176)	.....	.....7,642,918	.....	.....3,606,108	3,606,108	.....	XXX	XXX
293639 10 0	ENTERCOM COMMUNICATIONS CL A ORD.....	01/26/2021.	Stifel, Nicolaus & Co., Inc.....	.....	.....635,835.000	XXX	.....	.....2,722,668	.....	.....1,087,278	1,570,512	(483,235)	.....	.....	.....(483,235)	.....	.....1,087,278	.....	.....1,635,391	1,635,391	.....	XXX	XXX
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT.....	01/15/2021.	ISI GROUP INC.....	.....	.....215,000.000	XXX	.....	.....4,903,826	.....	.....5,022,707	4,211,850	810,857	.....	.....	.....810,857	.....	.....5,022,707	.....	.....(118,881)	(118,881)	.....	XXX	XXX
29415C 10 1	EOS ENERGY ENTERPRISES CL A ORD.....	01/01/2021.	EXCHANGE.....	.....	.....2.030	XXX	.....	.....	.....	.....22	38	(16)	.....	.....	.....(16)	.....	.....22	.....	.....(22)	(22)	.....	XXX	XXX
33938J 10 6	FLEXION THERAPEUTICS ORD.....	03/01/2021.	RBC CAPITAL MARKETS.....	.....	.....158,850.000	XXX	.....	.....1,976,505	.....	.....1,953,855	1,833,129	120,726	.....	.....	.....120,726	.....	.....1,953,855	.....	.....22,650	22,650	.....	XXX	XXX
35180X 10 5	FRANCHISE GROUP ORD.....	01/28/2021.	B.RILEY & CO., LLC.....	.....	.....686,114.000	XXX	.....	.....23,999,590	.....	.....16,316,378	20,892,171	(4,575,793)	.....	.....	.....(4,575,793)	.....	.....16,316,378	.....	.....7,683,212	7,683,212	295,584	XXX	XXX
354613 10 1	FRANKLIN RESOURCES ORD.....	01/21/2021.	ISI GROUP INC.....	.....	.....110,850.000	XXX	.....	.....2,938,358	.....	.....2,255,798	2,770,142	(514,344)	.....	.....	.....(514,344)	.....	.....2,255,798	.....	.....682,560	682,560	31,038	XXX	XXX
375558 10 3	GILEAD SCIENCES ORD.....	02/03/2021.	KEEFE BRUYETTE & WOODS.....	.....	.....13,428.000	XXX	.....	.....871,803	.....	.....872,551	782,315	90,236	.....	.....	.....90,236	.....	.....872,551	.....	.....(748)	(748)	.....	XXX	XXX
38741L 10 7	GRANITE POINT MORTGAGE TRUST ORD.....	02/22/2021.	Various.....	.....	.....97,607.000	XXX	.....	.....1,032,578	.....	.....494,867	975,094	(480,226)	.....	.....	.....(480,226)	.....	.....494,867	.....	.....537,711	537,711	43,923	XXX	XXX

SCHEDULE D - PART 4

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

QE05.41

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- Tempor ary Impairmen t Recognize d		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 Admini- strative Symbol							
389375	10 6	GRAY TELEVISION ORD.....		..	02/19/2021.	THE BENCHMARK COMPANY, LLC...		615,298,000		11,313,072		XXX		9,321,906		11,007,681		..(1,685,775)						..(1,685,775)				9,321,906				1,991,166		1,991,166				XXX		XXX							
404139	10 7	HC2 HOLDINGS ORD.....		..	01/25/2021.	ISI GROUP INC.....		307,421,000		1,298,517		XXX		725,514		1,002,192		(276,679)						(276,679)				725,514				573,004		573,004				XXX		XXX							
52472M	10 1	LEGACY HOUSING ORD.....		..	02/25/2021.	B.RILEY & CO., LLC.....		29,240,000		487,759		XXX		350,880		441,816		(90,936)						(90,936)				350,880				136,879		136,879				XXX		XXX							
55272X	10 2	MFA FINANCIAL REIT ORD.....		..	03/04/2021.	GUGGENHEIM.....		25,000,000		99,999		XXX		38,750		97,250		(58,500)						(58,500)				38,750				61,249		61,249		1,875		XXX		XXX							
65336K	10 3	NEXSTAR MEDIA GROUP CL A ORD.....		..	01/27/2021.	Stifel, Nicolaus & Co., Inc.....		161,454,000		18,576,072		XXX		13,103,819		17,629,162		..(4,525,344)						..(4,525,344)				13,103,819				5,472,253		5,472,253				XXX		XXX							
65506L	10 5	NOBLE MIDSTREAM PARTNERS UNT.....		..	03/11/2021.	VE CAPITAL.....		10,000,000		147,242		XXX		35,000		104,200		(69,200)						(69,200)				35,000				112,242		112,242		1,406		XXX		XXX							
682143	10 2	OMEROS ORD.....		..	01/15/2021.	ISI GROUP INC.....		96,171,000		1,752,303		XXX		769,368		1,373,803		(604,435)						(604,435)				769,368				982,935		982,935				XXX		XXX							
68620A	20 3	ORGANOVO HOLDINGS, INC.....		..	02/12/2021.	INSTINET.....		8,000,000		158,166		XXX		41,680		98,400		(56,720)						(56,720)				41,680				116,486		116,486				XXX		XXX							
69343T	10 7	PJT PARTNERS CL A ORD.....		..	02/12/2021.	INSTINET.....		8,690,000		637,658		XXX		201,121		653,923		(452,801)						(452,801)				201,121				436,537		436,537				XXX		XXX							
71742W	10 3	PHENIXFIN ORD.....		..	02/16/2021.	PIPR.....		49,372,000		1,502,745		XXX		573,900		1,397,721		(823,821)						(823,821)				573,900				928,845		928,845				XXX		XXX							
726503	10 5	PLAINS ALL AMERICAN PIPELINE UNT.....		..	02/10/2021.	Various.....		421,500,000		4,306,532		XXX		2,225,520		3,473,160		..(1,247,640)						..(1,247,640)				2,225,520				2,081,012		2,081,012		1,620		XXX		XXX							
73754Y	10 0	POTBELLY ORD.....		..	02/12/2021.	GUGGENHEIM.....		100,000,000		484,739		XXX		228,000		440,000		(212,000)						(212,000)				228,000				256,739		256,739				XXX		XXX							
75574U	10 1	READY CAPITAL ORD.....		..	03/03/2021.	Various.....		330,879,000		4,487,101		XXX		4,189,156		4,119,444		69,713						69,713				4,189,156				297,945		297,945		115,808		XXX		XXX							
780259	10 7	ROYAL DUTCH SHELL ADR REP 2 CL B ORD.....		C	02/16/2021.	GUGGENHEIM.....		102,000,000		3,888,338		XXX		2,470,440		3,428,220		(957,780)						(957,780)				2,470,440				1,417,898		1,417,898				XXX		XXX							
811054	40 2	EW SCRIPPS CL A ORD.....		..	02/08/2021.	THE BENCHMARK COMPANY, LLC.....		27,776,000		442,267		XXX		295,998		424,695		(128,697)						(128,697)				295,998				146,270		146,270				XXX		XXX							
816120	30 7	SELECT INTERIOR CONCEPTS CL A ORD.....		..	02/16/2021.	Stifel, Nicolaus & Co., Inc.....		278,443,000		2,731,527		XXX		576,377		1,990,867		..(1,414,490)						..(1,414,490)				576,377				2,155,150		2,155,150				XXX		XXX							
81617J	30 1	SELECT ENERGY SERVICES CL A ORD.....		..	03/03/2021.	Various.....		1,234,764,000		8,083,690		XXX		4,741,494		5,062,532		(321,039)						(321,039)				4,741,494				3,342,196		3,342,196				XXX		XXX							
85571B	10 5	STARWOOD PROPERTY REIT.....		..	02/16/2021.	KEEFE BRUYETTE & WOODS.....		15,000,000		327,593		XXX		301,350		289,500		11,850						11,850				301,350				26,243		26,243		7,200		XXX		XXX							
87901J	10 5	TEGNA ORD.....		..	02/02/2021.	THE BENCHMARK COMPANY, LLC.....		100,000,000		1,651,733		XXX		1,466,920		1,395,000		71,920						71,920				1,466,920				184,813		184,813		7,000		XXX		XXX							
87969B	10 1	TELOS ORD.....		..	01/20/2021.	B.RILEY & CO., LLC.....		62,500,000		2,491,719		XXX		1,062,500		2,061,250		(998,750)						(998,750)				1,062,500				1,429,219		1,429,219				XXX		XXX							
90187B	40 8	TWO HARBORS INVESTMENT REIT ORD.....		..	02/19/2021.	Stifel, Nicolaus & Co., Inc.....		315,983,000		2,165,921		XXX		1,203,895		2,012,812		(808,916)						(808,916)				1,203,895				962,025		962,025		53,717		XXX		XXX							
90290N	10 9	USA COMPRESSION PARTNERS COM UNT.....		..	03/01/2021.	KEEFE BRUYETTE & WOODS.....		4,150,000		58,363		XXX		23,489		56,440		(32,951)						(32,951)				23,489				34,874		34,874		2,179		XXX		XXX							
92556V	10 6	VIATRIS ORD.....		..	02/08/2021.	GUGGENHEIM.....		100,000,000		1,782,901		XXX		1,585,500		1,874,000		(288,500)						(288,500)				1,585,500				197,401		197,401				XXX		XXX							
98390M	10 3	XPERI HOLDING ORD.....		..	02/24/2021.	Various.....		887,671,000		18,871,213		XXX		12,242,575		18,552,324		..(6,309,749)						..(6,309,749)				12,242,575				6,628,638		6,628,638				XXX		XXX							
D18190	89 8	DEUTSCHE BANK N ORD.....		C	01/15/2021.	ISI GROUP INC.....		37,200,000		432,068		XXX		303,180		405,480		(102,300)						(102,300)				303,180				128,888		128,888				XXX		XXX							
G491BT	10 8	INVESCO ORD.....		..	01/15/2021.	ISI GROUP INC.....		245,000,000		4,845,968		XXX		3,539,977		4,270,350		(730,373)						(730,373)				3,539,977				1,305,991		1,305,991				XXX		XXX							
G9001E	12 8	LIBERTY LATIN AMERICA CL C ORD.....		..	02/08/2021.	BERNSTEIN (SANFORD C)& CO.....		125,000,000		1,424,931		XXX		1,180,000		1,386,250		(206,250)						(206,250)				1,180,000				244,931		244,931				XXX		XXX							
9099999		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						190,197,695				XXX		125,325,741		164,180,237		(39,358,115)		0		0		(39,358,115)		0		127,227,033		0		62,970,662		62,970,662		1,388,755		XXX		XXX							
Common Stocks - Closed-End Funds																																															
486606	10 6	KAYNE ANDERSON ENRGY INF.....		..	02/04/2021.	Various.....		492,096,000		3,207,370		XXX		1,786,308		2,829,552		..(1,043,244)						..(1,043,244)				1,786,308				1,421,061		1,421,061				XXX									
89147L	88 6	TORTOISE ENERGY INFR CORP NAV CF.....		..	02/24/2021.	Stifel, Nicolaus & Co., Inc.....		123,676,000		3,020,990		XXX		1,266,442		2,485,888		..(1,219,445)						..(1,219,445)				1,266,442				1,754,547		1,754,547		38,958		XXX									
89148B	20 0	TORTOISE MIDSTREAM ENERGY CF.....		..	02/25/2021.	CORNERSTONE MACRO.....		9,128,000		232,100		XXX		77,962		187,946		(109,983)						(109,983)				77,962				154,138		154,138		3,012		XXX									
9699999		Total - Common Stocks - Closed-End Funds.....						6,460,460				XXX		3,130,713		5,503,385		(2,372,672)		0		0		(2,372,672)		0		3,130,713		0		3,329,747		3,329,747		41,970		XXX		XXX							
9799997		Total - Common Stocks - Part 4.....						196,658,154				XXX		128,456,454		169,683,622		(41,730,787)		0		0		(41,730,787)		0		130,357,746		0		66,300,409		66,300,409		1,430,725		XXX		XXX							
9799999		Total - Common Stocks.....						196,658,154				XXX		128,456,454		169,683,622		(41,730,787)		0		0		(41,730,787)		0		130,357,746		0		66,300,409		66,300,409		1,430,725		XXX		XXX							
9899999		Total - Preferred and Common Stocks.....						256,744,635				XXX		182,035,107		223,262,276		(41,730,787)		0		0		(41,730,787)		0		183,936,399		0		72,808,235		72,808,235		2,978,679		XXX		XXX							
9999999		Total - Bonds, Preferred and Common Stocks.....						1,651,863,242		1,651,863,242		XXX		1,524,521,358		1,576,128,026		(41,697,041)		7,204,614		0		(34,492,427)		0		1,550,366,164		0		83,131,811		83,131,811		34,957,042		XXX		XXX							

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		04/13/2020.....	04/09/2021.....		...1,610,812	2748.32.....	118,125			456,331		456,331	28,521						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....		05/15/2020.....	05/14/2021.....		...1,423,899	2820.21.....	99,988			399,120		399,120	36,778						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....		06/12/2020.....	06/11/2021.....		...1,295,925	3188.07.....	55,445			199,009		199,009	36,346						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....		07/10/2020.....	07/09/2021.....		...1,484,028	3169.56.....	85,233			268,929		268,929	48,583						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....		08/14/2020.....	08/13/2021.....		...1,440,226	3377.9.....	73,417			180,329		180,329	47,506						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		09/11/2020.....	09/10/2021.....		...1,115,472	3401.46.....	55,130			144,433		144,433	37,871						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....		10/09/2020.....	10/09/2021.....		...1,605,345	3417.96.....	101,014			217,654		217,654	56,119						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....		11/13/2020.....	11/13/2021.....		...1,396,412	3558.12.....	68,139			145,597		145,597	40,578						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....		12/11/2020.....	12/11/2021.....		...2,486,878	3661.18.....	113,063			208,486		208,486	58,294						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....		01/19/2021.....	01/15/2022.....		...1,009,444	3809.74.....		45,467		58,615		58,615	13,148						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....		02/12/2021.....	02/12/2022.....		...1,337,317	3908.85.....			66,934	58,867		58,867	(8,067)						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....		03/12/2021.....	03/12/2022.....		...1,615,797	3898.94.....		84,326		83,022		83,022	(1,304)						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....		10/04/2019.....	04/06/2021.....		...6,128,554	2952.01.....	223,692			422,866		422,866	27,707						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....		10/18/2019.....	04/20/2021.....		...7,344,335	2986.2.....	265,865			502,141		502,141	38,606						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....		11/06/2019.....	05/06/2021.....		...10,694,734	3076.78.....	397,844			749,763		749,763	68,468						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....		11/20/2019.....	05/20/2021.....		...8,903,111	3108.46.....	333,867			622,259		622,259	58,371						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....		12/06/2019.....	06/06/2021.....		...10,334,559	3145.91.....	389,613			717,709		717,709	92,240						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....		12/20/2019.....	06/20/2021.....		...8,381,419	3221.22.....	310,113			554,561		554,561	76,222						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....		01/06/2020.....	07/06/2021.....		...6,380,271	3246.28.....	230,335			407,282		407,282	55,710						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....		01/17/2020.....	07/20/2021.....		...4,668,614	3329.62.....	171,241			299,048		299,048	43,820						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....		02/06/2020.....	08/06/2021.....		...10,646,465	3345.78.....	398,604			711,310		711,310	103,717						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....		02/20/2020.....	08/20/2021.....		...9,734,278	3373.23.....	359,195			626,035		626,035	91,319						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....		03/06/2020.....	09/03/2021.....		...7,814,527	2972.37.....	288,356			525,820		525,820	50,410						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		03/20/2020.....	09/20/2021.....		...7,738,049	2304.92.....	306,427			566,900		566,900	33,610						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		04/06/2020.....	04/06/2021.....		...80,974,006	2663.68.....	2,000,058			3,441,360		3,441,360	670						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....		04/06/2020.....	04/06/2021.....		...31,315,791	2663.68.....	532,368			4,044,143		4,044,143	...1,346,563						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....		04/06/2020.....	04/06/2021.....		...50,567,561	970.04.....	2,037,873			7,394,709		7,394,709	...1,900,058						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....		04/06/2020.....	04/06/2021.....		...8,975,340	486.31.....	287,211			600,421		600,421	162,598						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....		04/06/2020.....	04/06/2021.....		...28,551,021	156.88.....	636,689			605,010		605,010	(759,575)						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....		04/06/2020.....	04/06/2021.....		...21,450,126	69.06.....	673,534			1,351,344		1,351,344	126,625						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		04/06/2020.....	04/06/2021.....		...147,213	53.6.....	4,137			5,962		5,962	209						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....		04/06/2020.....	10/06/2021.....		...7,344,308	2663.68.....	280,553			494,282		494,282	20,216						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		04/06/2020.....	04/06/2021.....		...80,416,756	2663.68.....	1,496,649			2,693,933		2,693,933	87,499						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		04/06/2020.....	04/06/2021.....		...95,626,112	2663.68.....	1,980,753			3,585,942		3,585,942	117,652						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		04/06/2020.....	04/06/2021.....		...60,465,536	2663.68.....	1,330,996			2,418,596		2,418,596	79,856						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		04/06/2020.....	04/06/2021.....		...72,185,728	2663.68.....	1,646,709			2,995,677		2,995,677	99,288						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		04/06/2020.....	04/06/2021.....		...87,783,691	2663.68.....	2,090,194			3,818,551		3,818,551	127,207						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...		04/06/2020.....	04/06/2021.....		...87,043,627	2663.68.....	2,177,142			4,003,965		4,003,965	134,238						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		04/06/2020.....	04/06/2021.....		...76,858,726	2663.68.....	2,021,385			3,727,610		3,727,610	125,775						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		04/06/2020.....	04/06/2021.....		...58,249,622	2663.68.....	1,619,340			2,999,824		2,999,824	102,003						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....		04/06/2020.....	04/06/2021.....		...44,336,414	2663.68.....	1,330,092			2,482,813		2,482,813	85,410						0002.....

QE06

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/06/2020.....	04/06/2021.....	.....	.58,089,657	2663.68.....	1,824,015	.....	.....	.....3,427,254	.....	.....3,427,254	118,821	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/06/2020.....	04/06/2021.....	.....	.93,702,460	2663.68.....	3,101,552	.....	.....	.....5,856,343	.....	.....5,856,343	204,899	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/20/2020.....	04/20/2021.....	.....	.58,495,629	2823.16.....	1,362,948	.....	.....	.....2,427,485	.....	.....2,427,485	487	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	04/20/2020.....	04/20/2021.....	.....	.24,453,172	2823.16.....	364,352	.....	.....	.....3,658,082	.....	.....3,658,082	1,312,992	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	04/20/2020.....	04/20/2021.....	.....	.39,843,749	976.79.....	1,593,750	.....	.....	.....5,500,755	.....	.....5,500,755	1,460,426	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	04/20/2020.....	04/20/2021.....	.....	.6,274,755	488.21.....	197,655	.....	.....	.....394,985	.....	.....394,985	108,941	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	04/20/2020.....	04/20/2021.....	.....	.23,083,172	159.7.....	526,296	.....	.....	.....293,115	.....	.....293,115	(726,999)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	04/20/2020.....	04/20/2021.....	.....	.15,725,062	73.33.....	495,339	.....	.....	.....994,971	.....	.....994,971	164,448	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/20/2020.....	04/20/2021.....	.....	.153,889	54.91.....	4,309	.....	.....	.....5,461	.....	.....5,461	256	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	04/20/2020.....	10/20/2021.....	.....	.7,543,111	2823.16.....	303,308	.....	.....	.....538,268	.....	.....538,268	42,771	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	04/20/2020.....	04/20/2021.....	.....	.48,964,401	2823.16.....	573,459	.....	.....	.....1,002,969	.....	.....1,002,969	49,050	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	04/20/2020.....	04/20/2021.....	.....	.45,959,888	2823.16.....	869,073	.....	.....	.....1,561,304	.....	.....1,561,304	78,899	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	04/20/2020.....	04/20/2021.....	.....	.64,351,602	2823.16.....	1,339,253	.....	.....	.....2,411,093	.....	.....2,411,093	122,897	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	04/20/2020.....	04/20/2021.....	.....	.45,452,876	2823.16.....	1,009,537	.....	.....	.....1,816,519	.....	.....1,816,519	93,165	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	04/20/2020.....	04/20/2021.....	.....	.50,058,175	2823.16.....	1,150,837	.....	.....	.....2,075,577	.....	.....2,075,577	106,849	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	04/20/2020.....	04/20/2021.....	.....	.59,568,676	2823.16.....	1,430,246	.....	.....	.....2,588,922	.....	.....2,588,922	133,940	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/20/2020.....	04/20/2021.....	.....	.68,997,422	2823.16.....	1,752,534	.....	.....	.....3,171,010	.....	.....3,171,010	165,083	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/20/2020.....	04/20/2021.....	.....	.62,894,427	2823.16.....	1,672,992	.....	.....	.....3,047,584	.....	.....3,047,584	159,656	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/20/2020.....	04/20/2021.....	.....	.53,546,878	2823.16.....	1,520,731	.....	.....	.....2,781,840	.....	.....2,781,840	147,026	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/20/2020.....	04/20/2021.....	.....	.70,524,463	2823.16.....	2,186,258	.....	.....	.....4,016,046	.....	.....4,016,046	214,969	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	04/20/2020.....	04/20/2021.....	.....	.68,967,557	2823.16.....	2,331,103	.....	.....	.....4,306,225	.....	.....4,306,225	233,774	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/06/2020.....	05/06/2021.....	.....	.72,383,159	2848.42.....	1,534,523	.....	.....	.....2,750,389	.....	.....2,750,389	573	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	.30,105,542	2848.42.....	406,425	.....	.....	.....2,532,140	.....	.....2,532,140	917,395	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	05/06/2020.....	05/06/2021.....	.....	.46,066,031	978.39.....	1,824,215	.....	.....	.....6,260,672	.....	.....6,260,672	1,656,127	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	05/06/2020.....	05/06/2021.....	.....	.8,240,168	487.17.....	248,853	.....	.....	.....539,343	.....	.....539,343	141,735	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	05/06/2020.....	05/06/2021.....	.....	.27,584,985	158.95.....	573,768	.....	.....	.....456,428	.....	.....456,428	(705,190)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	05/06/2020.....	05/06/2021.....	.....	.16,775,244	72.38.....	528,420	.....	.....	.....1,025,952	.....	.....1,025,952	153,666	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/06/2020.....	05/06/2021.....	.....	.209,848	55.06.....	5,414	.....	.....	.....8,886	.....	.....8,886	470	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/06/2020.....	11/05/2021.....	.....	.9,813,324	2848.42.....	266,922	.....	.....	.....460,344	.....	.....460,344	36,164	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/06/2020.....	05/06/2021.....	.....	.61,995,495	2848.42.....	725,949	.....	.....	.....1,232,538	.....	.....1,232,538	65,841	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	100,665,609	2848.42.....	1,731,448	.....	.....	.....3,001,524	.....	.....3,001,524	163,866	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/06/2020.....	05/06/2021.....	.....	.66,368,186	2848.42.....	1,288,354	.....	.....	.....2,242,586	.....	.....2,242,586	123,516	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/06/2020.....	05/06/2021.....	.....	.58,852,922	2848.42.....	1,230,026	.....	.....	.....2,164,002	.....	.....2,164,002	119,983	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	.57,569,393	2848.42.....	1,347,124	.....	.....	.....2,374,070	.....	.....2,374,070	132,958	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	.67,172,079	2848.42.....	1,652,433	.....	.....	.....2,936,810	.....	.....2,936,810	165,400	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/06/2020.....	05/06/2021.....	.....	.73,345,009	2848.42.....	1,915,088	.....	.....	.....3,388,741	.....	.....3,388,741	191,932	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	.61,669,300	2848.42.....	1,695,906	.....	.....	.....3,032,950	.....	.....3,032,950	172,953	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	.62,171,990	2848.42.....	1,802,988	.....	.....	.....3,242,806	.....	.....3,242,806	186,189	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2020.....	05/06/2021.....	.....	.71,594,944	2848.42.....	2,255,241	.....	.....	.....4,054,032	.....	.....4,054,032	235,508	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	05/06/2020.....	05/06/2021.....	.....	.84,473,948	2848.42.....	2,901,680	.....	.....	.....5,286,187	.....	.....5,286,187	312,482	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/20/2020.....	05/20/2021.....	.....	.65,215,808	2971.61.....	1,421,705	.....	.....	.....2,543,197	.....	.....2,543,197	1,364	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	05/20/2020.....	05/20/2021.....	.....	.25,675,205	2971.61.....	364,588	.....	.....	.....2,839,433	.....	.....2,839,433	1,140,152	.....	.....	.....	.....	.....	0002.....

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/20/2020.....	05/20/2021.....	.....	.40,026,500	987.23.....	1,609,065	.....	.....	.....5,023,206	.....	.....5,023,206	1,372,911	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	05/20/2020.....	05/20/2021.....	.....	..7,186,678	488.95.....	214,882	.....	.....	.....444,170	.....	.....444,170	117,384	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	05/20/2020.....	05/20/2021.....	.....	..22,458,154	164.65.....	473,868	.....	.....	.....171,567	.....	.....171,567	(668,009)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/20/2020.....	05/20/2021.....	.....	..16,078,754	72.86.....	524,168	.....	.....	.....1,025,794	.....	.....1,025,794	162,961	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/20/2020.....	05/20/2021.....	.....	.....264,778	57.78.....	8,367	.....	.....	.....12,031	.....	.....12,031	850	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/20/2020.....	11/19/2021.....	.....	..7,131,864	2971.61.....	201,898	.....	.....	.....334,841	.....	.....334,841	29,623	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/20/2020.....	05/20/2021.....	.....	..63,889,615	2971.61.....	754,740	.....	.....	.....1,260,254	.....	.....1,260,254	82,369	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/20/2020.....	05/20/2021.....	.....	..73,691,019	2971.61.....	1,290,610	.....	.....	.....2,179,730	.....	.....2,179,730	146,927	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	05/20/2020.....	05/20/2021.....	.....	..57,053,637	2971.61.....	1,123,957	.....	.....	.....1,912,383	.....	.....1,912,383	130,370	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/20/2020.....	05/20/2021.....	.....	..64,186,776	2971.61.....	1,368,018	.....	.....	.....2,341,091	.....	.....2,341,091	160,922	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/20/2020.....	05/20/2021.....	.....	..44,488,623	2971.61.....	1,054,935	.....	.....	.....1,819,719	.....	.....1,819,719	126,622	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/20/2020.....	05/20/2021.....	.....	..55,359,287	2971.61.....	1,389,518	.....	.....	.....2,400,570	.....	.....2,400,570	168,166	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/20/2020.....	05/20/2021.....	.....	..68,129,632	2971.61.....	1,798,622	.....	.....	.....3,121,934	.....	.....3,121,934	220,166	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/20/2020.....	05/20/2021.....	.....	..60,229,439	2971.61.....	1,686,424	.....	.....	.....2,937,677	.....	.....2,937,677	208,835	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/20/2020.....	05/20/2021.....	.....	..55,026,858	2971.61.....	1,623,292	.....	.....	.....2,846,287	.....	.....2,846,287	203,959	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/20/2020.....	05/20/2021.....	.....	..59,633,867	2971.61.....	1,932,137	.....	.....	.....3,407,064	.....	.....3,407,064	247,735	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/20/2020.....	05/20/2021.....	.....	..50,849,520	2971.61.....	1,723,799	.....	.....	.....3,055,119	.....	.....3,055,119	223,922	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/20/2020.....	05/20/2021.....	.....	..40,786,230	2971.61.....	1,476,462	.....	.....	.....2,630,832	.....	.....2,630,832	195,148	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/05/2020.....	06/06/2021.....	.....	..64,670,759	3193.93.....	1,377,487	.....	.....	.....2,521,849	.....	.....2,521,849	53,899	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	06/05/2020.....	06/06/2021.....	.....	..23,101,852	3193.93.....	360,389	.....	.....	.....701,840	.....	.....701,840	(25,719)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/05/2020.....	06/06/2021.....	.....	..46,349,788	1009.02.....	1,830,817	.....	.....	.....4,689,100	.....	.....4,689,100	1,378,913	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	06/05/2020.....	06/06/2021.....	.....	..7,795,578	493.99.....	233,867	.....	.....	.....401,387	.....	.....401,387	109,803	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	06/05/2020.....	06/06/2021.....	.....	..26,941,364	158.01.....	549,603	.....	.....	.....576,374	.....	.....576,374	(538,741)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/05/2020.....	06/06/2021.....	.....	..18,029,482	84.59.....	557,111	.....	.....	.....898,645	.....	.....898,645	380,842	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/05/2020.....	06/06/2021.....	.....	.....370,412	63.82.....	8,964	.....	.....	.....15,047	.....	.....15,047	2,160	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/05/2020.....	12/06/2021.....	.....	..9,581,790	3193.93.....	268,393	.....	.....	.....429,296	.....	.....429,296	50,001	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/05/2020.....	06/06/2021.....	.....	..64,197,993	3193.93.....	758,256	.....	.....	.....1,243,338	.....	.....1,243,338	150,281	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/05/2020.....	06/06/2021.....	.....	..52,792,616	3193.93.....	913,960	.....	.....	.....1,531,181	.....	.....1,531,181	190,229	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/05/2020.....	06/06/2021.....	.....	..49,035,245	3193.93.....	912,625	.....	.....	.....1,540,065	.....	.....1,540,065	192,655	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/05/2020.....	06/06/2021.....	.....	..72,821,604	3193.93.....	1,435,355	.....	.....	.....2,427,036	.....	.....2,427,036	305,292	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/05/2020.....	06/06/2021.....	.....	..61,323,456	3193.93.....	1,288,400	.....	.....	.....2,190,958	.....	.....2,190,958	277,506	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/05/2020.....	06/06/2021.....	.....	..61,507,852	3193.93.....	1,439,981	.....	.....	.....2,462,810	.....	.....2,462,810	315,848	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/05/2020.....	06/06/2021.....	.....	..69,909,308	3193.93.....	1,727,506	.....	.....	.....2,966,458	.....	.....2,966,458	383,084	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/05/2020.....	06/06/2021.....	.....	..57,490,740	3193.93.....	1,489,575	.....	.....	.....2,576,889	.....	.....2,576,889	335,091	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/05/2020.....	06/06/2021.....	.....	..88,791,254	3193.93.....	2,460,416	.....	.....	.....4,276,518	.....	.....4,276,518	561,538	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/05/2020.....	06/06/2021.....	.....	..53,977,417	3193.93.....	1,538,985	.....	.....	.....2,676,952	.....	.....2,676,952	352,972	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/05/2020.....	06/06/2021.....	.....	..47,908,950	3193.93.....	1,437,813	.....	.....	.....2,512,883	.....	.....2,512,883	334,116	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/05/2020.....	06/06/2021.....	.....	..86,236,110	3193.93.....	2,829,443	.....	.....	.....5,014,875	.....	.....5,014,875	675,913	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/05/2020.....	06/06/2021.....	.....	..46,311,985	3193.93.....	1,630,731	.....	.....	.....2,912,574	.....	.....2,912,574	395,425	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/19/2020.....	06/20/2021.....	.....	..63,242,419	3097.74.....	1,403,982	.....	.....	.....2,497,704	.....	.....2,497,704	25,400	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/19/2020.....	06/20/2021.....	.....	..23,830,709	3097.74.....	321,715	.....	.....	.....2,245,299	.....	.....2,245,299	936,330	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/19/2020.....	06/20/2021.....	.....	..40,381,613	997.22.....	1,607,188	.....	.....	.....4,601,165	.....	.....4,601,165	1,265,103	.....	.....	.....	.....	.....	0002.....

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	06/19/2020....	06/20/2021....	.....	..6,352,197	490.61.....	189,931	.....	.....	.....374,199	.....	.....374,199	95,690	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	06/19/2020....	06/20/2021....	.....	..22,760,334	164.03.....	263,543	.....	.....	.....263,543	.....	.....263,543	(538,914)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	06/19/2020....	06/20/2021....	.....	..18,853,239	79.75.....	603,304	.....	.....	.....1,081,073	.....	.....1,081,073	325,119	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/19/2020....	06/20/2021....	.....	..632,711	61.04.....	16,450	.....	.....	.....28,375	.....	.....28,375	3,077	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/19/2020....	12/20/2021....	.....	..9,912,768	3097.74.....	278,637	.....	.....	.....451,442	.....	.....451,442	46,660	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/19/2020....	06/20/2021....	.....	..53,281,128	3097.74.....	634,580	.....	.....	.....1,032,047	.....	.....1,032,047	105,418	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/19/2020....	06/20/2021....	.....	..56,808,681	3097.74.....	994,770	.....	.....	.....1,648,276	.....	.....1,648,276	172,536	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/19/2020....	06/20/2021....	.....	..57,308,190	3097.74.....	1,146,892	.....	.....	.....1,910,822	.....	.....1,910,822	202,143	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/19/2020....	06/20/2021....	.....	..79,798,474	3097.74.....	1,724,497	.....	.....	.....2,890,716	.....	.....2,890,716	308,009	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/19/2020....	06/20/2021....	.....	..66,196,989	3097.74.....	1,536,552	.....	.....	.....2,588,619	.....	.....2,588,619	277,834	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/19/2020....	06/20/2021....	.....	..49,563,840	3097.74.....	1,234,627	.....	.....	.....2,080,766	.....	.....2,080,766	224,973	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/19/2020....	06/20/2021....	.....	..66,601,410	3097.74.....	1,765,670	.....	.....	.....2,987,434	.....	.....2,987,434	325,402	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/19/2020....	06/20/2021....	.....	..63,503,670	3097.74.....	1,804,291	.....	.....	.....3,061,163	.....	.....3,061,163	336,348	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/19/2020....	06/20/2021....	.....	..46,775,874	3097.74.....	1,389,716	.....	.....	.....2,366,587	.....	.....2,366,587	261,662	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/19/2020....	06/20/2021....	.....	..54,210,450	3097.74.....	1,751,648	.....	.....	.....3,001,467	.....	.....3,001,467	336,063	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/19/2020....	06/20/2021....	.....	..91,387,213	3097.74.....	3,207,691	.....	.....	.....5,538,651	.....	.....5,538,651	628,857	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/06/2020....	07/06/2021....	.....	..68,318,921	3179.72.....	1,516,680	.....	.....	.....2,698,117	.....	.....2,698,117	84,165	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	07/06/2020....	07/06/2021....	.....	..20,927,536	3179.72.....	336,933	.....	.....	.....1,597,362	.....	.....1,597,362	561,678	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/06/2020....	07/06/2021....	.....	..40,322,529	1005.73.....	1,624,998	.....	.....	.....4,222,926	.....	.....4,222,926	1,172,041	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	07/06/2020....	07/06/2021....	.....	..8,276,555	492.09.....	246,641	.....	.....	.....465,616	.....	.....465,616	117,781	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	07/06/2020....	07/06/2021....	.....	..26,924,883	167.98.....	557,347	.....	.....	.....224,459	.....	.....224,459	(627,878)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	07/06/2020....	07/06/2021....	.....	..20,582,640	80.34.....	607,231	.....	.....	.....1,098,660	.....	.....1,098,660	332,380	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/06/2020....	07/06/2021....	.....	..725,789	62.78.....	19,596	.....	.....	.....32,489	.....	.....32,489	4,030	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020....	01/06/2022....	.....	..6,359,440	3179.72.....	201,028	.....	.....	.....320,293	.....	.....320,293	35,764	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/06/2020....	07/06/2021....	.....	..64,925,412	3179.72.....	779,754	.....	.....	.....1,235,341	.....	.....1,235,341	140,391	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020....	07/06/2021....	.....	..53,814,518	3179.72.....	947,831	.....	.....	.....1,533,084	.....	.....1,533,084	178,620	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020....	07/06/2021....	.....	..63,513,808	3179.72.....	1,277,463	.....	.....	.....2,079,017	.....	.....2,079,017	244,969	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020....	07/06/2021....	.....	..56,812,961	3179.72.....	1,233,453	.....	.....	.....2,020,198	.....	.....2,020,198	239,836	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020....	07/06/2021....	.....	..76,122,859	3179.72.....	1,736,476	.....	.....	.....2,850,062	.....	.....2,850,062	340,060	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020....	07/06/2021....	.....	..74,457,820	3179.72.....	1,802,698	.....	.....	.....2,962,664	.....	.....2,962,664	355,725	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020....	07/06/2021....	.....	..51,829,436	3179.72.....	1,322,324	.....	.....	.....2,183,919	.....	.....2,183,919	263,878	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	07/06/2020....	07/06/2021....	.....	..47,893,957	3179.72.....	1,259,611	.....	.....	.....2,085,466	.....	.....2,085,466	252,937	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020....	07/06/2021....	.....	..46,741,884	3179.72.....	1,281,313	.....	.....	.....2,122,900	.....	.....2,122,900	258,780	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020....	07/06/2021....	.....	..50,557,548	3179.72.....	1,421,208	.....	.....	.....2,367,200	.....	.....2,367,200	289,656	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/06/2020....	07/06/2021....	.....	..55,302,406	3179.72.....	1,697,784	.....	.....	.....2,847,824	.....	.....2,847,824	352,904	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020....	07/06/2021....	.....	..52,147,408	3179.72.....	1,768,480	.....	.....	.....3,001,231	.....	.....3,001,231	378,102	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020....	07/06/2021....	.....	..59,778,736	3179.72.....	2,146,851	.....	.....	.....3,662,622	.....	.....3,662,622	464,686	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	07/20/2020....	07/20/2021....	.....	..59,434,749	3251.84.....	1,283,791	.....	.....	.....2,317,460	.....	.....2,317,460	168,965	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	07/20/2020....	07/20/2021....	.....	..18,504,367	3251.84.....	294,219	.....	.....	.....1,479,421	.....	.....1,479,421	649,668	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	07/20/2020....	07/20/2021....	.....	..31,529,855	1014.76.....	1,280,112	.....	.....	.....3,010,875	.....	.....3,010,875	842,693	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	07/20/2020....	07/20/2021....	.....	..5,770,110	493.52.....	171,372	.....	.....	.....310,382	.....	.....310,382	77,800	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	07/20/2020....	07/20/2021....	.....	..24,210,703	170.94.....	496,309	.....	.....	.....153,437	.....	.....153,437	(515,325)	.....	.....	.....	.....	.....	0002.....

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE064

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	07/20/2020.....	07/20/2021.....	.....	.15,196,928	78.12.....	442,232	.....	.....	.....810,606	.....	.....810,606	211,257	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	07/20/2020.....	07/20/2021.....	.....	.....730,893	63.82.....	18,857	.....	.....	.....30,124	.....	.....30,124	4,039	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/20/2020.....	01/20/2022.....	.....	.....4,227,392	3251.84.....	135,322	.....	.....	.....211,634	.....	.....211,634	23,298	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/20/2020.....	07/20/2021.....	.....	.61,784,960	3251.84.....	735,949	.....	.....	.....1,156,609	.....	.....1,156,609	144,535	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/20/2020.....	07/20/2021.....	.....	.53,498,964	3251.84.....	936,840	.....	.....	.....1,498,712	.....	.....1,498,712	191,979	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020.....	07/20/2021.....	.....	.67,854,353	3251.84.....	1,357,087	.....	.....	.....2,183,572	.....	.....2,183,572	282,854	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/20/2020.....	07/20/2021.....	.....	.58,731,554	3251.84.....	1,269,223	.....	.....	.....2,052,792	.....	.....2,052,792	267,908	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020.....	07/20/2021.....	.....	.69,867,402	3251.84.....	1,599,964	.....	.....	.....2,603,145	.....	.....2,603,145	341,435	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020.....	07/20/2021.....	.....	.71,257,113	3251.84.....	1,703,045	.....	.....	.....2,786,219	.....	.....2,786,219	365,343	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020.....	07/20/2021.....	.....	.65,053,384	3251.84.....	1,645,851	.....	.....	.....2,693,277	.....	.....2,693,277	353,252	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	07/20/2020.....	07/20/2021.....	.....	.49,505,337	3251.84.....	1,301,990	.....	.....	.....2,140,541	.....	.....2,140,541	280,940	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020.....	07/20/2021.....	.....	.55,120,902	3251.84.....	1,504,801	.....	.....	.....2,484,511	.....	.....2,484,511	326,412	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020.....	07/20/2021.....	.....	.44,613,144	3251.84.....	1,418,698	.....	.....	.....2,378,010	.....	.....2,378,010	314,882	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020.....	07/20/2021.....	.....	.62,870,502	3251.84.....	2,175,319	.....	.....	.....3,694,307	.....	.....3,694,307	492,865	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	08/06/2020.....	08/06/2021.....	.....	.78,970,394	3349.16.....	1,679,700	.....	.....	.....3,035,884	.....	.....3,035,884	418,923	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	08/06/2020.....	08/06/2021.....	.....	.23,044,424	3349.16.....	359,493	.....	.....	.....1,339,455	.....	.....1,339,455	492,574	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	08/06/2020.....	08/06/2021.....	.....	.37,737,179	1027.86.....	1,513,261	.....	.....	.....3,135,041	.....	.....3,135,041	885,219	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	08/06/2020.....	08/06/2021.....	.....	.7,589,554	496.79.....	223,892	.....	.....	.....364,643	.....	.....364,643	91,369	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	08/06/2020.....	08/06/2021.....	.....	.30,402,510	193.89.....	577,646	.....	.....	.....31,675	.....	.....31,675	(250,903)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	08/06/2020.....	08/06/2021.....	.....	.19,868,717	81.71.....	600,049	.....	.....	.....1,013,546	.....	.....1,013,546	326,880	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/06/2020.....	08/06/2021.....	.....	.677,693	63.89.....	17,620	.....	.....	.....27,983	.....	.....27,983	3,713	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/06/2020.....	02/04/2022.....	.....	.....9,377,648	3349.16.....	303,000	.....	.....	.....461,834	.....	.....461,834	48,637	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/06/2020.....	08/06/2021.....	.....	.96,790,724	3349.16.....	1,152,651	.....	.....	.....1,770,726	.....	.....1,770,726	236,029	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/06/2020.....	08/06/2021.....	.....	.58,016,971	3349.16.....	1,015,883	.....	.....	.....1,587,001	.....	.....1,587,001	212,739	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/06/2020.....	08/06/2021.....	.....	.93,922,184	3349.16.....	1,870,056	.....	.....	.....2,950,079	.....	.....2,950,079	397,899	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/06/2020.....	08/06/2021.....	.....	.45,320,695	3349.16.....	947,563	.....	.....	.....1,505,007	.....	.....1,505,007	203,629	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/06/2020.....	08/06/2021.....	.....	108,132,119	3349.16.....	2,323,759	.....	.....	.....3,687,949	.....	.....3,687,949	499,804	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/06/2020.....	08/06/2021.....	.....	.79,249,368	3349.16.....	1,807,673	.....	.....	.....2,880,546	.....	.....2,880,546	392,065	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/06/2020.....	08/06/2021.....	.....	.49,232,652	3349.16.....	1,162,389	.....	.....	.....1,855,621	.....	.....1,855,621	253,248	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	08/06/2020.....	08/06/2021.....	.....	.73,564,986	3349.16.....	1,846,481	.....	.....	.....2,969,955	.....	.....2,969,955	407,613	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	08/06/2020.....	08/06/2021.....	.....	.60,564,791	3349.16.....	1,603,756	.....	.....	.....2,580,111	.....	.....2,580,111	355,842	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	08/06/2020.....	08/06/2021.....	.....	.59,594,454	3349.16.....	1,716,320	.....	.....	.....2,803,570	.....	.....2,803,570	390,629	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/06/2020.....	08/06/2021.....	.....	.45,285,470	3349.16.....	1,494,420	.....	.....	.....2,470,346	.....	.....2,470,346	350,584	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	08/06/2020.....	08/06/2021.....	.....	.47,007,989	3349.16.....	1,638,699	.....	.....	.....2,729,337	.....	.....2,729,337	390,836	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/20/2020.....	08/20/2021.....	.....	.59,774,481	3385.51.....	1,285,151	.....	.....	.....2,288,374	.....	.....2,288,374	411,212	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	08/20/2020.....	08/20/2021.....	.....	.19,781,279	3385.51.....	310,566	.....	.....	.....1,268,256	.....	.....1,268,256	578,616	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	08/20/2020.....	08/20/2021.....	.....	.32,405,544	1035.56.....	1,357,792	.....	.....	.....2,479,951	.....	.....2,479,951	697,612	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	08/20/2020.....	08/20/2021.....	.....	.6,025,194	495.86.....	178,346	.....	.....	.....303,364	.....	.....303,364	73,925	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	08/20/2020.....	08/20/2021.....	.....	.27,581,103	183.5.....	554,388	.....	.....	.....64,469	.....	.....64,469	(360,392)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/20/2020.....	08/20/2021.....	.....	.17,826,498	81.19.....	522,317	.....	.....	.....901,502	.....	.....901,502	276,363	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	08/20/2020.....	08/20/2021.....	.....	.695,230	64.75.....	17,311	.....	.....	.....29,177	.....	.....29,177	4,183	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/20/2020.....	02/18/2022.....	.....	...7,786,673	3385.51.....	257,034	.....	.....	.....387,485	.....	.....387,485	40,494	.....	.....	.....	.....	.....	0002.....

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/20/2020....	08/20/2021....	.....	.65,340,343	3385.51.....	778,255	.....	.....	.....1,181,324	.....	.....1,181,324	153,819	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/20/2020....	08/20/2021....	.....	.38,171,953	3385.51.....	664,601	.....	.....	.....1,031,557	.....	.....1,031,557	137,671	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/20/2020....	08/20/2021....	.....	.68,674,321	3385.51.....	1,346,790	.....	.....	.....2,100,195	.....	.....2,100,195	283,091	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/20/2020....	08/20/2021....	.....	.35,068,883	3385.51.....	733,322	.....	.....	.....1,150,248	.....	.....1,150,248	156,014	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/20/2020....	08/20/2021....	.....	.92,424,423	3385.51.....	1,988,098	.....	.....	.....3,113,355	.....	.....3,113,355	423,337	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/20/2020....	08/20/2021....	.....	.61,439,326	3385.51.....	1,401,442	.....	.....	.....2,205,451	.....	.....2,205,451	301,767	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/20/2020....	08/20/2021....	.....	.74,766,486	3385.51.....	1,780,303	.....	.....	.....2,815,829	.....	.....2,815,829	387,221	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/20/2020....	08/20/2021....	.....	.41,303,222	3385.51.....	1,061,938	.....	.....	.....1,682,818	.....	.....1,682,818	233,460	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/20/2020....	08/20/2021....	.....	.51,121,201	3385.51.....	1,416,593	.....	.....	.....2,262,217	.....	.....2,262,217	317,026	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/20/2020....	08/20/2021....	.....	.55,183,813	3385.51.....	1,705,862	.....	.....	.....2,755,014	.....	.....2,755,014	392,503	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/20/2020....	08/20/2021....	.....	.62,690,779	3385.51.....	2,162,832	.....	.....	.....3,535,634	.....	.....3,535,634	512,242	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	09/04/2020....	09/03/2021....	.....	.69,347,304	3426.96.....	1,448,665	.....	.....	.....2,546,173	.....	.....2,546,173	550,696	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/04/2020....	09/03/2021....	.....	.21,096,444	3426.96.....	316,447	.....	.....	.....929,743	.....	.....929,743	415,528	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	09/04/2020....	09/03/2021....	.....	.39,650,498	1039.23.....	1,653,426	.....	.....	.....2,931,505	.....	.....2,931,505	815,928	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/04/2020....	09/03/2021....	.....	.8,316,898	495.41.....	246,180	.....	.....	.....430,526	.....	.....430,526	102,703	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/04/2020....	09/03/2021....	.....	.34,126,011	181.64.....	716,639	.....	.....	.....127,169	.....	.....127,169	(489,250)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/04/2020....	09/03/2021....	.....	.23,329,783	82.42.....	734,880	.....	.....	.....1,098,760	.....	.....1,098,760	346,765	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	09/04/2020....	09/03/2021....	.....	.711,897	64.52.....	17,441	.....	.....	.....26,426	.....	.....26,426	3,665	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/04/2020....	03/04/2022....	.....	.7,196,616	3426.96.....	236,133	.....	.....	.....340,125	.....	.....340,125	30,298	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/04/2020....	09/03/2021....	.....	.93,898,704	3426.96.....	1,108,991	.....	.....	.....1,620,213	.....	.....1,620,213	215,033	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/04/2020....	09/03/2021....	.....	.49,348,224	3426.96.....	859,163	.....	.....	.....1,269,946	.....	.....1,269,946	172,053	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/04/2020....	09/03/2021....	.....	.57,915,624	3426.96.....	1,083,698	.....	.....	.....1,612,228	.....	.....1,612,228	219,557	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/04/2020....	09/03/2021....	.....	.78,268,697	3426.96.....	1,545,024	.....	.....	.....2,310,104	.....	.....2,310,104	315,901	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/04/2020....	09/03/2021....	.....	.62,292,352	3426.96.....	1,333,732	.....	.....	.....1,994,777	.....	.....1,994,777	274,482	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/04/2020....	09/03/2021....	.....	.44,484,179	3426.96.....	988,011	.....	.....	.....1,480,114	.....	.....1,480,114	204,299	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/04/2020....	09/03/2021....	.....	.50,432,314	3426.96.....	1,177,090	.....	.....	.....1,761,873	.....	.....1,761,873	244,203	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/04/2020....	09/03/2021....	.....	.47,634,744	3426.96.....	1,177,109	.....	.....	.....1,762,857	.....	.....1,762,857	245,649	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/04/2020....	09/03/2021....	.....	.50,727,216	3426.96.....	1,290,500	.....	.....	.....1,940,699	.....	.....1,940,699	271,731	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/04/2020....	09/03/2021....	.....	.46,949,352	3426.96.....	1,268,128	.....	.....	.....1,913,145	.....	.....1,913,145	270,378	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/04/2020....	09/03/2021....	.....	.54,125,864	3426.96.....	1,596,172	.....	.....	.....2,429,036	.....	.....2,429,036	348,409	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/04/2020....	09/03/2021....	.....	.58,601,016	3426.96.....	1,922,794	.....	.....	.....2,941,626	.....	.....2,941,626	429,711	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/04/2020....	09/03/2021....	.....	.58,258,320	3426.96.....	2,039,730	.....	.....	.....3,137,099	.....	.....3,137,099	463,872	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	09/18/2020....	09/20/2021....	.....	.67,859,270	3319.47.....	1,316,470	.....	.....	.....2,395,810	.....	.....2,395,810	336,176	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/18/2020....	09/20/2021....	.....	.22,013,584	3319.47.....	294,982	.....	.....	.....1,666,984	.....	.....1,666,984	700,326	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	09/18/2020....	09/20/2021....	.....	.35,109,743	1013.64.....	1,432,477	.....	.....	.....3,439,489	.....	.....3,439,489	889,613	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/18/2020....	09/20/2021....	.....	.6,405,989	491.8.....	189,618	.....	.....	.....380,007	.....	.....380,007	86,024	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	09/18/2020....	09/20/2021....	.....	.29,706,682	183.2.....	585,222	.....	.....	.....104,519	.....	.....104,519	(381,605)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/18/2020....	09/20/2021....	.....	.17,608,024	80.79.....	493,020	.....	.....	.....829,769	.....	.....829,769	232,934	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	09/18/2020....	09/20/2021....	.....	.569,315	65.13.....	14,517	.....	.....	.....22,669	.....	.....22,669	3,325	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020....	03/18/2022....	.....	.9,626,463	3319.47.....	309,094	.....	.....	.....473,190	.....	.....473,190	39,882	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020....	09/20/2021....	.....	.85,642,326	3319.47.....	985,924	.....	.....	.....1,510,884	.....	.....1,510,884	194,165	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020....	09/20/2021....	.....	.49,877,596	3319.47.....	848,567	.....	.....	.....1,314,373	.....	.....1,314,373	164,949	.....	.....	.....	.....	.....	0002.....

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020...	09/20/2021....	.....	.49,791,543	3319.47	916,702	.....	.....	.....1,419,910	.....	.....1,419,910	177,847	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020...	09/20/2021....	.....	.53,775,414	3319.47	1,043,833	.....	.....	.....1,626,463	.....	.....1,626,463	203,542	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020...	09/20/2021....	.....	.58,754,619	3319.47	1,234,471	.....	.....	.....1,929,020	.....	.....1,929,020	241,315	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020...	09/20/2021....	.....	.46,359,308	3319.47	1,011,187	.....	.....	.....1,581,877	.....	.....1,581,877	197,921	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020...	09/20/2021....	.....	.48,119,385	3319.47	1,102,488	.....	.....	.....1,724,573	.....	.....1,724,573	215,888	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020...	09/20/2021....	.....	.49,149,924	3319.47	1,185,030	.....	.....	.....1,866,777	.....	.....1,866,777	233,945	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020...	09/20/2021....	.....	.48,132,315	3319.47	1,223,135	.....	.....	.....1,930,949	.....	.....1,930,949	242,350	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020...	09/20/2021....	.....	.44,812,845	3319.47	1,282,151	.....	.....	.....2,045,483	.....	.....2,045,483	258,120	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	09/18/2020...	09/20/2021....	.....	.50,046,741	3319.47	1,611,505	.....	.....	.....2,601,081	.....	.....2,601,081	330,955	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020...	09/20/2021....	.....	.48,796,209	3319.47	1,664,541	.....	.....	.....2,699,659	.....	.....2,699,659	345,239	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	10/06/2020...	10/06/2021....	.....	.75,128,582	3360.95	1,495,059	.....	.....	.....2,664,157	.....	.....2,664,157	425,973	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	10/06/2020...	10/06/2021....	.....	.23,360,639	3360.95	327,049	.....	.....	.....1,306,134	.....	.....1,306,134	466,092	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	10/06/2020...	10/06/2021....	.....	.37,164,458	1018.63	1,527,459	.....	.....	.....3,480,202	.....	.....3,480,202	895,604	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	10/06/2020...	10/06/2021....	.....	...7,447,340	495.05	219,697	.....	.....	.....399,930	.....	.....399,930	91,253	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/06/2020...	10/06/2021....	.....	.33,195,245	177.3	677,183	.....	.....	.....183,393	.....	.....183,393	(486,612)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/06/2020...	10/06/2021....	.....	.20,259,811	82.62	589,560	.....	.....	.....933,137	.....	.....933,137	288,903	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/06/2020...	10/06/2021....	.....	...608,156	64.17	12,528	.....	.....	.....18,702	.....	.....18,702	2,351	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020...	04/06/2022....	.....	...9,074,565	3360.95	286,832	.....	.....	.....435,898	.....	.....435,898	34,974	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020...	10/06/2021....	.....	.93,770,505	3360.95	1,079,287	.....	.....	.....1,626,316	.....	.....1,626,316	195,350	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020...	10/06/2021....	.....	.60,881,417	3360.95	1,029,513	.....	.....	.....1,576,565	.....	.....1,576,565	190,099	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020...	10/06/2021....	.....	.78,608,564	3360.95	1,439,443	.....	.....	.....2,202,634	.....	.....2,202,634	266,243	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020...	10/06/2021....	.....	.66,098,539	3360.95	1,296,308	.....	.....	.....1,992,166	.....	.....1,992,166	241,481	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020...	10/06/2021....	.....	.78,310,135	3360.95	1,637,620	.....	.....	.....2,525,716	.....	.....2,525,716	307,105	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020...	10/06/2021....	.....	.58,144,435	3360.95	1,274,043	.....	.....	.....1,973,382	.....	.....1,973,382	240,582	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020...	10/06/2021....	.....	.51,758,630	3360.95	1,185,863	.....	.....	.....1,843,755	.....	.....1,843,755	225,404	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020...	10/06/2021....	.....	.58,413,841	3360.95	1,402,650	.....	.....	.....2,178,908	.....	.....2,178,908	267,149	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020...	10/06/2021....	.....	.54,659,018	3360.95	1,367,132	.....	.....	.....2,130,416	.....	.....2,130,416	261,985	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020...	10/06/2021....	.....	.43,715,774	3360.95	1,202,678	.....	.....	.....1,886,222	.....	.....1,886,222	233,781	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020...	10/06/2021....	.....	.41,675,780	3360.95	1,217,359	.....	.....	.....1,919,258	.....	.....1,919,258	239,244	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020...	10/06/2021....	.....	.44,364,540	3360.95	1,428,954	.....	.....	.....2,280,905	.....	.....2,280,905	287,495	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020...	10/06/2021....	.....	.57,472,245	3360.95	1,948,957	.....	.....	.....3,119,685	.....	.....3,119,685	395,701	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/20/2020...	10/20/2021....	.....	.44,595,310	3443.12	829,027	.....	.....	.....1,437,519	.....	.....1,437,519	293,107	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	10/20/2020...	10/20/2021....	.....	.17,562,660	3443.12	247,634	.....	.....	.....1,084,181	.....	.....1,084,181	483,708	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	10/20/2020...	10/20/2021....	.....	.28,645,291	1030.51	1,171,592	.....	.....	.....2,388,576	.....	.....2,388,576	621,137	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	10/20/2020...	10/20/2021....	.....	...6,063,617	496.55	178,877	.....	.....	.....312,317	.....	.....312,317	70,884	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	10/20/2020...	10/20/2021....	.....	.21,036,417	179.25	422,833	.....	.....	.....107,141	.....	.....107,141	(286,582)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/20/2020...	10/20/2021....	.....	.15,770,130	80.94	454,181	.....	.....	.....712,694	.....	.....712,694	196,212	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/20/2020...	10/20/2021....	.....	...572,628	64.82	11,796	.....	.....	.....17,830	.....	.....17,830	2,399	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/20/2020...	04/20/2022....	.....	...7,919,176	3443.12	250,318	.....	.....	.....365,165	.....	.....365,165	31,589	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/20/2020...	10/20/2021....	.....	.69,551,024	3443.12	807,477	.....	.....	.....1,172,353	.....	.....1,172,353	144,177	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/20/2020...	10/20/2021....	.....	.59,567,926	3443.12	1,019,248	.....	.....	.....1,497,661	.....	.....1,497,661	187,946	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/20/2020...	10/20/2021....	.....	.40,951,160	3443.12	753,985	.....	.....	.....1,113,775	.....	.....1,113,775	140,484	.....	.....	.....	.....	.....	0002.....

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE067

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/20/2020.....	10/20/2021.....		.59,565,976	3443.12.....	1,209,860			1,790,811	....	.....1,790,811	227,501						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/20/2020.....	10/20/2021.....		.47,941,196	3443.12.....	1,073,883			1,598,216	....	.....1,598,216	205,239						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/20/2020.....	10/20/2021.....		.51,855,445	3443.12.....	1,213,946			1,813,761	....	.....1,813,761	234,611						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/20/2020.....	10/20/2021.....		.39,182,511	3443.12.....	976,105			1,466,581	....	.....1,466,581	191,679						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/20/2020.....	10/20/2021.....		.45,449,184	3443.12.....	1,259,466			1,904,284	....	.....1,904,284	253,350						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/20/2020.....	10/20/2021.....		.44,760,560	3443.12.....	1,423,813			2,181,529	....	.....2,181,529	297,673						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/20/2020.....	10/20/2021.....		.45,793,496	3443.12.....	1,562,007			2,414,199	....	.....2,414,199	334,077						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	11/06/2020.....	11/05/2021.....		.65,702,969	3509.44.....	1,224,703			2,067,433	....	.....2,067,433	460,623						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/06/2020.....	11/05/2021.....		.26,144,132	3509.44.....	397,391			1,061,385	....	.....1,061,385	341,311						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	11/06/2020.....	11/05/2021.....		.32,858,401	1038.55.....	1,347,194			2,537,715	....	.....2,537,715	658,907						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/06/2020.....	11/05/2021.....		.8,469,532	497.97.....	249,004			420,414	....	.....420,414	94,634						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	11/06/2020.....	11/05/2021.....		.24,371,786	183.19.....	487,436			101,291	....	.....101,291	(294,078)						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	11/06/2020.....	11/05/2021.....		.20,646,080	80.96.....	578,090			919,257	....	.....919,257	250,376						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	11/06/2020.....	11/05/2021.....		.664,055	66.21.....	16,867			22,207	....	.....22,207	3,357						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	05/06/2022.....		.9,826,432	3509.44.....	268,364			383,114	....	.....383,114	35,598						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	11/05/2021.....		110,196,416	3509.44.....	1,268,375			1,809,843	....	.....1,809,843	235,104						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	11/05/2021.....		113,899,274	3509.44.....	1,903,301			2,751,373	....	.....2,751,373	372,622						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	11/05/2021.....		.69,764,602	3509.44.....	1,312,303			1,910,290	....	.....1,910,290	262,342						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	11/05/2021.....		.44,166,988	3509.44.....	919,149			1,351,029	....	.....1,351,029	187,931						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	11/05/2021.....		.47,026,496	3509.44.....	1,039,761			1,532,306	....	.....1,532,306	214,774						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	11/05/2021.....		.64,573,696	3509.44.....	1,492,316			2,206,756	....	.....2,206,756	311,138						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	11/05/2021.....		.46,345,005	3509.44.....	1,140,640			1,693,929	....	.....1,693,929	240,897						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	11/05/2021.....		.62,818,976	3509.44.....	1,728,140			2,592,428	....	.....2,592,428	374,815						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	11/05/2021.....		.72,294,464	3509.44.....	2,256,403			3,432,815	....	.....3,432,815	506,863						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	11/05/2021.....		.57,203,872	3509.44.....	1,911,242			2,935,865	....	.....2,935,865	439,044						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	11/20/2020.....	11/19/2021.....		.51,600,390	3557.54.....	928,807			1,519,584	....	.....1,519,584	364,514						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	11/20/2020.....	11/19/2021.....		.19,530,355	3557.54.....	296,861			990,798	....	.....990,798	471,727						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	11/20/2020.....	11/19/2021.....		.30,979,716	1045.49.....	1,251,581			2,239,854	....	.....2,239,854	580,212						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/20/2020.....	11/19/2021.....		.7,193,278	503.47.....	211,482			296,070	....	.....296,070	67,647						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	11/20/2020.....	11/19/2021.....		.25,952,958	175.69.....	519,059			174,777	....	.....174,777	(376,689)						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	11/20/2020.....	11/19/2021.....		.15,913,927	84.92.....	437,633			632,610	....	.....632,610	214,948						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	11/20/2020.....	11/19/2021.....		.708,312	70.35.....	16,433			20,937	....	.....20,937	3,842						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020.....	05/20/2022.....		.7,826,588	3557.54.....	220,779			308,885	....	.....308,885	31,060						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020.....	11/19/2021.....		.87,515,484	3557.54.....	1,024,691			1,419,195	....	.....1,419,195	200,912						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020.....	11/19/2021.....		.70,754,544	3557.54.....	1,175,101			1,654,857	....	.....1,654,857	240,305						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020.....	11/19/2021.....		.51,673,883	3557.54.....	915,146			1,290,257	....	.....1,290,257	188,342						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020.....	11/19/2021.....		.48,230,876	3557.54.....	950,563			1,356,021	....	.....1,356,021	199,972						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	11/20/2020.....	11/19/2021.....		.45,218,668	3557.54.....	1,003,854			1,430,254	....	.....1,430,254	213,292						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020.....	11/19/2021.....		.41,404,813	3557.54.....	989,911			1,422,031	....	.....1,422,031	213,887						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020.....	11/19/2021.....		.60,091,330	3557.54.....	1,526,870			2,202,843	....	.....2,202,843	333,740						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020.....	11/19/2021.....		.48,026,790	3557.54.....	1,311,581			1,907,787	....	.....1,907,787	291,821						0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020.....	11/19/2021.....		.68,304,768	3557.54.....	2,077,135			3,050,108	....	.....3,050,108	474,929						0002.....

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE068

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020....	11/19/2021....	.....	.60,478,180	3557.54.....	2,026,470	.....	.....	.....3,017,401	.....	.....3,017,401	487,560	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/04/2020....	12/06/2021....	.....	.43,105,591	3699.12.....	780,211	.....	.....	.....1,095,995	.....	.....1,095,995	312,594	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	12/04/2020....	12/06/2021....	.....	.19,002,111	3699.12.....	330,637	.....	.....	.....683,474	.....	.....683,474	266,272	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	12/04/2020....	12/06/2021....	.....	.33,075,572	1065.46.....	1,372,636	.....	.....	.....1,940,741	.....	.....1,940,741	507,185	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	12/04/2020....	12/06/2021....	.....	.8,198,394	505.23.....	242,672	.....	.....	.....321,683	.....	.....321,683	72,729	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/04/2020....	12/06/2021....	.....	.27,138,930	172.32.....	554,990	.....	.....	.....269,921	.....	.....269,921	(392,741)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/04/2020....	12/06/2021....	.....	.16,750,543	86.24.....	440,541	.....	.....	.....591,590	.....	.....591,590	206,987	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	12/04/2020....	12/06/2021....	.....	.770,585	72.54.....	20,421	.....	.....	.....19,727	.....	.....19,727	4,202	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020....	06/06/2022....	.....	.5,918,592	3699.12.....	168,727	.....	.....	.....219,046	.....	.....219,046	29,024	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020....	12/06/2021....	.....	.79,161,168	3699.12.....	926,922	.....	.....	.....1,163,309	.....	.....1,163,309	200,202	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020....	12/06/2021....	.....	.49,522,655	3699.12.....	832,501	.....	.....	.....1,062,010	.....	.....1,062,010	190,588	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020....	12/06/2021....	.....	.50,945,564	3699.12.....	907,379	.....	.....	.....1,163,880	.....	.....1,163,880	210,331	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020....	12/06/2021....	.....	.64,291,093	3699.12.....	1,299,408	.....	.....	.....1,669,653	.....	.....1,669,653	306,107	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020....	12/06/2021....	.....	.60,665,568	3699.12.....	1,383,735	.....	.....	.....1,783,412	.....	.....1,783,412	331,728	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020....	12/06/2021....	.....	.46,958,516	3699.12.....	1,183,815	.....	.....	.....1,539,120	.....	.....1,539,120	290,134	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020....	12/06/2021....	.....	.53,267,328	3699.12.....	1,433,435	.....	.....	.....1,870,300	.....	.....1,870,300	355,695	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020....	12/06/2021....	.....	.51,417,768	3699.12.....	1,465,951	.....	.....	.....1,924,148	.....	.....1,924,148	369,065	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020....	12/06/2021....	.....	.48,458,472	3699.12.....	1,507,602	.....	.....	.....1,986,804	.....	.....1,986,804	386,007	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020....	12/06/2021....	.....	.53,267,328	3699.12.....	1,784,939	.....	.....	.....2,371,070	.....	.....2,371,070	466,362	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	12/18/2020....	12/20/2021....	.....	.45,616,721	3709.41.....	857,594	.....	.....	.....1,150,262	.....	.....1,150,262	330,124	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	12/18/2020....	12/20/2021....	.....	.23,967,358	3709.41.....	412,239	.....	.....	.....963,562	.....	.....963,562	480,573	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	12/18/2020....	12/20/2021....	.....	.35,399,621	1067.38.....	1,469,084	.....	.....	.....2,058,009	.....	.....2,058,009	532,645	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	12/18/2020....	12/20/2021....	.....	.7,649,435	507.55.....	225,658	.....	.....	.....279,228	.....	.....279,228	62,838	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/18/2020....	12/20/2021....	.....	.24,561,479	176.44.....	498,594	.....	.....	.....185,316	.....	.....185,316	(321,255)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/18/2020....	12/20/2021....	.....	.15,728,006	84.08.....	421,510	.....	.....	.....624,135	.....	.....624,135	198,574	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/18/2020....	12/20/2021....	.....	.576,501	72.67.....	15,467	.....	.....	.....14,836	.....	.....14,836	3,177	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020....	06/20/2022....	.....	.7,047,879	3709.41.....	207,982	.....	.....	.....266,510	.....	.....266,510	35,683	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020....	12/20/2021....	.....	.54,899,268	3709.41.....	653,925	.....	.....	.....801,314	.....	.....801,314	138,885	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020....	12/20/2021....	.....	.53,301,251	3709.41.....	911,928	.....	.....	.....1,135,306	.....	.....1,135,306	204,409	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020....	12/20/2021....	.....	.56,592,908	3709.41.....	1,047,580	.....	.....	.....1,303,765	.....	.....1,303,765	236,636	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020....	12/20/2021....	.....	.57,495,855	3709.41.....	1,185,039	.....	.....	.....1,483,071	.....	.....1,483,071	272,407	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020....	12/20/2021....	.....	.50,077,035	3709.41.....	1,147,286	.....	.....	.....1,445,230	.....	.....1,445,230	268,762	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020....	12/20/2021....	.....	.67,227,213	3709.41.....	1,674,679	.....	.....	.....2,121,196	.....	.....2,121,196	398,562	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020....	12/20/2021....	.....	.47,480,448	3709.41.....	1,277,749	.....	.....	.....1,624,478	.....	.....1,624,478	308,251	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020....	12/20/2021....	.....	.47,480,448	3709.41.....	1,382,197	.....	.....	.....1,764,777	.....	.....1,764,777	338,447	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020....	12/20/2021....	.....	.48,593,271	3709.41.....	1,540,876	.....	.....	.....1,978,845	.....	.....1,978,845	384,255	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020....	12/20/2021....	.....	.43,400,097	3709.41.....	1,489,102	.....	.....	.....1,918,782	.....	.....1,918,782	377,081	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	01/06/2021....	01/06/2022....	.....	.46,594,956	3748.14.....	.....	.....852,688	.....	.....1,104,722	.....	.....1,104,722	252,034	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	01/06/2021....	01/06/2022....	.....	.25,478,346	3748.14.....	.....	.....428,036	.....	.....686,388	.....	.....686,388	258,351	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	01/06/2021....	01/06/2022....	.....	.38,066,440	1075.16.....	.....	.....1,614,017	.....	.....2,058,822	.....	.....2,058,822	444,805	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	01/06/2021....	01/06/2022....	.....	.8,205,199	510.74.....	.....	.....241,234	.....	.....270,347	.....	.....270,347	29,114	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	01/06/2021....	01/06/2022....	.....	.28,924,899	179.9.....	.....	.....604,561	.....	.....190,638	.....	.....190,638	(413,923)	.....	.....	.....	.....	.....	0002.....

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	01/06/2021.....	01/06/2022.....	.....	.15,489,617	82.69.....	.....	.....410,478	.....	.....594,077	.....	.....594,077	183,599	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/06/2021.....	01/06/2022.....	.....	.....875,187	74.95.....	.....	.....25,380	.....	.....19,369	.....	.....19,369	(6,011)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2021.....	07/06/2022.....	.....	...7,496,280	3748.14.....	.....	.....194,968	.....	.....241,887	.....	.....241,887	46,918	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2021.....	01/06/2022.....	.....	...53,973,216	3748.14.....	.....	.....648,203	.....	.....769,485	.....	.....769,485	121,281	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2021.....	01/06/2022.....	.....	...50,959,692	3748.14.....	.....	.....861,770	.....	.....1,042,044	.....	.....1,042,044	180,274	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2021.....	01/06/2022.....	.....	...54,202,729	3748.14.....	.....	.....976,193	.....	.....1,181,842	.....	.....1,181,842	205,649	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2021.....	01/06/2022.....	.....	...42,908,514	3748.14.....	.....	.....867,229	.....	.....1,050,946	.....	.....1,050,946	183,717	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2021.....	01/06/2022.....	.....	...58,096,170	3748.14.....	.....	.....1,284,549	.....	.....1,558,128	.....	.....1,558,128	273,579	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2021.....	01/06/2022.....	.....	...51,716,052	3748.14.....	.....	.....1,252,068	.....	.....1,523,012	.....	.....1,523,012	270,943	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/06/2021.....	01/06/2022.....	.....	...45,817,610	3748.14.....	.....	.....1,205,003	.....	.....1,468,296	.....	.....1,468,296	263,293	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2021.....	01/06/2022.....	.....	...59,970,240	3748.14.....	.....	.....1,679,746	.....	.....2,056,469	.....	.....2,056,469	376,724	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2021.....	01/06/2022.....	.....	...58,470,984	3748.14.....	.....	.....1,795,624	.....	.....2,208,218	.....	.....2,208,218	412,594	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2021.....	01/06/2022.....	.....	...55,847,286	3748.14.....	.....	.....1,916,201	.....	.....2,359,782	.....	.....2,359,782	443,581	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/20/2021.....	01/20/2022.....	.....	...38,248,936	3851.85.....	.....	.....703,780	.....	.....775,016	.....	.....775,016	71,235	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	01/20/2021.....	01/20/2022.....	.....	...22,152,280	3851.85.....	.....	.....381,019	.....	.....650,656	.....	.....650,656	269,637	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/20/2021.....	01/20/2022.....	.....	...33,058,454	1101.44.....	.....	.....1,451,266	.....	.....1,333,287	.....	.....1,333,287	(117,980)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	01/20/2021.....	01/20/2022.....	.....	...5,884,982	511.33.....	.....	.....173,018	.....	.....193,119	.....	.....193,119	20,100	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	01/20/2021.....	01/20/2022.....	.....	...22,019,629	175.39.....	.....	.....464,611	.....	.....191,112	.....	.....191,112	(273,499)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	01/20/2021.....	01/20/2022.....	.....	...15,062,525	86.06.....	.....	.....420,244	.....	.....548,956	.....	.....548,956	128,712	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	01/20/2021.....	01/20/2022.....	.....	...396,788	75.45.....	.....	.....9,602	.....	.....7,869	.....	.....7,869	(1,733)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/20/2021.....	07/20/2022.....	.....	...5,777,775	3851.85.....	.....	.....145,086	.....	.....167,076	.....	.....167,076	21,990	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/20/2021.....	01/20/2022.....	.....	...58,162,935	3851.85.....	.....	.....692,548	.....	.....772,241	.....	.....772,241	79,692	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/20/2021.....	01/20/2022.....	.....	...51,614,790	3851.85.....	.....	.....872,663	.....	.....979,745	.....	.....979,745	107,081	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/20/2021.....	01/20/2022.....	.....	...50,358,570	3851.85.....	.....	.....916,924	.....	.....1,033,910	.....	.....1,033,910	116,986	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/20/2021.....	01/20/2022.....	.....	...56,237,010	3851.85.....	.....	.....1,164,556	.....	.....1,297,692	.....	.....1,297,692	133,136	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/20/2021.....	01/20/2022.....	.....	...51,995,491	3851.85.....	.....	.....1,222,240	.....	.....1,358,156	.....	.....1,358,156	135,916	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/20/2021.....	01/20/2022.....	.....	...43,525,905	3851.85.....	.....	.....1,136,375	.....	.....1,254,684	.....	.....1,254,684	118,309	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/20/2021.....	01/20/2022.....	.....	...65,481,450	3851.85.....	.....	.....1,866,670	.....	.....2,060,733	.....	.....2,060,733	194,063	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/20/2021.....	01/20/2022.....	.....	...48,148,125	3851.85.....	.....	.....1,488,176	.....	.....1,639,568	.....	.....1,639,568	151,391	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/20/2021.....	01/20/2022.....	.....	...56,237,010	3851.85.....	.....	.....1,906,820	.....	.....2,098,450	.....	.....2,098,450	191,629	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	02/05/2021.....	02/04/2022.....	.....	...45,035,355	3886.83.....	.....	.....801,629	.....	.....813,374	.....	.....813,374	11,745	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/05/2021.....	02/04/2022.....	.....	...31,150,071	3886.83.....	.....	.....479,711	.....	.....421,282	.....	.....421,282	(58,429)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/05/2021.....	02/04/2022.....	.....	...49,633,450	1099.17.....	.....	.....2,094,531	.....	.....2,098,350	.....	.....2,098,350	3,819	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	02/05/2021.....	02/04/2022.....	.....	...11,848,307	512.13.....	.....	.....347,155	.....	.....384,661	.....	.....384,661	37,505	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	02/05/2021.....	02/04/2022.....	.....	...36,889,546	169.81.....	.....	.....763,612	.....	.....462,604	.....	.....462,604	(301,008)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	02/05/2021.....	02/04/2022.....	.....	...26,343,478	88.24.....	.....	.....727,082	.....	.....874,316	.....	.....874,316	147,234	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/05/2021.....	02/04/2022.....	.....	...1,098,161	74.71.....	.....	.....26,356	.....	.....24,227	.....	.....24,227	(2,129)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/05/2021.....	08/05/2022.....	.....	...9,328,392	3886.83.....	.....	.....223,042	.....	.....250,441	.....	.....250,441	27,399	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/05/2021.....	02/04/2022.....	.....	...69,962,940	3886.83.....	.....	.....819,254	.....	.....905,708	.....	.....905,708	86,454	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/05/2021.....	02/04/2022.....	.....	...86,231,737	3886.83.....	.....	.....1,458,130	.....	.....1,589,452	.....	.....1,589,452	131,322	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/05/2021.....	02/04/2022.....	.....	...46,077,801	3886.83.....	.....	.....838,616	.....	.....912,989	.....	.....912,989	74,373	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/05/2021.....	02/04/2022.....	.....	...59,946,934	3886.83.....	.....	.....1,216,923	.....	.....1,318,483	.....	.....1,318,483	101,560	.....	.....	.....	.....	.....	0002.....

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/05/2021.....	02/04/2022.....	.....	.54,353,635	3886.83.....	.....	1,244,698	.....	1,340,651	.....	1,340,651	95,952	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	02/05/2021.....	02/04/2022.....	.....	.57,923,591	3886.83.....	.....	1,465,467	.....	1,564,937	.....	1,564,937	99,470	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/05/2021.....	02/04/2022.....	.....	.57,525,084	3886.83.....	.....	1,536,449	.....	1,642,764	.....	1,642,764	106,315	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/05/2021.....	02/04/2022.....	.....	.50,296,369	3886.83.....	.....	1,408,298	.....	1,500,016	.....	1,500,016	91,717	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/05/2021.....	02/04/2022.....	.....	.72,407,142	3886.83.....	.....	2,317,029	.....	2,462,530	.....	2,462,530	145,502	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/05/2021.....	02/04/2022.....	.....	.65,806,558	3886.83.....	.....	2,257,165	.....	2,394,328	.....	2,394,328	137,163	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/19/2021.....	02/18/2022.....	.....	.36,696,701	3906.71.....	.....	666,045	.....	654,344	.....	654,344	(11,701)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	02/19/2021.....	02/18/2022.....	.....	.25,384,363	3906.71.....	.....	383,304	.....	578,819	.....	578,819	195,515	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/19/2021.....	02/18/2022.....	.....	.41,990,498	1102.5.....	.....	1,805,591	.....	1,737,498	.....	1,737,498	(68,093)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	02/19/2021.....	02/18/2022.....	.....	.8,925,658	511.66.....	.....	260,629	.....	300,491	.....	300,491	39,862	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	02/19/2021.....	02/18/2022.....	.....	.29,566,337	167.01.....	.....	600,197	.....	431,644	.....	431,644	(168,553)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	02/19/2021.....	02/18/2022.....	.....	.22,579,785	88.71.....	.....	657,072	.....	739,635	.....	739,635	82,564	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/19/2021.....	02/18/2022.....	.....	.818,764	76.25.....	.....	18,422	.....	14,913	.....	14,913	(3,509)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/19/2021.....	08/19/2022.....	.....	.5,860,065	3906.71.....	.....	132,486	.....	146,287	.....	146,287	13,801	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	02/19/2021.....	02/18/2022.....	.....	.64,368,077	3906.71.....	.....	753,107	.....	812,360	.....	812,360	59,254	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/19/2021.....	02/18/2022.....	.....	.65,446,184	3906.71.....	.....	1,113,256	.....	1,171,916	.....	1,171,916	58,660	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/19/2021.....	02/18/2022.....	.....	.48,833,875	3906.71.....	.....	899,051	.....	940,679	.....	940,679	41,628	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/19/2021.....	02/18/2022.....	.....	.60,163,334	3906.71.....	.....	1,251,929	.....	1,303,549	.....	1,303,549	51,619	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	02/19/2021.....	02/18/2022.....	.....	.47,481,364	3906.71.....	.....	1,111,064	.....	1,152,885	.....	1,152,885	41,821	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/19/2021.....	02/18/2022.....	.....	.55,475,282	3906.71.....	.....	1,392,936	.....	1,446,473	.....	1,446,473	53,537	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	02/19/2021.....	02/18/2022.....	.....	.62,933,330	3906.71.....	.....	1,674,027	.....	1,736,156	.....	1,736,156	62,129	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	02/19/2021.....	02/18/2022.....	.....	.40,249,427	3906.71.....	.....	1,183,333	.....	1,219,653	.....	1,219,653	36,319	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	02/19/2021.....	02/18/2022.....	.....	.45,671,901	3906.71.....	.....	1,452,366	.....	1,493,639	.....	1,493,639	41,273	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	02/19/2021.....	02/18/2022.....	.....	.50,821,531	3906.71.....	.....	1,717,768	.....	1,769,068	.....	1,769,068	51,300	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/05/2021.....	03/04/2022.....	.....	.44,005,278	3841.94.....	.....	796,495	.....	902,450	.....	902,450	105,955	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/05/2021.....	03/04/2022.....	.....	.22,227,242	3841.94.....	.....	360,081	.....	559,641	.....	559,641	199,560	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/05/2021.....	03/04/2022.....	.....	.43,756,925	1090.58.....	.....	1,877,172	.....	2,109,730	.....	2,109,730	232,558	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	03/05/2021.....	03/04/2022.....	.....	.9,324,001	511.61.....	.....	273,193	.....	320,397	.....	320,397	47,204	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	03/05/2021.....	03/04/2022.....	.....	.34,528,944	159.14.....	.....	718,202	.....	707,321	.....	707,321	(10,881)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	03/05/2021.....	03/04/2022.....	.....	.26,519,844	86.33.....	.....	729,303	.....	915,913	.....	915,913	186,609	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/05/2021.....	03/04/2022.....	.....	.903,462	74.63.....	.....	21,683	.....	19,321	.....	19,321	(2,362)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	03/05/2021.....	09/06/2022.....	.....	.5,762,910	3841.94.....	.....	138,936	.....	166,174	.....	166,174	27,238	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/05/2021.....	03/04/2022.....	.....	.77,858,437	3841.94.....	.....	903,158	.....	1,009,792	.....	1,009,792	106,634	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	03/05/2021.....	03/04/2022.....	.....	.69,915,800	3841.94.....	.....	1,175,305	.....	1,319,073	.....	1,319,073	143,768	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/05/2021.....	03/04/2022.....	.....	.29,246,151	3841.94.....	.....	538,129	.....	605,144	.....	605,144	67,015	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/05/2021.....	03/04/2022.....	.....	.68,367,674	3841.94.....	.....	1,349,578	.....	1,515,655	.....	1,515,655	166,077	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/05/2021.....	03/04/2022.....	.....	.47,626,258	3841.94.....	.....	1,027,298	.....	1,149,994	.....	1,149,994	122,695	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/05/2021.....	03/04/2022.....	.....	.44,795,706	3841.94.....	.....	1,057,627	.....	1,181,440	.....	1,181,440	123,813	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/05/2021.....	03/04/2022.....	.....	.50,864,277	3841.94.....	.....	1,265,503	.....	1,411,427	.....	1,411,427	145,924	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/05/2021.....	03/04/2022.....	.....	.52,329,205	3841.94.....	.....	1,379,921	.....	1,537,481	.....	1,537,481	157,560	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	03/05/2021.....	03/04/2022.....	.....	.51,097,802	3841.94.....	.....	1,482,340	.....	1,651,569	.....	1,651,569	169,229	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	03/05/2021.....	03/04/2022.....	.....	.54,525,621	3841.94.....	.....	1,718,648	.....	1,919,030	.....	1,919,030	200,383	.....	.....	.....	.....	.....	0002.....

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	03/05/2021.....	03/04/2022.....		.70,712,885	3841.94.....		..2,356,153	.....	.....2,633,459	.....	.....2,633,459	.....	.....277,306	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/19/2021.....	03/18/2022.....		.41,508,657	3913.1.....		737,194	.....	.....748,861	.....	.....748,861	.....	.....11,667	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	03/19/2021.....	03/18/2022.....		.28,710,053	3913.1.....		445,006	.....	.....619,112	.....	.....619,112	.....	.....174,106	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/19/2021.....	03/18/2022.....		.45,678,559	1103.01.....		1,950,474	.....	.....1,945,845	.....	.....1,945,845	.....	.....(4,630)	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	03/19/2021.....	03/18/2022.....		..9,616,012	516.96.....		282,711	.....	.....275,073	.....	.....275,073	.....	.....(7,638)	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	03/19/2021.....	03/18/2022.....		.33,287,415	163.24.....		679,062	.....	.....563,203	.....	.....563,203	.....	.....(115,859)	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/19/2021.....	03/18/2022.....		.23,505,235	90.04.....		613,486	.....	.....660,264	.....	.....660,264	.....	.....46,779	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	03/19/2021.....	03/18/2022.....		637,109	76.43.....		13,634	.....	.....10,181	.....	.....10,181	.....	.....(3,453)	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	03/19/2021.....	09/20/2022.....		..9,000,130	3913.1.....		207,538	.....	.....229,278	.....	.....229,278	.....	.....21,740	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	03/19/2021.....	03/18/2022.....		.93,131,780	3913.1.....		1,083,950	.....	.....1,130,466	.....	.....1,130,466	.....	.....46,516	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	03/19/2021.....	03/18/2022.....		.75,538,092	3913.1.....		1,268,925	.....	.....1,312,896	.....	.....1,312,896	.....	.....43,971	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	03/19/2021.....	03/18/2022.....		.29,348,250	3913.1.....		548,206	.....	.....565,322	.....	.....565,322	.....	.....17,116	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	03/19/2021.....	03/18/2022.....		.51,652,920	3913.1.....		1,018,038	.....	.....1,049,888	.....	.....1,049,888	.....	.....31,849	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	03/19/2021.....	03/18/2022.....		.63,000,910	3913.1.....		1,356,330	.....	.....1,396,416	.....	.....1,396,416	.....	.....40,086	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	03/19/2021.....	03/18/2022.....		.49,601,446	3913.1.....		1,156,587	.....	.....1,189,273	.....	.....1,189,273	.....	.....32,686	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/19/2021.....	03/18/2022.....		.53,452,917	3913.1.....		1,338,996	.....	.....1,376,955	.....	.....1,376,955	.....	.....37,960	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	03/19/2021.....	03/18/2022.....		.61,044,360	3913.1.....		1,692,040	.....	.....1,740,106	.....	.....1,740,106	.....	.....48,066	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	03/19/2021.....	03/18/2022.....		.54,151,624	3913.1.....		1,673,285	.....	.....1,727,261	.....	.....1,727,261	.....	.....53,976	.....	.....	.....	.....	0002.....
EQUITY INDEX OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	03/19/2021.....	03/18/2022.....		.72,285,016	3913.1.....		2,392,634	.....	.....2,475,552	.....	.....2,475,552	.....	.....82,918	.....	.....	.....	.....	0002.....
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										..380,733,871	..106,794,829	0	768,233,117	XXX	768,233,117	..95,574,169	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other.....										..380,733,871	..106,794,829	0	768,233,117	XXX	768,233,117	..95,574,169	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants.....										..380,733,871	..106,794,829	0	768,233,117	XXX	768,233,117	..95,574,169	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options.....										..380,733,871	..106,794,829	0	768,233,117	XXX	768,233,117	..95,574,169	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	Morgan Stanley.....	03/23/2021.....	06/23/2030.....		.89,000,000	0.19688%.....			502,924	5,165,718		5,165,718	...(5,157,670)						0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	Morgan Stanley.....	03/23/2021.....	06/23/2030.....		210,000,000	0.19688%.....			738,856	1,509,393		1,509,393	...(10,415,251)						0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL.....	D1.....	C.....	Morgan Stanley.....	03/25/2021.....	12/26/2023.....		.37,000,000	0.10863%.....			121,659	653,192		653,192	(190,134)						0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	Bank of America Merrill Lynch.....	01/15/2021.....	04/15/2024.....		458,000,000	0.24125%.....			2,032,910	13,714,329		13,714,329	...(3,583,958)						0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	Morgan Stanley.....	03/23/2021.....	06/23/2030.....		.84,000,000	0.19688%.....			452,370	6,766,870		6,766,870	...(2,434,369)						0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	Morgan Stanley.....	01/25/2021.....	10/25/2025.....		142,000,000	0.21525%.....			718,098	4,202,777		4,202,777	...(4,143,260)						0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	Bank of America Merrill Lynch.....	01/15/2021.....	04/15/2024.....		256,000,000	0.24125%.....			1,738,659	19,032,792		19,032,792	...(3,381,853)						0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	Morgan Stanley.....	01/15/2021.....	04/15/2024.....		207,000,000	0.24125%.....			1,428,951	11,570,056		11,570,056	...(2,305,881)						0004.....
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL.....	D1.....	C.....	Bank of America Merrill Lynch.....	02/16/2021.....	05/15/2024.....		120,000,000	0.19375%.....			888,100	6,503,067		6,503,067	...(1,344,655)						0004.....

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Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate.....										0	0	8,622,526	69,118,194	XXX	..69,118,194	.(32,957,031)	0	0	0	0	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	8,622,526	69,118,194	XXX	..69,118,194	.(32,957,031)	0	0	0	0	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate.....										0	0	8,622,526	69,118,194	XXX	..69,118,194	.(32,957,031)	0	0	0	0	XXX	XXX
1409999999. Total-Swaps.....										0	0	8,622,526	69,118,194	XXX	..69,118,194	.(32,957,031)	0	0	0	0	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	8,622,526	69,118,194	XXX	..69,118,194	.(32,957,031)	0	0	0	0	XXX	XXX
1709999999. Total-Hedging Other.....										..380,733,871	..106,794,829	0	768,233,117	XXX	768,233,117	..95,574,169	0	0	0	0	XXX	XXX
1759999999. TOTAL.....										..380,733,871	..106,794,829	8,622,526	837,351,311	XXX	837,351,311	..62,617,138	0	0	0	0	XXX	XXX

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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
NAIC 1 Designation												
BARCLAYS.....	Y.....	Y.....	43,680,000	.....	.....46,304,565	.....	.....2,624,565	46,304,565	.....	.....2,624,565	.....	.....0
BNP PARIBAS NY.....	Y.....	Y.....	33,779,069	.....	.....33,806,864	.....	.....27,795	33,806,864	.....	.....27,795	.....	.....0
CHICAGO BOARD OF EXCHANGE.....	N.....	N.....	.....	.....	.....368,431,574	.....	.....368,431,574	368,431,574	.....	.....368,431,574	.....	.....0
CITIBANK.....	Y.....	Y.....	33,602,007	.....	.....38,727,113	.....	.....5,125,106	38,727,113	.....	.....5,125,106	.....	.....0
CREDIT SUISSE.....	Y.....	Y.....	12,764,042	.....	.....16,490,369	.....	.....3,726,327	16,490,369	.....	.....3,726,327	.....	.....0
JP MORGAN CHASE.....	Y.....	Y.....	8,970,000	.....	.....18,600,289	.....	.....9,630,289	18,600,289	.....	.....9,630,289	.....	.....0
MERRILL LYNCH.....	Y.....	Y.....	16,790,000	.....	.....57,827,092	.....	.....41,037,092	57,827,092	.....	.....41,037,092	.....	.....0
MORGAN STANLEY.....	Y.....	Y.....	58,585,810	.....	.....81,629,629	.....	.....23,043,819	81,629,629	.....	.....23,043,819	.....	.....0
ROYAL BANK OF CANADA.....	Y.....	Y.....	1,960,000	.....	.....4,635,735	.....	.....2,675,735	4,635,735	.....	.....2,675,735	.....	.....0
SOCIETE GENERALE.....	Y.....	Y.....	4,950,000	.....	.....2,691,441	.....	.....0	2,691,441	.....	.....0	.....	.....0
UBS SECURITIES.....	Y.....	Y.....	19,760,000	.....	.....23,885,980	.....	.....4,125,980	23,885,980	.....	.....4,125,980	.....	.....0
WELLS FARGO.....	Y.....	Y.....	138,330,000	.....	.....144,320,661	.....	.....5,990,661	144,320,661	.....	.....5,990,661	.....	.....0
0299999999. Total NAIC 1 Designation.....			373,170,928	0	837,351,311	0	466,438,942	837,351,311	0	466,438,942	0	0
0999999999. Gross Totals.....			373,170,928	0	837,351,311	0	466,438,942	837,351,311	0	466,438,942	0	0
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					837,351,311	0						

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Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS.....	CASH.....		BANK OF NEW YORK (141001).....	43,680,000	43,680,000	XXX	.....	.....
BNP PARIBAS NY.....	CASH.....		BANK OF NEW YORK (141001).....	33,779,069	33,779,069	XXX	.....	.....
CITIBANK.....	CASH.....		BANK OF NEW YORK (141001).....	33,602,007	33,602,007	XXX	.....	.....
CREDIT SUISSE.....	CASH.....		BANK OF NEW YORK (141001).....	12,764,042	12,764,042	XXX	.....	.....
JP MORGAN CHASE.....	CASH.....		BANK OF NEW YORK (141001).....	8,970,000	8,970,000	XXX	.....	.....
MERRILL LYNCH.....	CASH.....		BANK OF NEW YORK (141001).....	16,790,000	16,790,000	XXX	.....	.....
MORGAN STANLEY.....	CASH.....		BANK OF NEW YORK (141001).....	48,165,000	48,165,000	XXX	.....	.....
MORGAN STANLEY.....	CASH.....		MORGAN STANLEY (0617HNJR4).....	10,420,810	10,420,810	XXX	.....	.....
ROYAL BANK OF CANADA.....	CASH.....		BANK OF NEW YORK (141001).....	1,960,000	1,960,000	XXX	.....	.....
SOCIETE GENERALE.....	CASH.....		BANK OF NEW YORK (141001).....	4,950,000	4,950,000	XXX	.....	.....
UBS SECURITIES.....	CASH.....		BANK OF NEW YORK (141001).....	19,760,000	19,760,000	XXX	.....	.....
WELLS FARGO.....	CASH.....		BANK OF NEW YORK (141001).....	138,330,000	138,330,000	XXX	.....	.....
0299999999. Totals.....	.....	.....	.....	.....373,170,928	373,170,928	XXX	XXX	XXX

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE 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, NY.....	0.010	249	122	2,413,440	30,957,898	10,101,955	XXX
Charleston Harbor.....	Charleston, SC.....				1,683,284	1,668,716	1,637,995	XXX
Community Bank of the Bay.....	Oakland, CA.....	0.650	214	170	100,000	100,000	100,000	XXX
FHLB.....	Cincinnati, OH.....	0.020	1,390		31,498,801	16,018,509	10,570,259	XXX
Huntington Bank.....	Columbus, OH.....				13,149	11,807	10,465	XXX
PNC Bank.....	Pittsburgh, PA.....				(67,771,848)	(94,340,052)	(40,161,897)	XXX
Raymond James.....	St. Petersburg, FL.....	0.010			18,034	194,737	223,154	XXX
Sailfish Marina.....	Palm Beach Shores, FL.....				679,674	932,483	1,547,353	XXX
Skipjack Cove.....	Georgetown, MD.....				403,208	437,942	703,608	XXX
Wells Fargo Bank / Norwest Bank.....	Phoenix, AZ.....				(330,428)	393,933	281,108	XXX
Cash Held With Securities On Deposit.....					9	9	9	XXX
0199999. Total Open Depositories.....	XXX	XXX	1,853	292	(31,292,677)	(43,624,017)	(14,985,991)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	1,853	292	(31,292,677)	(43,624,017)	(14,985,991)	XXX
0599999. Total Cash.....	XXX	XXX	1,853	292	(31,292,677)	(43,624,017)	(14,985,991)	XXX

Statement as of March 31, 2021 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2						3	4	5	6	7	8	9
CUSIP	Description						Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO													
825252 40 6	INVESCO TREASURY INST.....							03/31/2021.....	0.010		552,411,427	6,133	29,465
825252 40 6	INVESCO TREASURY INST.....						SD.....	03/29/2021.....	0.010		38,485,562	317	677
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....											590,896,989	6,450	30,142
All Other Money Market Mutual Funds													
711991 00 0	TD BANK DEPOSIT SWEEP.....						SD.....	09/01/2020.....			1		
8699999. Total - All Other Money Market Mutual Funds.....											1	0	0
9999999. Total - Cash Equivalents.....											590,896,990	6,450	30,142