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QUARTERLY STATEMENT

As of March 31, 2021

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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

Licensed as Business Type: Life, Accident & Health

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ________ day of May 2021

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,412,464,498		2,412,464,498	2,358,471,921
2. Stocks:				
2.1 Preferred stocks	6,871,240		6,871,240	6,893,247
2.2 Common stocks	190		190	1,470,591
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(2,137,656)), cash equivalents ($.....45,657,149) and short-term investments ($..........0)	43,519,493		43,519,493	88,750,088
6. Contract loans (including $..........0 premium notes)	49,560,499		49,560,499	50,642,803
7. Derivatives	18,713,468		18,713,468	18,712,784
8. Other invested assets	18,549,129		18,549,129	18,605,384
9. Receivables for securities	15,266		15,266	18,418
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,549,693,783	0	2,549,693,783	2,543,565,236
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	22,873,062	2,278	22,870,784	22,801,717
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	137,650	137,650	0	
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	1,733,556	559,590	1,173,966	1,214,534
19. Guaranty funds receivable or on deposit	4,003		4,003	5,254
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	44,824
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	1,119,756	40,051	1,079,705	1,123,135
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,575,561,810	739,569	2,574,822,241	2,568,754,700
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	665,534,295		665,534,295	663,544,638
28. Total (Lines 26 and 27)	3,241,096,105	739,569	3,240,356,536	3,232,299,338

DETAILS OF WRITE-INS

	1	2	3	4
1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Accrued contractual fee income	776,064		776,064	782,842
2502. Receivable for marketing reallowance	242,134		242,134	237,898
2503. Funds held as collateral	40,000		40,000	40,000
2598. Summary of remaining write-ins for Line 25 from overflow page	61,558	40,051	21,507	62,395
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,119,756	40,051	1,079,705	1,123,135

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....2,159,183,792 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	2,159,183,792	2,175,477,858
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	19,078,514	20,063,641
4. Contract claims:		
4.1 Life	6,111,395	4,554,034
4.2 Accident and health		
5. Policyholders' dividends/refunds to members $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including $..........0 Modco)		
6.2 Policyholder's dividends/refunds to members not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
9.4 Interest Maintenance Reserve	2,713,681	2,770,422
10. Commissions to agents due or accrued - life and annuity contracts $.....28,841, accident and health $..........0 and deposit-type contract funds $..........0	28,841	
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	1,783,350	1,738,351
13. Transfers to Separate Accounts due or accrued (net) (including $.....(281,795) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(281,795)	(1,581,392)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	270,497	305,850
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	3,189,628	1,254,896
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	95,251	58,954
18. Amounts held for agents' account, including $.....710,410 agents' credit balances	710,410	676,888
19. Remittances and items not allocated	2,482,144	1,083,264
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 $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	16,082,233	15,548,236
24.02 Reinsurance in unauthorized and certified ($..........0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	3,021,724	53,944
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	8,078,547	2,463,461
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	1,096,447	1,014,602
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,223,644,659	2,225,483,009
27. From Separate Accounts statement	665,534,295	663,544,638
28. Total liabilities (Lines 26 and 27)	2,889,178,954	2,889,027,647
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other-than-special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	177,127,582	169,221,691
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)	348,677,582	340,771,691
38. Totals of Lines 29, 30 and 37	351,177,582	343,271,691
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,240,356,536	3,232,299,338

DETAILS OF WRITE-INS

2501. Unclaimed property	1,056,447	974,602
2502. Liability for funds held as collateral	40,000	40,000
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,096,447	1,014,602
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	28,354,275	36,590,036	121,123,223
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	26,873,418	29,950,691	114,117,957
4. Amortization of Interest Maintenance Reserve (IMR)	199,521	185,815	859,514
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,209,123	1,993,021	8,055,326
8.2 Charges and fees for deposit-type contracts	27,166	72,370	286,725
8.3 Aggregate write-ins for miscellaneous income	824,511	801,999	3,188,619
9. Totals (Lines 1 to 8.3)	58,488,014	69,593,932	247,631,364
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	5,822,067	3,914,445	17,107,755
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	77,061,133	62,599,773	241,906,394
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	754,155	1,683,640	5,468,336
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	(16,294,065)	(4,125,876)	(15,726,604)
20. Totals (Lines 10 to 19)	67,343,290	64,071,982	248,755,881
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,194,385	2,746,775	9,970,611
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	2,965,412	2,539,752	9,304,003
24. Insurance taxes, licenses and fees, excluding federal income taxes	56,850	141,785	709,375
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(23,258,002)	(14,431,233)	(60,635,978)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	49,301,935	55,069,061	208,103,892
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	9,186,079	14,524,871	39,527,472
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	9,186,079	14,524,871	39,527,472
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	1,849,939	(1,395,710)	6,204,327
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)	7,336,140	15,920,581	33,323,145
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....46,839 (excluding taxes of $.....37,954 transferred to the IMR)	830,927	(3,861,664)	(4,352,034)
35. Net income (Line 33 plus Line 34)	8,167,067	12,058,917	28,971,111
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	343,271,691	349,311,929	349,311,929
37. Net income (Line 35)	8,167,067	12,058,917	28,971,111
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(71,016)	320,205	(18,627,114)	(2,072,646)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(183,195)	85,733	334,584
41. Change in nonadmitted assets	135,811	243,857	167,031
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	(533,997)	1,991,892	559,682
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(34,000,000)
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus (Lines 37 through 53)	7,905,891	(4,246,715)	(6,040,238)
55. Capital and surplus as of statement date (Lines 36 + 54)	351,177,582	345,065,214	343,271,691

DETAILS OF WRITE-INS

08.301. Contractual rider fee income	379,377	382,054	1,539,554
08.302. Marketing reallowance	372,885	336,287	1,362,391
08.303. Contractual annual maintenance and surrender charge fees	72,249	83,608	261,936
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	50	24,738
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	824,511	801,999	3,188,619
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	28,354,275	36,590,036	121,123,223
2.	Net investment income	29,308,022	35,029,105	126,729,658
3.	Miscellaneous income	3,040,412	2,780,469	11,204,984
4.	Total (Lines 1 through 3)	60,702,709	74,399,610	259,057,865
5.	Benefit and loss related payments	81,325,839	66,846,489	257,657,816
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(24,557,599)	(14,721,184)	(61,252,935)
7.	Commissions, expenses paid and aggregate write-ins for deductions	5,064,259	5,389,801	19,618,306
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....84,793 tax on capital gains (losses)			6,471,658
10.	Total (Lines 5 through 9)	61,832,499	57,515,106	222,494,845
11.	Net cash from operations (Line 4 minus Line 10)	(1,129,790)	16,884,504	36,563,020
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	85,202,420	151,205,471	466,606,250
	12.2 Stocks	2,008,048		3,337,857
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			304
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	87,210,468	151,205,471	469,944,411
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	138,167,343	161,115,717	392,474,010
	13.2 Stocks		295,429	2,295,429
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	(2,934,533)	(15,789,563)	10,344,035
	13.7 Total investments acquired (Lines 13.1 to 13.6)	135,232,810	145,621,583	405,113,474
14.	Net increase or (decrease) in contract loans and premium notes	(1,082,304)	(211,832)	(3,550,315)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(46,940,038)	5,795,720	68,381,252
	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	(1,712,118)	(1,722,642)	(6,587,819)
	16.5 Dividends to stockholders			34,000,000
	16.6 Other cash provided (applied)	4,551,351	4,118,171	(185,349)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	2,839,233	2,395,529	(40,773,168)
	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)	(45,230,595)	25,075,752	64,171,104
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	88,750,088	24,578,984	24,578,984
	19.2 End of period (Line 18 plus Line 19.1)	43,519,493	49,654,736	88,750,088

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

20.0001	Exchanges	1,598,502	763,125	16,008,503
20.0002	Transfers	2,999,997		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance			
3. Ordinary individual annuities	20,469,797	30,431,629	102,859,857
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	7,884,478	6,158,407	18,263,366
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	28,354,275	36,590,036	121,123,223
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	28,354,275	36,590,036	121,123,223
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	28,354,275	36,590,036	121,123,223

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Net Income	March 31, 2021	December 31, 2020
(1) State basis	$ 8,167,067	$ 28,971,111
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	$ 8,167,067	$ 28,971,111
Surplus		
(5) Statutory surplus state basis	$ 351,177,582	$ 343,271,691
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	$ 351,177,582	$ 343,271,691

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 Company has no loan-backed securities with a credit-related OTTI charge recognized during the period.

(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	$524,487
2. 12 months or longer	664,686
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	$90,261,130
2. 12 months or longer	95,715,795

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2021. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

J. Real Estate – Not applicable.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets – No significant change.

M. Working Capital Finance Investments – Not applicable.

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

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	1	1	$ 53,945	$ 54,466	$ 53,966	$ 54,217
(2) Bonds - FV	-	-	-	-	-	-
(3) LB&SS - AC	3	3	10	9	5	5
(4) LB&SS - AC	-	-	-	-	-	-
(5) Preferred Stock - AC	-	-	-	-	-	-
(6) Preferred Stock - FV	-	-	-	-	-	-
(7) Total (1+2+3+4+5+6)	4	4	$ 53,955	$ 54,475	$ 53,971	$ 54,222

AC - Amortized Cost FV - Fair Value

P. Short Sales – Not applicable.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	11	0
(2) Aggregate amount of investment income	$ 969,992	$ -

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

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

Not applicable.

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

No significant change.

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

No significant change.

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.

NOTES TO FINANCIAL STATEMENTS

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-
Foreign government	-	-	-	-	-
Residential mortgage-backed securities	-	3,982	-	-	3,982
Commerical mortgage-backed securities	-	-	-	-	-
Asset-backed securities	-	-	-	-	-
All other bonds	-	-	-	-	-
Total bonds	-	3,982	-	-	3,982
Non-affiliated preferred stock	2,225,000	-	-	-	2,225,000
Non-affiliated common stock	190	-	-	-	190
Equity index call options	-	18,713,468	-	-	18,713,468
Variable annuity assets (separate accounts)	-	665,534,295	-	-	665,534,295
Total assets accounted for at fair value/NAV	$ 2,225,190	$ 684,251,745	$ -	$ -	$ 686,476,935
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	$ -	$ 665,534,295	$ -	$ -	$ 665,534,295
Total liabilities at fair value	$ -	$ 665,534,295	$ -	$ -	$ 665,534,295

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

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at March 31, 2021.

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)
Financial Assets:							
Bonds:							
U.S. Government and government agencies	$ 2,717,947	$ 2,463,622	$ 438,744	$ 2,279,203	$ -	$ -	$ -
States, municipalities and political subdivisions	308,979,459	285,708,354	-	308,979,459	-	-	-
Foreign government	4,204,095	3,992,222	-	4,204,095	-	-	-
Residential mortgage-backed securities	168,948,510	154,401,622	-	164,351,192	4,597,318	-	-
Commercial mortgage-backed securities	55,940,780	52,994,112	-	55,940,780	-	-	-
Asset-backed securities	314,815,853	309,298,793	-	305,099,054	9,716,799	-	-
Collateralized loan obligations	214,722,088	213,876,281	-	214,722,088	-	-	-
All other bonds	1,500,613,491	1,389,729,492	-	1,492,849,230	7,764,261	-	-
Total bonds	$ 2,570,942,223	$ 2,412,464,498	$ 438,744	$ 2,548,425,101	$ 22,078,378	$ -	$ -
Non-affiliated preferred stock	7,490,000	6,871,240	4,390,000	-	3,100,000	-	-
Non-affiliated common stock	190	190	190	-	-	-	-
Other investments	20,123,768	18,549,129	-	20,123,768	-	-	-
Equity index call options	18,713,468	18,713,468	-	18,713,468	-	-	-
Variable annuity assets (separate accounts)	665,534,295	665,534,295	-	665,534,295	-	-	-
Cash and cash equivalents	43,519,493	43,519,493	43,519,493	-	-	-	-
Policy loans	49,560,499	49,560,499	-	-	49,560,499	-	-
Total financial assets/NAV	$ 3,375,883,936	$ 3,215,212,812	$ 48,348,427	$ 3,252,796,632	$ 74,738,877	$ -	$ -

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

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

Note 21 – Other Items

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

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

		3/31/2021	
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 6,941,003	$ (131,523)	$ 6,809,480
Net realized capital gains (losses)	830,927	-	830,927
Change in net deferred income tax	183,195	(183,195)	-
Change in asset valuation reserve	-	(533,997)	(533,997)
FIA mark-to-market	211,942	587,539	799,481
As reported	$ 8,167,067	$ (261,176)	$ 7,905,891

		3/31/2020	
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 7,848,519	$ (2,062,467)	$ 5,786,052
Net realized capital gains (losses)	(3,861,664)	-	(3,861,664)
Change in net deferred income tax	(85,733)	85,733	-
Change in asset valuation reserve	-	1,991,892	1,991,892
FIA mark-to-market	8,157,795	(16,320,790)	(8,162,995)
As reported	$ 12,058,917	$ (16,305,632)	$ (4,246,715)

The following table shows the detail of Page 4, Line 38, "Change in net unrealized capital gains (losses)":

	March 31, 2021	March 31, 2020
Unaffiliated preferred stock	$ (178)	$ -
Unaffiliated common stock	(338,321)	(2,917,766)
Other invested assets	149	(1,631)
Deferred taxes	71,016	613,073
Subtotal	(267,334)	(2,306,324)
Derivatives - hedging FIA	587,539	(16,320,790)
Total	$ 320,205	$ (18,627,114)

Note 22 – Events Subsequent

American Financial Group announced on January 27, 2021, that it has entered into a definitive agreement to sell the Company's parent (Great American Life Insurance Company) to Massachusetts Mutual Life Insurance Company for $3.5 billion in cash, subject to final closing adjustments. The sale includes the Company and the parent's other insurance subsidiary. The agreement is expected to close in the second quarter of 2021.

NOTES TO FINANCIAL STATEMENTS

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Not applicable.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] 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 [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001042046

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/11/2018

6.4 By what department or departments?

State of Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	0	0
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.3 Total payable for securities lending reported on the liability page: $ 0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No [ ]

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [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]

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

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

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

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

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L		95,535			95,535	
2. Alaska AK	L		4,692			4,692	
3. Arizona AZ	L		200,957			200,957	
4. Arkansas AR	L		37,126			37,126	
5. California CA	L		3,709,108			3,709,108	
6. Colorado CO	L		69,104			69,104	
7. Connecticut CT	L		485,517			485,517	
8. Delaware DE	L		59,668			59,668	
9. District of Columbia DC	L		7,153			7,153	
10. Florida FL	L		2,742,989			2,742,989	
11. Georgia GA	L		145,804			145,804	
12. Hawaii HI	L		250,772			250,772	
13. Idaho ID	L		92,971			92,971	
14. Illinois IL	L		660,750			660,750	
15. Indiana IN	L		97,522			97,522	
16. Iowa IA	L		134,293			134,293	
17. Kansas KS	L		42,816			42,816	
18. Kentucky KY	L		217,298			217,298	
19. Louisiana LA	L		66,449			66,449	
20. Maine ME	L		245,280			245,280	
21. Maryland MD	L		106,281			106,281	
22. Massachusetts MA	L		866,875			866,875	
23. Michigan MI	L		963,415			963,415	
24. Minnesota MN	L		178,725			178,725	
25. Mississippi MS	L		38,973			38,973	
26. Missouri MO	L		70,786			70,786	
27. Montana MT	L		87,569			87,569	
28. Nebraska NE	L		27,455			27,455	
29. Nevada NV	L		427,765			427,765	
30. New Hampshire NH	L		57,230			57,230	
31. New Jersey NJ	L		815,032			815,032	
32. New Mexico NM	L		70,666			70,666	
33. New York NY	N		134,691			134,691	
34. North Carolina NC	L		7,476,325			7,476,325	
35. North Dakota ND	L		47,804			47,804	
36. Ohio OH	L		1,951,429			1,951,429	
37. Oklahoma OK	L		13,773			13,773	
38. Oregon OR	L		43,742			43,742	
39. Pennsylvania PA	L		498,995			498,995	
40. Rhode Island RI	L		249,751			249,751	
41. South Carolina SC	L		100,190			100,190	
42. South Dakota SD	L		20,125			20,125	
43. Tennessee TN	L		841,875			841,875	
44. Texas TX	L		2,795,313			2,795,313	
45. Utah UT	L		318,436			318,436	
46. Vermont VT	N		12,304			12,304	
47. Virginia VA	L		300,670			300,670	
48. Washington WA	L		410,378			410,378	
49. West Virginia WV	L		19,494			19,494	
50. Wisconsin WI	L		34,614			34,614	
51. Wyoming WY	L		7,040			7,040	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N		150			150	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Alien OT	XXX	0	600	0	0	600	0
59. Subtotal	XXX	0	28,354,275	0	0	28,354,275	0
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	28,354,275	0	0	28,354,275	0
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	28,354,275	0	0	28,354,275	0
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	28,354,275	0	0	28,354,275	0

DETAILS OF WRITE-INS

58001. Other Alien	XXX		600			600	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	600	0	0	600	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

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

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

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— American Financial Enterprises, Inc.	CT	31-0996797	
— American Money Management Corporation	OH	31-0828578	
— — American Real Estate Capital Company, LLC	OH	27-1577326	
— — Mid-Market Capital Partners, LLC	DE	27-2829629	
— APU Holding Company	OH	41-2112001	
— — American Premier Underwriters, Inc.	PA	23-6000765	
— — — Lehigh Valley Railroad Company	PA	13-6400464	
— — — — Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
— — — Magnolia Alabama Holdings, Inc.	DE	20-1548213	
— — — — Magnolia Alabama Holdings LLC	AL	20-1574094	
— — — Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
— — — Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
— — — The Owasco River Railway, Inc.	NY	13-6021353	
— — — PCC Technical Industries, Inc.	DE	76-0080537	
— — — Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
— — — Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
— — GAI Insurance Company, Ltd. *	BMU	98-1073776	
— — Hangar Acquisition Corp.	OH	31-1446308	
— — Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
— — Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
— Dixie Terminal Corporation	OH	31-0823725	
— 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
@ 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 Insurance Company *	OH	31-0501234	16691
— — American Empire Insurance Company *	OH	31-0973761	37990
— — — American Empire Underwriters, Inc.	TX	59-1671722	
— — American Empire Surplus Lines Insurance Company *	OH	31-0912199	35351
— — American Signature Underwriters, Inc.	OH	31-1463075	
— — Brothers Property Corporation	OH	59-2840291	
— — — Brothers Pennsylvanian Corporation	PA	25-1754638	
— — — Brothers Property Management Corporation	OH	59-2840294	
— — Crop Managers Insurance Agency, Inc.	KS	31-1277904	
— — CropSurance Agency, LLC	OH	83-1767590	
— — Dempsey & Siders Agency, Inc.	OH	31-0589001	
— — — Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
— — Eden Park Insurance Brokers, Inc.	CA	31-1341668	
— — El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
— — Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
— — FCIA Management Company, Inc.	NY	13-3628555	
— — Foreign Credit Insurance Association @	NY		
— — GAI Mexico Holdings, LLC	DE	81-0814136	
— — GAI Warranty Company	OH	31-1753938	
— — — GAI Warranty Company of Florida	FL	31-1765544	
— — Global Premier Finance Company	OH	61-1329718	
— — Great American 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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			31-1544320		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	UIP	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				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	UDP	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	RE	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			84-4395026				Bay Bridge Holding Company, LLC	MD	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	N	1
			84-4395026				Bay Bridge Holding Company, LLC	MD	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	N	1
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	N	
			27-0513333				Bay Bridge Marina Management, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	N	
			20-1246122				Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			81-3737639				Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			84-4574243				Mountain View Grand Holding Company, LLC	NH	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	N	1
			84-4574243				Mountain View Grand Holding Company, LLC	NH	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	N	1
			84-2654660				Skipjack Holding Company, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			52-2179330				Skipjack Marina Corp.	MD	NIA	Skipjack Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	N	
							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) Limted	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1784136				Great American International Insurance (EU) Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1120817				Great American International Insurance (UK) Limited	GBR	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Specialty & Affinity Limited	GBR	NIA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			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, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	N	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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0084	American Financial Group, Inc..	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	

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

93661202149000001

93661202144700001

93661202136500001

93661202144800001

93661202144500001

93661202144900001

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets	61,558	40,051	21,507	62,395
2597. Summary of remaining write-ins for Line 25	61,558	40,051	21,507	62,395

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		50	2,987
08.305.	Miscellaneous accrual			21,751
08.397.	Summary of remaining write-ins for Line 8.3	0	50	24,738

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,605,384	18,826,241
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation	56,256	220,856
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	18,549,129	18,605,384
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	18,549,129	18,605,384

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,366,835,759	2,439,754,316
2. Cost of bonds and stocks acquired	139,765,845	408,757,622
3. Accrual of discount	1,117,866	6,692,217
4. Unrealized valuation increase (decrease)	(338,350)	(895,408)
5. Total gain (loss) on disposals	1,058,500	3,437,487
6. Deduct consideration for bonds and stocks disposed of	89,778,961	487,527,579
7. Deduct amortization of premium	294,723	2,486,175
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		4,492,010
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	969,992	3,595,289
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,419,335,928	2,366,835,759
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	2,419,335,928	2,366,835,759

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,456,242,634	107,970,623	73,001,909	(7,848,023)	1,483,363,325			1,456,242,634
2. NAIC 2 (a)	862,869,586	31,795,222	16,287,091	6,996,489	885,374,206			862,869,586
3. NAIC 3 (a)	35,409,231		280,141	(1,847,295)	33,281,795			35,409,231
4. NAIC 4 (a)	6,182,034		41,143	1,996,306	8,137,197			6,182,034
5. NAIC 5 (a)	760,718		8,101	1,548,725	2,301,342			760,718
6. NAIC 6 (a)	7,714			(1,081)	6,633			7,714
7. Total Bonds	2,361,471,917	139,765,845	89,618,385	845,121	2,412,464,498	0	0	2,361,471,917
PREFERRED STOCK								
8. NAIC 1	2,893,069			(21,829)	2,871,240			2,893,069
9. NAIC 2	4,000,178			(178)	4,000,000			4,000,178
10. NAIC 3					0			
11. NAIC 4					0			
12. NAIC 5					0			
13. NAIC 6					0			
14. Total Preferred Stock	6,893,247	0	0	(22,007)	6,871,240	0	0	6,893,247
15. Total Bonds and Preferred Stock	2,368,365,164	139,765,845	89,618,385	823,114	2,419,335,738	0	0	2,368,365,164

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,999,997	
2. Cost of short-term investments acquired		5,020,317
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	2,999,997	2,000,000
7. Deduct amortization of premium		20,320
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	2,999,997
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	2,999,997

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)	18,712,784
2.	Cost paid/(consideration received) on additions	2,683,705
3.	Unrealized valuation increase/(decrease)	(2,683,021)
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)	18,713,468
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	18,713,468

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check	
1. Part A, Section 1, Column 14	18,713,468	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		18,713,468
4. Part D, Section 1, Column 6	18,713,468	
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	18,713,468	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		18,713,468
10. Part D, Section 1, Column 9	18,713,468	
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

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	90,065,184	26,295,267
2. Cost of cash equivalents acquired	57,816,485	378,278,326
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		304
6. Deduct consideration received on disposals	102,224,520	314,508,713
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	45,657,149	90,065,184
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	45,657,149	90,065,184

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1	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. Special Revenue and Special Assessment									
3133N3 XX 7	FH RE6094 - RMBS		03/24/2021	Various		9,906,250	10,000,000	12,778	1.A
3140HN LY 6	FN BK8442 - RMBS		03/04/2021	Bank of America Merrill Lynch		4,978,391	4,965,977	2,759	1.A
31418D YR 7	FN MA4319 - RMBS		03/24/2021	Various		9,963,281	10,000,000	10,556	1.A
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						24,847,923	24,965,977	26,092	XXX
Bonds - Industrial and Miscellaneous									
000823 AJ 3	ABPCI 2017-1A A1R - CDO	C	02/19/2021	Natixis		3,000,000	3,000,000		1.A FE
000844 AA 8	ABPCI 8 A1A - CDO	C	02/24/2021	Natixis		2,007,500	2,000,000	4,263	1.A FE
00287Y CA 5	ABBVIE INC		02/25/2021	Various		3,424,200	3,000,000	31,950	2.A FE
03073E AT 2	AMERISOURCEBERGEN CORP		03/25/2021	JP Morgan		1,995,860	2,000,000		1.G FE
031162 BZ 2	AMGEN INC		02/25/2021	MITSUBISHI UFJ SECURITIES		2,339,780	2,000,000	29,333	2.A FE
03880W AC 2	ARCLO 2020-FL1 AS - CDO	C	01/05/2021	MORGAN STANLEY & COMPANY		1,002,500	1,000,000	996	1.A FE
05492K AA 7	BDS 2019-FL4 A - CDO	C	01/08/2021	WELLS FARGO SECURITIES LLC		1,580,988	1,580,000	1,429	1.A FE
05492Q AA 4	BDS 2020-FL5 A - CDO	C	01/12/2021	WELLS FARGO SECURITIES LLC		2,003,750	2,000,000	1,962	1.A FE
05580M 82 7	B. RILEY FINANCIAL INC		03/25/2021	B.RILEY & CO., LLC		1,000,000	1,000,000		2.A Z
05608V AA 4	BX 21MFM1 A - CMBS		01/05/2021	MORGAN STANLEY & COMPANY		1,000,000	1,000,000		1.A FE
110122 DH 8	BRISTOL-MYERS SQUIBB CO		02/26/2021	JP Morgan		2,525,740	2,000,000	27,493	1.F FE
11135F BL 4	BROADCOM INC		03/31/2021	EXCHANGE		1,598,502	1,581,000	12,933	2.C FE
125491 AN 0	CI FINANCIAL CORP	C	01/13/2021	Various		3,033,690	3,000,000	8,000	2.B FE
12564E AA 0	CIM 21J2 A1 - CMO/RMBS		03/29/2021	Bank of America Merrill Lynch		4,045,000	4,000,000	8,333	1.A FE
12564K AA 6	CIM 2021-J1 A1 - CMO/RMBS		03/01/2021	Bank of America Merrill Lynch		2,052,500	2,000,000	4,583	1.A FE
12641P AR 5	CSMC 2009-R 2A6 - CMO/RMBS		03/01/2021	Direct			110		1.D FM
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS		03/01/2021	Direct			240		5.B FM
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS		03/01/2021	Direct			8		1.D FM
15674L AA 4	CERB 32 A - CDO	C	03/30/2021	WELLS FARGO SECURITIES LLC		3,000,000	3,000,000		1.A FE
17275R AD 4	CISCO SYSTEMS INC (PRE-MERGER)		02/23/2021	GOLDMAN		5,160,876	3,594,000	5,890	1.E FE
17287H AA 8	CITADEL FINANCE LLC		03/03/2021	UBS SECURITIES		1,990,620	2,000,000		2.C FE
20030N DH 1	COMCAST CORP		02/23/2021	RBC CAPITAL MARKETS		2,255,640	2,000,000	30,000	1.G FE
23802W AA 9	COLO 211 A2 - ABS		02/24/2021	DEUTSCHE BANK SECURITIES, INC		1,999,614	2,000,000		1.G FE
254687 FR 2	WALT DISNEY CO		02/24/2021	CREDIT SUISSE SECURITIES (USA)		1,233,010	1,000,000	19,656	1.G FE
260543 CG 6	DOW CHEMICAL CO		02/24/2021	BARCLAYS CAPITAL INC FIXED INC		2,331,140	2,000,000	24,549	2.C FE
26078J AE 0	DUPONT DE NEMOURS INC		02/19/2021	GOLDMAN		2,619,040	2,000,000	28,959	2.A FE
28851Q AN 3	ECLO 1RR B2R - CDO		02/26/2021	CITIGROUP		2,000,000	2,000,000		1.B FE
28852L AN 3	ELLINGTON CLO III, LTD. - CDO		03/23/2021	CITIGROUP		3,077,037	3,077,037		1.A FE
34960J AS 4	FCO 6RR ATR - CDO		03/16/2021	WELLS FARGO SECURITIES LLC		4,001,120	4,000,000	11,622	1.A FE
34962U AC 2	FORTRESS CREDIT OPPORTUNITIES XV CLO LIM		03/05/2021	Natixis		2,500,000	2,500,000		1.A FE
375558 AX 1	GILEAD SCIENCES INC		02/25/2021	GOLDMAN		1,210,370	1,000,000	20,000	2.A FE
375558 BS 1	GILEAD SCIENCES INC		02/19/2021	WELLS FARGO SECURITIES LLC		1,921,180	2,000,000	20,656	2.A FE
38175N AA 6	GOCAP 25MR AR - CDO	C	03/16/2021	Amherst Securities Group LLC		2,000,313	2,000,000	3,588	1.A FE
38177X AA 2	GOLUB CAPITAL BDC 3 CLO 1 LLC - CDO		02/22/2021	DEUTSCHE BANK SECURITIES, INC		1,000,000	1,000,000		1.A FE
39809L AC 8	GSTNE 19FL2 B - CDO	C	01/08/2021	MORGAN STANLEY & COMPANY		1,002,813	1,000,000	1,368	1.D FE
44932B AQ 9	ICG 183R AR - CDO		03/24/2021	MORGAN STANLEY CO		2,000,000	2,000,000		1.D Z
459200 KB 6	INTERNATIONAL BUSINESS MACHINES CORP		02/25/2021	BARCLAYS CAPITAL INC FIXED INC		1,150,030	1,000,000	12,219	1.F FE
472321 AH 1	JMAC 2008-R2 2A3 - CMO/RMBS		01/01/2021	Direct			4		1.D FM
472321 AK 4	JMAC 2008-R2 3A2 - CMO/RMBS		02/01/2021	Direct			759		1.D FM

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		02/01/2021	Direct			96		1.D FM
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Direct			899		1.D FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Direct			111		1.D FM
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Direct			1,078		1.D FM
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		01/01/2021	JEFFRIES & CO			1,560		5.B FM
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/01/2021	Direct			1,163		1.D FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2021	Direct			21		4.B FM
47232V DQ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		01/01/2021	Direct			6,272		1.D FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/01/2021	Direct			3,264		1.D FM
485170 AS 3	KANSAS CITY SOUTHERN		02/26/2021	BARCLAYS CAPITAL INC FIXED INC		2,449,540	2,000,000	4,675	2.B FE
55282L AC 0	MF1 19FL2 AS - CDO	C	01/05/2021	MORGAN STANLEY & COMPANY		776,695	775,000	340	1.A FE
55282X AA 8	MF1 21FL5 A - CDO		03/05/2021	CREDIT SUISSE SECURITIES (USA)		5,000,000	5,000,000		1.A FE
585495 AA 2	MELLO 21MTG1 A1 - CMO/RMBS		03/17/2021	Bank of America Merrill Lynch		5,061,458	5,000,000	7,292	1.A FE
60871R AD 2	MOLSON COORS BEVERAGE CO		02/25/2021	JP Morgan		2,349,660	2,000,000	33,333	2.C FE
64831J AA 7	NRART 20T1 AT1 - RMBS		01/01/2021	Reclassification		2,999,997	3,000,000		1.A FE
666807 BT 8	NORTHROP GRUMMAN CORP		02/25/2021	CITIGROUP		2,551,040	2,000,000	34,333	2.B FE
67190A AA 4	OAKIG 211 A1 - RMBS		01/20/2021	CREDIT SUISSE SECURITIES		1,249,806	1,250,000		1.A FE
67190A AB 2	OAKIG 211 A2 - RMBS		01/20/2021	CREDIT SUISSE SECURITIES		999,865	1,000,000		1.A FE
67590A BR 2	OCT14 14RR ABR - CDO		03/02/2021	CREDIT SUISSE SECURITIES (USA)		2,000,000	2,000,000		1.A FE
681936 BN 9	OMEGA HEALTHCARE INVESTORS INC		03/03/2021	JP Morgan		1,986,080	2,000,000		2.C FE
74387Y AD 5	PFMT 2021-1 A2A - CMO/RMBS		03/19/2021	Amherst Securities Group LLC		4,940,625	5,000,000	6,667	1.A FE
80349B BD 8	SARATOGA INVESTMENT CORP. CLO 2013-1 LTD		02/11/2021	GOLDMAN		2,000,000	2,000,000		1.A FE
90352W AD 6	STEAM 211 A - RMBS		01/15/2021	CREDIT SUISSE SECURITIES		1,499,964	1,500,000		1.F FE
95040Q AM 6	WELLTOWER INC		03/16/2021	JP Morgan		1,990,380	2,000,000		2.A FE
3899999. Total - Bonds - Industrial and Miscellaneous						112,917,922	106,872,622	396,422	XXX
Bonds - Hybrid Securities									
654579 AH 4	NIPPON LIFE INSURANCE CO	C	01/13/2021	J P MORGAN SECURITIES		2,000,000	2,000,000		1.G FE
4899999. Total - Bonds - Hybrid Securities						2,000,000	2,000,000	0	XXX
8399997. Total - Bonds - Part 3						139,765,845	133,838,598	422,515	XXX
8399999. Total - Bonds						139,765,845	133,838,598	422,515	XXX
9999999. Total - Bonds, Preferred and Common Stocks						139,765,845	XXX	422,515	XXX

Statement as of March 31, 2021 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government																					
31383S RS 1	FN 511797 - RMBS		03/01/2021.	Paydown		168	168	168	165		3		3		168			0	2	05/01/2031.	1.A
31406J 2L 6	FN 811779 - RMBS		03/01/2021.	Paydown		1,322	1,322	1,343	959		362		362		1,322			0	7	01/01/2035.	1.A
690353 RX 7	US INTERNATIONAL DEVELOPMENT FINANCE COR		02/27/2021.	Paydown		60,788	60,788	60,788	60,801		(13)		(13)		60,788			0	1,350	02/27/2027.	1.A
690353 XM 4	US INTERNATIONAL DEVELOPMENT FINANCE COR		03/15/2021.	Paydown		28,571	28,571	28,571	28,572		(0)		(0)		28,571			0	256	12/15/2030.	1.A
0599999.	Total - Bonds - U.S. Government					90,849	90,849	90,870	90,496	0	352	0	352	0	90,849	0	0	0	1,614	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
70914P LZ 3	PENNSYLVANIA (COMMONWEALTH OF)		02/15/2021.	Maturity @ 100.00		3,000,000	3,000,000	3,000,930	3,000,023		(23)		(23)		3,000,000			0	68,250	02/15/2021.	1.D FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					3,000,000	3,000,000	3,000,930	3,000,023	0	(23)	0	(23)	0	3,000,000	0	0	0	68,250	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
215723 JW 8	COOK CNTY ILL CMNTY HIGH SCH DIST NO 219		01/04/2021.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	4,833	12/01/2022.	1.B FE
235308 QL 0	DALLAS TEX INDPT SCH DIST		02/15/2021.	Maturity @ 100.00		1,000,000	1,000,000	1,012,500	1,000,189		(189)		(189)		1,000,000			0	23,000	02/15/2021.	1.A FE
442331 QM 9	HOUSTON TEX		03/01/2021.	Call @ 100.00		100,000	100,000	122,336	115,173		(170)		(170)		115,003		(15,003)	(15,003)	3,145	03/01/2032.	1.D FE
68666P AA 4	ORLEANS PARISH LA SCH BRD REV		02/01/2021.	Maturity @ 100.00		1,000,000	1,000,000	1,007,430	1,000,084		(84)		(84)		1,000,000			0	22,000	02/01/2021.	1.F FE
981305 SA 4	WORCESTER MASS		01/04/2021.	Direct		75,000	75,000	79,758	75,002		(2)		(2)		75,000			0	2,344	01/01/2028.	1.C FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					3,175,000	3,175,000	3,222,024	3,190,448	0	(445)	0	(445)	0	3,190,003	0	(15,003)	(15,003)	55,322	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
00164T AA 6	AMCEST 2007 A A28 - RMBS		01/15/2021.	Paydown		68,584	68,584	71,780	70,350		(1,765)		(1,765)		68,584			0	1,968	01/15/2028.	1.F FE
196479 F9 5	COLORADO HSG & FIN AUTH - MBS		03/01/2021.	Paydown		88,696	88,696	91,338	90,661		(1,964)		(1,964)		88,696			0	547	03/01/2048.	1.A FE
3133N3 U9 3	FH RE6008 - RMBS		03/01/2021.	Paydown		444,269	444,269	451,697	450,030		(5,760)		(5,760)		444,269			0	1,930	11/01/2049.	1.A
3140K0 EL 8	FN BO4638 - RMBS		03/01/2021.	Paydown		200,236	200,236	200,580	200,488		(252)		(252)		200,236			0	1,058	11/01/2049.	1.A
3140QB N5 3	FN CA4011 - RMBS		03/01/2021.	Paydown		169,994	169,994	172,650	171,999		(2,005)		(2,005)		169,994			0	813	08/01/2049.	1.A
3140QC DT 0	FN CA4613 - RMBS		03/01/2021.	Paydown		589,112	589,112	598,440	596,176		(7,064)		(7,064)		589,112			0	3,244	11/01/2049.	1.A
454624 U5 4	INDIANA BD BK REV		01/15/2021.	Direct		305,000	305,000	311,853	305,023		(23)		(23)		305,000			0	8,372	01/15/2024.	1.B FE
462467 NW 7	IOWA FIN AUTH SINGLE FAMILY MTG REV		03/01/2021.	Call @ 100.00		65,000	65,000	65,000	65,000				0		65,000			0	290	02/01/2042.	1.A FE
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		02/26/2021.	Call @ 100.00		275,000	275,000	275,000	274,993		(0)		(0)		274,993		7	7	1,008	09/01/2037.	1.C FE
57586N UR 0	MASSACHUSETTS ST HSG FIN AGY - MBS		03/15/2021.	Paydown		234,594	234,594	235,571	235,291		(698)		(698)		234,594			0	1,709	01/15/2046.	1.B FE
60416Q HA 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2021.	Paydown		131,358	131,358	131,358	131,358		0		0		131,358			0	696	03/01/2048.	1.A FE
60416Q HJ 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2021.	Paydown		117,453	117,453	117,453	117,453		(0)		(0)		117,453			0	659	01/01/2049.	1.A FE
60636Y KJ 9	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS		03/31/2021.	Direct		385,000	385,000	385,000	385,000				0		385,000			0	8,600	07/01/2028.	1.B FE
60636Y KK 6	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS		03/31/2021.	Direct		480,000	480,000	480,000	480,000				0		480,000			0	11,786	07/01/2033.	1.B FE
647200 4S 0	NEW MEXICO MTG FIN AUTH		03/01/2021.	Call @ 100.00		40,000	40,000	40,000	40,000				0		40,000			0	195	09/01/2040.	1.B FE
64972C BD 4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		03/15/2021.	Paydown		2,119	2,119	2,119	2,119				0		2,119			0	11	06/15/2036.	1.C FE
650035 UZ 9	NEW YORK ST URBAN DEV CORP REV		03/15/2021.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	24,050	03/15/2021.	1.B FE
658207 MA 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		03/01/2021.	Call @ 100.00		30,000	30,000	30,000	30,000				0		30,000			0	600	01/01/2030.	1.B FE
677377 2P 7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		03/01/2021.	Call @ 100.00		105,000	105,000	105,000	105,000				0		105,000		(0)	(0)	475	11/01/2041.	1.A FE
67756A 2N 1	OHIO ST HIGHER EDL FAC COMMN REV		01/01/2021.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	18,395	01/01/2021.	1.C FE
686087 MP 9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		01/04/2021.	Direct		10,000	10,000	10,000	10,000				0		10,000			0	145	07/01/2033.	1.C FE
882750 NE 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		03/01/2021.	Call @ 100.00		10,000	10,000	10,000	10,000				0		10,000			0	145	07/01/2041.	1.B FE
88275F NU 9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		03/01/2021.	Call @ 100.00		20,000	20,000	20,000	20,028		(1)		(1)		20,027		(27)	(27)	164	09/01/2039.	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91528N AA 9	UNM SANDOVAL REGL MED CTR INC COLO REV		01/20/2021.	Direct		2,345,000	2,345,000	2,345,000	2,345,000				0		2,345,000			0	52,763	07/20/2036.	1.B FE
92812Q U7 0	VIRGINIA ST HSG DEV AUTH		01/01/2021.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	17,895	01/01/2021.	1.B FE
92812U Q3 5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		03/01/2021.	Paydown		97,218	97,218	97,218	97,219		(1)		(1)		97,218			0	644	12/25/2043.	1.A FE
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		03/01/2021.	Paydown		59,504	59,504	59,504	59,504				0		59,504			0	343	10/25/2037.	1.A FE
92812U Q6 8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		03/01/2021.	Paydown		67,167	67,167	67,167	67,158		9		9		67,167			0	366	06/25/2041.	1.A FE
92812U Q7 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		03/25/2021.	Paydown		95,770	95,770	95,770	95,770		0		0		95,770			0	419	10/25/2049.	1.A FE
92813T EE 6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		03/01/2021.	Paydown		42,759	42,759	42,759	42,737		23		23		42,759			0	226	08/25/2042.	1.B FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					9,478,832	9,478,832	9,512,256	9,498,356	0	(19,503)	0	(19,503)	0	9,478,853	0	(20)	(20)	159,516	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 2017-1 A - ABS		03/16/2021.	Paydown		7,131	7,131	7,153	7,131		(0)		(0)		7,131			0	56	05/16/2042.	2.B FE
00038R AA 4	AASET 2019-2 A - ABS		03/16/2021.	Paydown		36,004	36,004	36,004	36,005		(0)		(0)		36,004			0	195	10/16/2039.	1.G FE
000823 AA 2	ABPCI II A1 - CDO	C	03/18/2021.	Paydown		2,000,000	2,000,000	2,000,000	1,999,026		974		974		2,000,000			0	16,560	07/20/2029.	1.A FE
000823 AC 8	ABPCI II A2 - CDO	C	03/18/2021.	Paydown		1,000,000	1,000,000	1,000,000	999,340		660		660		1,000,000			0	10,639	07/20/2029.	1.C FE
00102D AC 2	ACIS 145 A2 - CDO		02/01/2021.	Paydown		150,128	150,128	150,128	150,141		(12)		(12)		150,128			0	1,327	11/02/2026.	1.A FE
00192J AA 4	APS 2016-1 1A - CMO/RMBS		03/01/2021.	Paydown		76,185	76,185	67,899	73,139		3,045		3,045		76,185			0	40	07/27/2057.	1.A FE
00214M AA 1	ARLFR 1406 A1 - RMBS		03/15/2021.	Paydown		34,966	34,966	33,929	34,966		(0)		(0)		34,966			0	170	06/15/2044.	1.F FE
00255U AA 3	AASET 2020-1 A - ABS		03/15/2021.	Paydown		15,353	15,353	15,353	15,353		0		0		15,353			0	57	01/17/2040.	1.G FE
004375 FG 1	ACCR 2006-1 A4 - RMBS		03/25/2021.	Paydown		102,942	102,942	89,914	97,266		5,676		5,676		102,942			0	115	04/25/2036.	1.D FM
00452P AD 9	ACIS 2015-6 A2 - CDO		02/01/2021.	Paydown		217,224	217,224	217,224	217,224				0		217,224			0	1,828	05/03/2027.	1.A FE
006346 AS 9	ADMSO 181 A - ABS		03/15/2021.	Paydown		9,302	9,302	9,352	9,339		(36)		(36)		9,302			0	75	11/16/2048.	1.F FE
007036 GS 9	ARMT 2005-2 2A1 - CMO/RMBS		03/01/2021.	Paydown		20,308	20,308	19,000	18,802		1,505		1,505		20,308			0	100	06/25/2035.	1.D FM
00912X AM 6	AIR LEASE CORP		03/02/2021.	Call @ 100.00		2,000,000	2,000,000	1,996,040	1,999,855		96		96		1,999,952		48	48	32,507	04/01/2021.	2.B FE
02315Q AA 6	AMBAC LSNI LLC		03/30/2021.	Paydown		524	524	525	524		0		0		524			0		02/12/2023.	5.B GI
02377B AB 2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR		03/22/2021.	Paydown		47,379	47,379	47,379	47,390		(11)		(11)		47,379			0	853	03/22/2029.	2.A FE
02377U AB 0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		01/15/2021.	Paydown		24,784	24,784	24,784	24,791		(7)		(7)		24,784			0	613	07/15/2024.	4.C FE
02660L AA 8	AHMA 2006-4 A11 - RMBS		03/25/2021.	Paydown		4,858	4,858	3,226	4,833		25		25		4,858			0	2	10/25/2046.	1.D FM
02665U AA 3	AH4R 2014-SFR2 A - RMBS		03/01/2021.	Paydown		5,106	5,106	5,106	5,101		5		5		5,106			0	33	10/17/2036.	1.A FE
02665X AA 7	AH4R 2014-SFR3 A - RMBS		03/01/2021.	Paydown		15,057	15,057	15,188	15,101		(45)		(45)		15,057			0	92	12/18/2036.	1.A FE
02666A AA 6	AH4R 2015-SFR1 A - RMBS		03/01/2021.	Paydown		12,932	12,932	12,931	12,918		14		14		12,932			0	75	04/17/2052.	1.A FE
02666B AA 4	AH4R 2015-SFR2 A - RMBS		03/01/2021.	Paydown		2,094	2,094	2,094	2,093		1		1		2,094			0	13	10/17/2052.	1.A FE
038370 AA 0	AQFIT 19A A - ABS		03/15/2021.	Paydown		61,753	61,753	61,744	61,745		9		9		61,753			0	323	07/16/2040.	1.F FE
038413 AA 8	AQFIT 2020-A A - ABS		03/17/2021.	Paydown		168,538	168,538	168,507	168,508		30		30		168,538			0	464	07/17/2046.	1.F FE
05252A BK 6	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	01/12/2021.	Maturity @ 100.00		1,000,000	1,000,000	997,570	999,991		9		9		1,000,000			0	24,375	01/12/2021.	1.D FE
05492A AJ 0	BFNS AR - CDO	C	01/25/2021.	Paydown		172,662	172,662	172,662	172,662				0		172,662			0	1,403	01/25/2029.	1.C FE
05533N AJ 3	BCAP 2010-RR12 1A9 - CMO/RMBS	C	03/01/2021.	Paydown		25,488	25,130	22,017	25,425		63		63		25,488			0	147	06/26/2037.	1.D FM
05541D AU 0	BCAP 2012-RR8 4A3 - CMO/RMBS		03/19/2021.	Paydown		69,613	69,613	57,517	65,380		4,233		4,233		69,613			0	39	11/26/2036.	1.D FM
05565Q BU 1	BP CAPITAL MARKETS PLC	C	01/22/2021.	Call @ 100.00		1,025,240	1,000,000	1,000,000	1,000,000				0		1,000,000			0	33,252	11/01/2021.	1.G FE
05586A AA 6	BSPRT 2018-FL4 A - CDO		01/15/2021.	Paydown		60,679	60,679	60,679	60,674		6		6		60,679			0	63	09/17/2035.	1.A FE
05586A AA 6	BSPRT 2018-FL4 A - CDO/CMBS		03/15/2021.	Paydown		85,958	85,958	85,958	85,949		8		8		85,958			0	228	09/17/2035.	1.A FE
05605G AJ 1	B2R 2015-2 B - RMBS		03/01/2021.	Paydown		237,191	237,191	244,303	237,191				0		237,191			0	3,366	11/18/2048.	1.D 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
058931 AD 8	BAFC 2006-3 2A1 - CMO/RMBS	..	03/01/2021.	Paydown		111,392	112,637	91,862	111,126		266		266		111,392			0	860	03/25/2036.	1.D FM
05949A H8 6	BOAMS 2005-A 2A1 - CMO/RMBS	..	03/01/2021.	Paydown		6,916	6,916	6,687	6,654		262		262		6,916			0	23	02/25/2035.	1.D FM
05949A H9 4	BOAMS 2005-A 2A2 - CMO/RMBS	..	03/01/2021.	Paydown		6,052	6,052	5,893	5,923		128		128		6,052			0	20	02/25/2035.	1.D FM
05949C GW 0	BOAMS 2005-8 A9 - CMO/RMBS	..	01/01/2021.	Paydown		7,874	8,112	6,283	7,874				0		7,874			0	37	09/25/2035.	2.B FM
05949C GW 0	BOAMS 2005-8 A9 - CMO/RMBS	..	03/01/2021.	Paydown		9,185	15,203	11,774	9,161		23		23		9,185			0	167	09/25/2035.	3.B FM
05949C HM 1	BOAMS 2005-I 1A1 - CMO/RMBS	..	03/01/2021.	Paydown		64,180	64,973	59,189	63,683		497		497		64,180			0	386	10/25/2035.	2.B FM
05949C KS 4	BOAMS 2005-J 2A3 - CMO/RMBS	..	03/01/2021.	Paydown		2,033	2,101	2,053	2,033		1		1		2,033			0	8	11/25/2035.	3.B FM
05951F AB 0	BAFC 2007-1 T1B - RMBS	..	03/01/2021.	Paydown		5,580	6,026	5,261	5,567		14		14		5,580			0	62	01/25/2037.	1.D FM
05951U AC 5	BAFC 2006-8T2 A2 - CMO/RMBS	..	03/01/2021.	Paydown		609	602	461	608		2		2		609			0	4	10/25/2036.	1.D FM
059522 AU 6	BAFC 2007-C 1A2 - CMO/RMBS	..	03/01/2021.	Paydown		29,186	31,944	29,211	29,152		34		34		29,186			0	143	05/20/2036.	1.D FM
05953Y AH 4	BAFC 2007-4 A1B - RMBS	..	03/01/2021.	Paydown		6,382	6,337	2,089	6,359		22		22		6,382			0	53	05/26/2037.	1.D FM
05973B AA 5	BANC 2019-CRE6 A - CMBS	..	03/15/2021.	Paydown		245,298	245,298	212,183	224,433		20,865		20,865		245,298			0	439	09/17/2036.	1.A FE
05990H AH 6	BAFC 2010-R2 1A3 - CMO/RMBS	..	03/01/2021.	Paydown		34,423	38,222	24,184	34,329		94		94		34,423			0	384	08/26/2037.	1.D FM
05990H AQ 6	BAFC 2010-R2 3A4 - CMO/RMBS	..	03/01/2021.	Paydown		37,079	37,079	36,048	35,434		1,645		1,645		37,079			0	128	07/26/2035.	1.D FM
07384M S7 8	BSARM 2004-5 2A - CMO/RMBS	..	03/01/2021.	Paydown		14,615	14,615	14,678	14,615		(1)		(1)		14,615			0	72	07/25/2034.	1.D FM
07384Y KF 2	BSABS 2003-AC4 A - RMBS	..	03/01/2021.	Paydown		19,841	19,842	20,052	19,845		(4)		(4)		19,841			0	162	09/25/2033.	1.D FM
10112R AS 3	BOSTON PROPERTIES LP	..	02/16/2021.	Call @ 100.00		1,000,000	1,000,000	992,600	999,688		107		107		999,795		205	205	10,198	05/15/2021.	2.A FE
11134L AH 2	BROADCOM CORP	..	03/31/2021.	EXCHANGE		1,753,361	1,581,000	1,574,012	1,576,470		165		165		1,576,634		176,726	176,726	131,992	01/15/2027.	2.C FE
12326Q AA 2	BJETS 191 A - ABS	..	03/15/2021.	Paydown		21,055	21,055	21,054	21,055		0		0		21,055			0	146	07/15/2034.	1.G FE
12327F AA 5	BJETS 201 A - ABS	..	03/16/2021.	Paydown		180,377	180,377	180,374	180,374		3		3		180,377			0	948	11/15/2035.	1.G FE
12479R AB 3	CAUTO 2014-1 A - ABS	..	03/15/2021.	Paydown		4,254	4,254	4,251	4,254		0		0		4,254			0	26	10/17/2044.	1.E FE
12479R AD 9	CAUTO 2017-1 A1 - ABS	..	03/15/2021.	Paydown		2,386	2,386	2,385	2,386		0		0		2,386			0	15	04/15/2047.	1.E FE
12527E AD 0	CFCRE 2011-C1 A4 - CMBS	..	01/15/2021.	Paydown		144,257	144,257	147,751	144,306		(49)		(49)		144,257			0	596	04/15/2044.	1.D FM
12529L AA 8	CFMT 2020-HB4 A - RMBS	..	03/25/2021.	Paydown		403,533	403,533	403,533	403,533		0		0		403,533			0	640	12/26/2030.	1.A FE
125431 AH 9	CWHL 2006-HYB4 2A1 - CMO/RMBS	..	03/01/2021.	Paydown		14,323	14,431	6,005	14,247		77		77		14,323			0	102	06/20/2036.	1.D FM
12563L AS 6	CLIF 203 A - ABS	..	03/18/2021.	Paydown		28,333	28,333	28,327	28,328		6		6		28,333			0	95	10/18/2045.	1.F FE
12564K AA 6	CIM 2021-J1 A1 - CMO/RMBS	..	03/25/2021.	Paydown		3,485	3,485	3,576			(91)		(91)		3,485			0	7	03/25/2051.	1.A FE
12626P AL 7	CRH AMERICA INC	..	01/15/2021.	Maturity @ 100.00		1,000,000	1,000,000	1,048,950	1,000,244		(244)		(244)		1,000,000			0	28,750	01/15/2021.	2.A FE
12641P AE 4	CSMC 2009-R A3 - CMO/RMBS	..	03/01/2021.	Paydown		14,373	14,373	14,373	14,369		4		4		14,373			0	138	10/26/2038.	1.D FM
12641P AN 4	CSMC 2009-R 2A3 - CMO/RMBS	..	03/01/2021.	Paydown		53,922	53,922	53,922	53,906		16		16		53,922			0	520	05/29/2035.	1.D FM
12641P AR 5	CSMC 2009-R 2A6 - CMO/RMBS	..	02/01/2021.	Paydown			738						0					0	6	05/29/2035.	1.D FM
12641P BA 1	CSMC 2009-R 4A4 - CMO/RMBS	..	03/01/2021.	Paydown		9,162	9,162	7,046	9,138		24		24		9,162			0	94	11/26/2035.	1.D FM
12641P BC 7	CSMC 2009-R 4A6 - CMO/RMBS	..	01/01/2021.	Paydown			2		(7)	7			7					0	0	11/26/2035.	6. FM
12641P BN 3	CSMC 2009-R 6A3 - CMO/RMBS	..	03/01/2021.	Paydown		18,964	18,964	18,964	18,957		8		8		18,964			0	125	09/27/2038.	1.D FM
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS	..	03/01/2021.	Paydown			2,365		6		(6)		(6)					0	32	09/27/2038.	1.D FM
12641Q AA 0	CSMC 2009-7R 3A3 - CMO/RMBS	..	03/01/2021.	Paydown		6,457	6,505	2,686	6,452		5		5		6,457			0	75	09/26/2037.	1.D FM
12641Q AF 9	CSMC 2009-7R 4A2 - CMO/RMBS	..	03/01/2021.	Paydown		10,282	10,282	7,916	10,220		63		63		10,282			0	130	07/26/2037.	1.D FM
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS	..	01/01/2021.	Paydown			24						0					0	0	07/26/2037.	5.B FM
12641Q AP 7	CSMC 2009-7R 5A2 - CMO/RMBS	..	03/01/2021.	Paydown		32,636	32,636	32,636	32,624		12		12		32,636			0	184	11/26/2035.	1.D FM
12641Q AS 1	CSMC 2009-7R 5A5 - CMO/RMBS	..	03/30/2021.	Paydown			347		(1,260)		(2)		(2)		(1,263)		1,263	1,263	4	11/26/2035.	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12641Q AW 2	CSMC 2009-7R 6A1 - CMO/RMBS	..	03/01/2021.	Paydown		21,940	21,940	21,940	21,933		7		7		21,940			0	234	09/26/2035.	1.D FM
12641Q AY 8	CSMC 2009-7R 6A3 - CMO/RMBS	..	01/01/2021.	Paydown			8	1					0					0	0	09/26/2035.	1.D FM
12641Q BF 8	CSMC 2009-7R 7A4 - CMO/RMBS	..	03/25/2021.	Paydown			24	4	(0)		0		0					0	0	12/26/2036.	1.D FM
12641Q BX 9	CSMC 2009-7R 9A4 - CMO/RMBS	..	03/01/2021.	Paydown		13,193	13,197	8,978	13,197		(4)		(4)		13,193			0	84	08/26/2035.	4.B FM
12641Q CH 3	CSMC 2009-7R 111 - CMO/RMBS	..	03/01/2021.	Paydown		14,252	14,252	14,252	14,253		(0)		(0)		14,252			0	180	02/26/2035.	1.D FM
12641Q CR 1	CSMC 2009-7R 124 - CMO/RMBS	..	03/01/2021.	Paydown		5,497	5,497	5,497	5,494		3		3		5,497			0	51	01/26/2036.	1.D FM
12641Q CS 9	CSMC 2009-7R 125 - CMO/RMBS	..	03/01/2021.	Paydown			2	1					0					0	0	01/26/2036.	1.D FM
12641Q CX 8	CSMC 2009-7R 132 - CMO/RMBS	..	03/01/2021.	Paydown		5,458	5,458	5,458	5,472		(15)		(15)		5,458			0	63	06/26/2037.	1.D FM
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS	..	02/01/2021.	Paydown			37	5	0		(0)		(0)					0	0	06/26/2037.	1.D FM
12641Q DH 2	CSMC 2009-7R 146 - CMO/RMBS	..	03/01/2021.	Paydown		40,562	40,563	25,927	40,476		86		86		40,562			0	147	04/26/2037.	1.D FM
12641Q EB 4	CSMC 2009-7R 172 - CMO/RMBS	..	03/25/2021.	Paydown		31,255	31,255	1,155	30,482		773		773		31,255			0	6	03/25/2037.	1.D FM
12641Q EE 8	CSMC 2009-7R 175 - CMO/RMBS	..	03/24/2021.	Adjustment					(73)				0		(73)		73	73		03/25/2037.	1.D FM
12641Q EL 2	CSMC 2009-7R 182 - CMO/RMBS	..	03/01/2021.	Paydown		33,474	33,474	33,474	33,458		16		16		33,474			0	105	03/26/2037.	1.D FM
12641Q EV 0	CSMC 2009-7R 1A1 - CMO/RMBS	..	03/01/2021.	Paydown		29,934	29,934	29,934	29,924		10		10		29,934			0	324	03/01/2036.	1.D FM
12641Q EY 4	CSMC 2009-7R 1A4 - CMO/RMBS	..	03/30/2021.	Adjustment					(1,725)				0		(1,725)		1,725	1,725		03/26/2036.	1.D FM
12641Q FE 7	CSMC 2009-7R 2A3 - CMO/RMBS	..	03/01/2021.	Paydown		11,066	11,066	7,289	11,016		50		50		11,066			0	101	08/27/2035.	1.D FM
12641T AB 2	CSMC 2009-5R 1A2 - CMO/RMBS	..	03/01/2021.	Paydown		29,942	29,929	22,816	22,368		7,573		7,573		29,942			0	96	06/26/2036.	1.D FM
12646U AK 4	CSMC 2013-IVR1 A2 - CMO/RMBS	..	03/01/2021.	Paydown		148,764	148,764	139,094	140,761		8,003		8,003		148,764			0	750	03/25/2043.	1.D FM
12646W AH 7	CSMC 2013-IVR2 A2 - CMO/RMBS	..	03/01/2021.	Paydown		158,008	158,008	147,639	149,319		8,689		8,689		158,008			0	906	04/27/2043.	1.D FM
12647P AK 4	CSMC 2013-7 A6 - CMO/RMBS	..	03/01/2021.	Paydown		158,901	158,901	153,140	153,575		5,325		5,325		158,901			0	923	08/25/2043.	1.D FM
126650 AW 0	CVSPAS NOTES CTF - CMBS	..	03/10/2021.	Paydown		23,495	23,495	23,495	23,495		(1)		(1)		23,495			0	208	01/11/2027.	2.B FE
126670 JP 4	CWHL 2005-HYB9 1A1 - CMO/RMBS	..	03/01/2021.	Paydown		15,576	15,721	13,711	15,502		74		74		15,576			0	83	02/20/2036.	1.D FM
126670 NY 0	CWL 2005-16 2A3 - RMBS	..	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	CWALT 2005-7CB 2A3 - CMO/RMBS	..	03/01/2021.	Paydown		10,875	10,952	9,681	10,863		12		12		10,875			0	111	04/25/2035.	1.D FM
12667F 5E 1	CWALT 2005-6CB 1A3 - CMO/RMBS	..	03/01/2021.	Paydown		23,967	23,985	22,000	23,937		30		30		23,967			0	230	04/25/2035.	1.D FM
12667G AC 7	CWALT 2005-13CB A3 - CMO/RMBS	..	03/01/2021.	Paydown		14,107	14,167	11,883	14,038		69		69		14,107			0	144	05/25/2035.	1.D FM
126694 D5 4	CWHL 2006-HYB2 3A1 - CMO/RMBS	..	03/01/2021.	Paydown		3,479	3,479	3,047	3,463		16		16		3,479			0	21	04/22/2036.	1.D FM
126694 D7 0	CWHL 2006-HYB2 4A1 - CMO/RMBS	..	03/01/2021.	Paydown		1,334	1,334	1,218	1,329		5		5		1,334			0	7	04/22/2036.	1.D FM
12669D US 5	CWHL 2002-39 A18 - CMO/RMBS	..	03/01/2021.	Paydown		1,135	1,135	1,125	1,136		(0)		(0)		1,135			0	11	02/25/2033.	2.B FM
12669F V8 3	CWHL 2004-HYB4 3A - CMO/RMBS	..	03/01/2021.	Paydown		29,405	29,405	29,451	29,196		210		210		29,405			0	94	09/20/2034.	1.D FM
12669G R4 5	CWHL 2005-15 A8 - CMO/RMBS	..	02/01/2021.	Paydown		28,809	28,994	23,671	28,817		(8)		(8)		28,809			0	225	08/25/2035.	2.B FM
12669G R4 5	CWHL 2005-15 A8 - CMO/RMBS	..	03/01/2021.	Paydown		10,767	10,847	8,856	10,775		(8)		(8)		10,767			0	149	08/25/2035.	1.D FM
12803P AB 4	CAJUN 2017-1 A2 - RMBS	..	02/20/2021.	Paydown		15,000	15,000	14,884	14,958		42		42		15,000			0	244	08/20/2047.	2.C FE
14576A AA 0	CARM 201 A1 - RMBS	..	03/15/2021.	Paydown		5,000	5,000	4,998	4,998		2		2		5,000			0	17	12/15/2050.	1.A FE
152314 KJ 8	CXHE 2004-C AF5 - RMBS	..	03/01/2021.	Paydown		54,552	54,552	54,416	54,416		136		136		54,552			0	488	06/25/2034.	1.D FM
15672A AA 0	CERB XVIII A - CDO	..	01/15/2021.	Paydown		639,186	639,186	639,186	638,976		210		210		639,186			0	3,246	04/15/2027.	1.A FE
161546 CW 4	CFAB 2002-3 IA5 - RMBS	..	03/01/2021.	Paydown		11,944	11,944	11,943	11,910		33		33		11,944			0	95	06/25/2032.	1.D FM
16162W PV 5	CHASE 2005-A2 1A1 - CMO/RMBS	..	03/01/2021.	Paydown		6,256	5,940	4,441	6,225		31		31		6,256			0	29	01/25/2036.	1.D FM
16162X AD 9	CHASE 2006-S3 1A4 - CMO/RMBS	..	03/25/2021.	Paydown		1,123	1,123	807	1,127		(4)		(4)		1,123			0	10	11/25/2036.	1.D FM
16163C AG 7	CHASE 06A1 2A2 - CMO/RMBS	..	03/01/2021.	Paydown		21,940	23,331	6,555	21,767		172		172		21,940			0	129	09/25/2036.	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
17181C AA 6	CIMLT 181 A - RMBS		03/20/2021.	Paydown		26,924	26,924	26,924	26,922		1		1		26,924			0	64	03/20/2043.	1.C FE
17307G ED 6	CMLTI 2004-HYB2 3A - CMO/RMBS		03/01/2021.	Paydown		37,683	37,683	35,648	37,603		80		80		37,683			0	205	03/27/2034.	1.D FM
17312H AF 6	CRMSI 2007-2 A6 - RMBS		03/01/2021.	Paydown		4,937	4,937	4,747	4,773		164		164		4,937			0	39	06/25/2037.	1.D FM
17315N AD 5	CMLTI 2009-8 2A1 - CMO/RMBS		03/01/2021.	Paydown		35,222	35,222	35,222	35,072		149		149		35,222			0	411	04/25/2037.	1.D FM
17315X AF 8	CMLTI 2009-9 2A3 - CMO/RMBS		03/01/2021.	Paydown		13,857	12,188	9,233	13,810		47		47		13,857			0	68	11/25/2035.	1.D FM
17316A AQ 3	CMLTI 2009-10 4A1 - CMO/RMBS		03/01/2021.	Paydown		57,115	57,115	56,258	56,819		296		296		57,115			0	618	05/26/2037.	1.D FM
17323M AE 5	CMLTI 2015-A B3 - CMO/RMBS		03/01/2021.	Paydown		32,741	32,741	29,753	32,712		28		28		32,741			0	224	06/25/2058.	1.D FM
193051 AA 7	COLD 2020-ICE5 A - CMBS		02/15/2021.	Paydown		42,524	42,524	42,524	42,524				0		42,524			0	76	11/16/2037.	1.D FM
19421U AA 2	CASL 2019-A A1 - ABS		03/25/2021.	Paydown		48,010	48,010	47,778	47,790		220		220		48,010			0	119	12/28/2048.	1.C FE
19687Y AA 3	COLT 2020-RPL1 A1 - RMBS		03/01/2021.	Paydown		167,452	167,452	167,452	167,451		0		0		167,452			0	350	01/26/2065.	1.A FE
20267U AA 7	CBSLT 2016-B A1 - ABS		03/25/2021.	Paydown		63,145	63,145	63,128	63,132		13		13		63,145			0	271	10/25/2040.	1.A FE
212168 AA 6	CONTINENTAL WIND LLC		02/28/2021.	Paydown		61,374	61,374	61,374	61,374				0		61,374			0	1,841	02/28/2033.	2.B FE
21872M AA 0	CAFL 182 A - CMBS		03/01/2021.	Paydown		50,941	50,941	50,940	50,937		3		3		50,941			0	393	11/15/2052.	1.A FE
22541Q FV 9	CSFB 2003-17 1A4 - CMO/RMBS		03/01/2021.	Paydown		763	763	768	762		1		1		763			0	7	06/25/2033.	1.D FM
22541S PJ 1	CSFB 2004-AR6 CB1 - CMO/RMBS		03/25/2021.	Paydown		29,230	29,230	23,238	24,937		4,293		4,293		29,230			0	85	10/25/2034.	1.D FM
22944P AA 5	CSMC 2013-TH1 A1 - CMO/RMBS		03/01/2021.	Paydown		146,829	146,829	131,848	131,750		15,080		15,080		146,829			0	565	02/25/2043.	1.D FM
233046 AE 1	DNKN 2017-1 A2I - RMBS		02/20/2021.	Paydown		5,000	5,000	5,000	5,000				0		5,000			0	45	11/20/2047.	2.B FE
233046 AF 8	DNKN 2017-1 AII - RMBS		02/20/2021.	Paydown		10,000	10,000	10,000	10,000				0		10,000			0	101	11/20/2047.	2.B FE
233046 AM 3	DNKN 2019-1 A23 - RMBS		02/20/2021.	Paydown		8,125	8,125	8,245	8,227		(102)		(102)		8,125			0	81	05/20/2049.	1.C FE
23305U AA 5	DBRR 2011-LC2 A4A - CMBS		03/01/2021.	Paydown		999,136	999,136	1,052,410	999,448		(312)		(312)		999,136			0	5,522	07/14/2044.	1.D FM
23305Y AJ 8	DBUBS 2011-LC3 AM - CMBS		03/01/2021.	Paydown		44,555	44,555	43,328	44,435		120		120		44,555			0	595	08/12/2044.	1.D FM
23341B AC 9	DRB 2016-B A2 - ABS		03/25/2021.	Paydown		38,196	38,196	38,185	38,189		7		7		38,196			0	194	06/25/2040.	1.A FE
23355L AA 4	DXC TECHNOLOGY CO		03/23/2021.	Tender Offer		1,057,270	1,000,000	996,810	999,381		78		78		999,460		540	540	80,509	09/18/2022.	2.C FE
24763L FN 5	DELHE 1999-2 A7F - RMBS		03/01/2021.	Paydown		3,060	3,060	3,060	2,245		815		815		3,060			0	21	08/15/2030.	1.D FM
251510 DQ 3	DBALT 2005-2 2A1 - CMO/RMBS		02/25/2021.	Paydown		16	16	13	16				0		16			0		04/25/2035.	4.B FM
251510 DQ 3	DBALT 2005-2 2A1 - CMO/RMBS		03/25/2021.	Paydown		31	31	27	31				0		31			0	0	04/25/2035.	4.B FM
25755T AM 2	DPABS 2019-1 A2 - RMBS		01/25/2021.	Paydown			8,750	8,754	8,755		(8,755)		(8,755)					0	70	10/25/2049.	1.C FE
28851Q AE 3	ECLO 1R AR - CDO		01/15/2021.	Paydown		51,771	51,771	51,771	51,770		2		2		51,771			0	246	10/15/2029.	1.A FE
28851Q AG 8	ECLO 1R BR - CDO		03/05/2021.	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,110		21		21		2,000,131		(131)	(131)	38,570	10/15/2029.	1.C FE
28852E AA 7	ECLO II A - CDO		02/16/2021.	Paydown		50,069	50,069	50,069	50,040		29		29		50,069			0	246	02/15/2029.	1.A FE
28852L AA 1	ECLO III A1 - CDO		01/20/2021.	Paydown		30,350	30,350	30,350	30,352		(2)		(2)		30,350			0	145	07/22/2030.	1.A FE
28852L AE 3	ECLO III A2 - CDO		01/20/2021.	Paydown		48,559	48,559	48,559	48,553		6		6		48,559			0	552	07/22/2030.	1.A FE
28932M AA 3	ELM ROAD GENERATING STATION SUPERCRITICA		02/11/2021.	Paydown		51,286	51,286	51,286	51,289		(3)		(3)		51,286			0	1,336	02/11/2030.	1.F FE
30070R AA 0	XAN 20RSO8 A - CDO/CMBS	C	03/16/2021.	Paydown		223,665	223,665	223,665	223,665				0		223,665			0	716	03/16/2035.	1.A FE
30256W AA 5	FDF 1 A - CDO	C	02/18/2021.	Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	11,733	11/12/2030.	1.A FE
30256W AB 3	FDF 1 B - CDO	C	02/18/2021.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	14,667	11/12/2030.	1.C FE
307000 AA 7	FAMILY DOLLAR STORES INC		01/20/2021.	Call @ 100.00		1,001,517	1,000,000	994,940	999,948		32		32		999,980		20	20	24,850	02/01/2021.	2.B FE
31620M AM 8	FIDELITY NATIONAL INFORMATION SERVICES I		03/03/2021.	Tender Offer		299,772	271,000	269,976	270,608		18		18		270,626		374	374	31,339	06/05/2024.	2.B FE
31620M BJ 4	FIDELITY NATIONAL INFORMATION SERVICES I		03/10/2021.	Tender Offer		1,129,560	1,000,000	998,260	998,499		29		29		998,528		1,472	1,472	140,914	05/21/2029.	2.B FE
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A		01/01/2021.	Paydown		56,227	56,227	55,779	55,797		430		430		56,227			0	80	07/25/2030.	1.A FE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A	..	03/01/2021.	Paydown		48,260	48,260	47,875	47,891		369		369		48,260			0	170	07/25/2030.	1.A FE
32027L AE 5	FFML 2006-FF14 A5 - RMBS	..	03/25/2021.	Paydown		49,030	49,030	43,790	46,028		3,001		3,001		49,030			0	25	10/25/2036.	1.D FM
32051G XQ 3	FHASI 2005-AR5 2A1 - CMO/RMBS	..	03/01/2021.	Paydown		17,133	17,133	15,832	16,981		152		152		17,133			0	112	11/25/2035.	1.D FM
32051G XQ 3	FHASI 2005-AR5 2A1 - CMO/RMBS	..	03/01/2021.	Paydown		33,594	33,594	32,103	32,258		1,336		1,336		33,594			0	220	11/25/2035.	3.B FM
32051G XV 2	FHASI 2005-AR5 4A1 - CMO/RMBS	..	03/01/2021.	Paydown		2,421	2,421	2,387	2,416		6		6		2,421			0	12	11/25/2035.	1.D FM
32052D AG 6	FHAMS 2006-FA8 1A7 - CMO/RMBS	..	03/30/2021.	Paydown		3,731	3,900	2,007	(1,033)		3,709		3,709		2,676		1,055	1,055	41	02/25/2037.	1.D FM
337930 AC 5	FLAGSTAR BANCORP INC	..	01/22/2021.	Call @ 100.00		1,026,500	1,000,000	999,990	1,000,008		(1)		(1)		1,000,007		(7)	(7)	58,316	07/15/2021.	2.A FE
34960Y AE 2	FCO VII A1F - CDO	..	03/15/2021.	Paydown		87,952	87,952	87,952	87,959		(7)		(7)		87,952			0	836	12/15/2028.	1.A FE
34960Y AQ 5	FCO VII ATR - CDO	..	03/15/2021.	Paydown		87,952	87,952	87,952	87,952				0		87,952			0	399	12/15/2028.	1.A FE
35040U AA 9	FFIN 2017-1 A - ABS	..	03/15/2021.	Paydown		73,881	73,881	73,870	73,877		3		3		73,881			0	402	07/15/2033.	1.C FE
35041J AA 3	FFIN 2019-1 A - ABS	..	03/15/2021.	Paydown		46,181	46,181	46,174	45,784		398		398		46,181			0	297	11/15/2034.	1.C FE
3622E8 AB 1	GSAA 2006-15 AF2 - RMBS	..	03/01/2021.	Paydown		12,185	12,185	1,648	12,175		11		11		12,185			0	36	09/25/2036.	1.D FM
362341 4A 4	GSR 2006-AR1 2A1 - CMO/RMBS	..	03/01/2021.	Paydown		8,623	8,587	8,215	8,619		4		4		8,623			0	33	01/25/2036.	1.D FM
362341 SG 5	GSR 2005-AR6 B1 - CMO/RMBS	..	02/01/2021.	Paydown		11,364	17,100	15,496	15,504		(4,139)		(4,139)		11,364			0	72	09/25/2035.	1.D Z
362341 SG 5	GSR 2005-AR6 B1 - CMO/RMBS	..	03/01/2021.	Paydown		7,042	8,832	8,004	8,008		(966)		(966)		7,042			0	66	09/25/2035.	5.B FM
36242D FS 7	GSR 2004-11 2A1 - CMO/RMBS	..	03/01/2021.	Paydown		30,779	30,779	30,942	30,617		162		162		30,779			0	247	09/25/2034.	1.D FM
36242D PG 2	GSR 2004-14 3A2 - CMO/RMBS	..	03/01/2021.	Paydown		26,954	26,954	26,513	26,191		763		763		26,954			0	173	12/25/2034.	1.D FM
36248F AG 7	GSMS 2011-GC3 A4 - CMBS	..	01/07/2021.	Paydown									0					0	(848)	03/10/2044.	1.D FM
36298G AA 7	GSPALO 2006-1 CTF - CMBS	..	03/09/2021.	Paydown		25,230	25,230	25,801	25,527		(298)		(298)		25,230			0	271	10/09/2029.	1.G
36655Y AB 3	GARR 2018-1 A1T - CDO	..	03/22/2021.	Paydown		670,562	670,562	669,451	669,970		592		592		670,562			0	2,862	03/22/2027.	1.A FE
36656A AG 3	SIX10 181 A3 - CDO	C	01/17/2021.	Paydown		30,802	30,802	30,802	30,807		(5)		(5)		30,802			0	300	07/17/2028.	1.A FE
38521V AA 9	GACM 2019-FL1 A - CDO	C	01/15/2021.	Paydown		357,886	357,886	357,886	357,886		(0)		(0)		357,886			0	394	06/15/2037.	1.A FE
38521V AA 9	GACM 2019-FL1 A - CDO/CMBS	C	03/15/2021.	Paydown		1,251,034	1,250,982	1,250,982	1,250,982		52		52		1,251,034			0	3,324	06/15/2037.	1.A FE
38522H AA 9	GACM 2020-FL2 A - CDO	C	01/19/2021.	Paydown		321,975	321,975	321,975	321,975				0		321,975			0	792	03/16/2035.	1.A FE
38522H AA 9	GACM 2020-FL2 A - CDO/CMBS	C	03/16/2021.	Paydown		339,690	339,690	339,690	339,690				0		339,690			0	1,906	03/16/2035.	1.A FE
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR	..	03/01/2021.	Paydown		4,968	4,968	4,943	4,971		(2)		(2)		4,968			0	33	09/01/2034.	1.D FM
40414L AL 3	HEALTHPEAK PROPERTIES INC	..	01/28/2021.	Tender Offer		1,112,200	1,000,000	996,300	998,516		28		28		998,544		1,456	1,456	129,745	08/15/2024.	2.A FE
40538C AU 4	HLA 2014-1 B2R - CDO	C	01/18/2021.	Paydown		258,868	258,868	258,868	258,868				0		258,868			0	2,207	04/18/2026.	1.A FE
411707 AH 5	HNGRY 201 A - RMBS	..	03/20/2021.	Paydown		3,250	3,250	3,250	3,250				0		3,250			0	32	12/20/2050.	2.B FE
42770Q AA 0	HERO 2014-2 A - ABS	..	03/20/2021.	Paydown		30,056	30,056	30,035	30,044		12		12		30,056			0	600	09/21/2040.	1.A FE
42770R AA 8	HERO FDG TR 2014-1 - ABS	..	03/22/2021.	Paydown		33,825	33,825	33,825	33,839		(14)		(14)		33,825			0	803	09/20/2038.	1.A FE
42806D CH 0	HERTZ 192 A - ABS	..	03/25/2021.	Paydown		70,482	70,482	70,461	70,467		15		15		70,482			0	417	05/25/2025.	1.F FE
43133W AA 7	HITR A - CDO	C	01/04/2021.	Paydown		42,689	42,689	42,689	42,689				0		42,689			0	414	02/01/2038.	1.E FE
440405 AE 8	HORZN 181 A - ABS	..	01/15/2021.	Paydown		28,643	28,643	28,643	28,644		(1)		(1)		28,643			0	106	12/15/2038.	1.G FE
44040H AA 0	HORZN 2019 A - ABS	..	01/15/2021.	Paydown		8,779	8,779	8,779	8,779		(0)		(0)		8,779			0	27	07/15/2039.	1.G FE
44329H AG 9	HP CMNTYS LLC	..	03/15/2021.	Paydown		171,350	171,350	165,744	170,355		995		995		171,350			0	4,301	03/15/2023.	1.C FE
449786 AY 8	ING BANK NV	C	01/01/2021.	Call @ 100.00		3,806							0					0	3,806	09/25/2023.	2.A FE
45112A AA 5	ICONX 2012-1 A2 - ABS	..	01/25/2021.	Paydown		2,617	2,617	2,617	2,617				0		2,617			0	28	01/26/2043.	4.C FE
45254N MZ 7	IMM 2005-2 1A2 - RMBS	..	03/25/2021.	Paydown		21,851	21,851	18,355	19,572		2,279		2,279		21,851			0	26	04/25/2035.	1.D FM
45254N NT 0	IMM 2005-3 M1 - RMBS	..	03/25/2021.	Paydown		2,389	2,389		2,260		129		129		2,389			0	3	08/25/2035.	1.D FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45780K AD 8	INTOW 161 A - ABS	..	02/08/2021.	Paydown		1,041,318	1,000,000	1,000,000	1,000,015		41,303		41,303		1,041,318			0	2,403	11/15/2046.	1.F FE
45780K AG 1	INTOW 2018-1 A - ABS	..	01/15/2021.	Paydown		1,109,781	1,000,000	1,000,000	1,000,023		109,757		109,757		1,109,781			0	3,419	12/15/2048.	1.F FE
46185J AA 6	IHSFR 2018-SFR1 A - RMBS	..	03/17/2021.	Paydown		10,842	10,842	10,842	10,842				0		10,842			0	15	03/19/2037.	1.A FE
46187X AA 3	IHSFR 2018-SFR4 A - RMBS	..	03/17/2021.	Paydown		31,241	31,241	28,274	31,033		208		208		31,241			0	72	01/19/2038.	1.A FE
46616M AA 8	HENDR 2010-3 A - RMBS	..	03/15/2021.	Paydown		9,925	9,925	9,923	9,871		54		54		9,925			0	64	12/15/2048.	1.A FE
46616P AA 1	HENDR 2011-1 A - RMBS	..	03/15/2021.	Paydown		23,348	23,348	23,342	23,341		7		7		23,348			0	174	10/15/2056.	1.A FE
46617A AA 3	HENDR 123 A - RMBS	..	03/15/2021.	Paydown		27,404	27,404	27,130	27,155		250		250		27,404			0	149	09/15/2065.	1.A FE
46617F AA 2	HENDR 2013-1 A - RMBS	..	03/01/2021.	Paydown		9,613	9,613	9,606	9,607		6		6		9,613			0	51	04/15/2067.	1.A FE
46617J AA 4	HENDR 2013-2 A - RMBS	..	03/15/2021.	Paydown		31,809	31,809	31,801	31,810		(1)		(1)		31,809			0	209	03/15/2062.	1.A FE
46617L AA 9	HENDR 133 A - RMBS	..	03/15/2021.	Paydown		29,300	29,300	29,276	29,277		22		22		29,300			0	136	01/17/2073.	1.A FE
46617N AS 6	JFIN 142R 1BR - CDO	C	01/20/2021.	Paydown		177,469	177,469	177,469	177,480		(12)		(12)		177,469			0	1,236	07/20/2026.	1.A FE
46617T AA 2	HENDR 2014-1 A - RMBS	..	03/15/2021.	Paydown		15,911	15,911	15,902	15,901		10		10		15,911			0	109	03/15/2063.	1.A FE
46617Y AP 8	JFIN 2015R A2R - CDO	C	03/15/2021.	Paydown		148,810	148,810	148,810	148,767		43		43		148,810			0	1,048	03/16/2026.	1.A FE
46618A AA 2	HENDR 2014-2 A - RMBS	..	03/15/2021.	Paydown		43,666	43,666	43,316	43,344		322		322		43,666			0	224	01/17/2073.	1.A FE
46618H AA 7	HENDR 2014-3 A - RMBS	..	03/15/2021.	Paydown		41,642	41,642	41,743	41,743		(101)		(101)		41,642			0	241	06/15/2077.	1.A FE
46618L AA 8	HENDR 2015-1 A - RMBS	..	03/15/2021.	Paydown		54,741	54,741	54,254	54,283		458		458		54,741			0	280	09/15/2072.	1.A FE
46619R AA 4	HENDR 2015-2 A - RMBS	..	03/15/2021.	Paydown		17,233	17,233	17,268	17,262		(29)		(29)		17,233			0	110	03/15/2058.	1.A FE
46620J AA 9	HENDR 171 A - RMBS	..	03/15/2021.	Paydown		4,684	4,684	4,680	4,681		3		3		4,684			0	30	08/16/2060.	1.A FE
466247 RP 0	JPMMT 2005-HYB4 2A1 - CMO/RMBS	..	03/01/2021.	Paydown		22,890	22,890	20,314	20,464		2,425		2,425		22,890			0	66	07/25/2035.	1.D FM
46627M AD 9	JPALT 2005-S1 1A4 - CMO/RMBS	..	03/01/2021.	Paydown		7,095	7,117	4,805	7,104		(9)		(9)		7,095			0	64	12/25/2035.	1.D FM
46627M CY 1	JPALT 2006-A1 3A1 - CMO/RMBS	..	03/01/2021.	Paydown		80,068	80,068	65,871	79,774		294		294		80,068			0	429	03/25/2036.	1.D FM
46627M EC 7	JPALT 2006-S1 1A6 - CMO/RMBS	..	03/01/2021.	Paydown		21,548	21,580	12,083	21,527		21		21		21,548			0	277	03/25/2036.	1.D FM
46628L AB 4	JPMMT 2006-A4 1A2 - CMO/RMBS	..	03/01/2021.	Paydown		10,459	10,230	3,850	10,376		83		83		10,459			0	60	06/25/2036.	1.D FM
46628V AH 9	JPALT 2006-S3 A5 - RMBS	..	03/01/2021.	Paydown			7,366	4,923	(8)		8		8					0	58	08/25/2036.	1.D FM
46630P AP 0	JPMMT 2007-A2 3A1 - CMO/RMBS	..	03/01/2021.	Paydown		675	678		671		3		3		675			0	3	04/25/2037.	1.D FM
46632T AA 3	JPMMT 2008-R2 1A1 - CMO/RMBS	..	03/01/2021.	Paydown		48,592	48,592	38,448	41,140		7,452		7,452		48,592			0	227	07/29/2037.	1.D FM
46633A AC 9	JPMMT 2008-R4 2A1 - CMO/RMBS	..	03/01/2021.	Paydown		1,835	1,835	1,423	1,834		1		1		1,835			0	33	11/26/2036.	1.D FM
46634D AX 6	JPMRR 2010-1 3A2 - CMO/RMBS	..	03/01/2021.	Paydown		138,866	142,722	67,398	138,184		682		682		138,866			0	1,459	04/26/2037.	1.D FM
46635B AD 3	J.P. MORGAN RESECURITIZATION TRUST, SERI	..	03/01/2021.	Paydown		43,296	43,296	29,962	35,287		8,009		8,009		43,296			0	371	03/01/2039.	1.D FM
46635T CG 5	JPMCC 2011-C3 A4 - CMBS	..	03/01/2021.	Paydown		777,500	777,500	760,370	775,854		1,646		1,646		777,500			0	8,230	02/16/2046.	1.D FM
46636V AC 0	JPMCC 2011-C5 A3 - CMBS	..	03/01/2021.	Paydown		64,710	64,710	65,357	64,642		68		68		64,710			0	675	08/17/2046.	1.D FM
46639J AE 0	JPMCC 2013-C10 A5 - CMBS	..	01/01/2021.	Paydown		6,346	6,346	5,905	6,231		115		115		6,346			0	17	12/17/2047.	1.D FM
46651G AC 3	JPMMT 2019-7 A3 - CMO/RMBS	..	03/01/2021.	Paydown		84,087	84,087	85,138	85,085		(998)		(998)		84,087			0	442	02/25/2050.	1.D FM
472320 AA 8	JMAC 08R1 A - CMO/RMBS	..	03/01/2021.	Paydown		82,766	85,740	65,557	82,091		674		674		82,766			0	818	06/25/2047.	1.D FM
472321 AC 2	JMAC 2010-R8 2A1 - CMO/RMBS	..	03/01/2021.	Paydown		10,890	10,890	9,412	10,849		41		41		10,890			0	61	07/27/2037.	1.D FM
472321 AH 1	JMAC 2008-R2 2A3 - CMO/RMBS	..	02/01/2021.	Paydown		(154)			(154)				0		(154)			0		07/25/2037.	1.D FM
472321 AJ 7	JMAC 2008-R2 3A1 - CMO/RMBS	..	03/01/2021.	Paydown		53,581	53,581	42,372	53,529		52		52		53,581			0	145	01/25/2039.	1.D FM
472321 AK 4	JMAC 2008-R2 3A2 - CMO/RMBS	..	03/01/2021.	Paydown		330	330	38	327		4		4		330			0	2	02/25/2037.	1.D FM
47232D AH 5	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	03/01/2021.	Paydown		11,685	11,685	10,387	11,655		30		30		11,685			0	118	09/01/2036.	1.D FM
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	03/01/2021.	Paydown			123		1		(1)		(1)					0	1	09/01/2036.	1.D FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
47232D AR 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Paydown		76,941	76,941	8,048	76,644		297		297		76,941			0	413	01/01/2047	1.D FM
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Paydown		19,436	19,436	18,428	19,406		30		30		19,436			0	145	09/01/2036	1.D FM
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		02/01/2021	Paydown		2,902	2,902	2,902	2,903		(1)		(1)		2,902			0	10	01/01/2036	3.B FM
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Paydown		4,048	4,048	4,048	4,048		(1)		(1)		4,048			0	34	01/01/2036	3.B FM
47232D BK 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/25/2021	Paydown		8,021	8,021		7,759		263		263		8,021			0	8	09/25/2036	1.D FM
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/25/2021	Paydown			2,868		1		(1)		(1)					0	3	09/25/2036	1.D FM
47232D BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		01/01/2021	Paydown			0	0	69		(69)		(69)					0	1	07/01/2037	1.D FM
47232D BR 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Paydown		71,699	71,699	44,379	71,330		369		369		71,699			0	825	07/01/2037	1.D FM
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		02/01/2021	Paydown		0	1,695		1		(1)		(1)		0			0	9	07/01/2037	3.B FM
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Paydown		(0)	9,065	1,560	4		(4)		(4)		(0)			0	99	07/01/2037	1.D FM
47232D CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Paydown		8,660	8,660	3,825	8,600		60		60		8,660			0	35	05/01/2036	1.D FM
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Paydown		11,782	11,782	2,091	11,608		174		174		11,782			0	64	04/01/2047	1.D FM
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		02/01/2021	Paydown			42						0					0	0	04/01/2047	1.D FM
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Paydown		5,672	5,672	4,796	5,657		15		15		5,672			0	50	06/01/2037	1.D FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		02/01/2021	Paydown			1	0					0					0	0	06/01/2037	1.D FM
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Paydown		15,458	15,460	4,011	15,406		52		52		15,458			0	115	08/01/2037	1.D FM
47232D DK 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Paydown		17,911	17,911	11,021	17,882		29		29		17,911			0	189	08/25/2037	1.D FM
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		02/01/2021	Paydown			588		0		(0)		(0)					0	3	08/01/2037	1.D FM
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Paydown		20,226	20,226	12,379	20,075		151		151		20,226			0	81	09/01/2035	1.D FM
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Paydown			74	22	(1)		1		1					0	0	09/01/2035	1.D FM
47232D DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Paydown		19,849	19,849	4,631	19,482		367		367		19,849			0	127	04/01/2037	1.D FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Paydown			26	5	0		(0)		(0)					0	0	04/01/2037	1.D FM
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2021	Paydown		16,944	16,944	11,857	16,938		5		5		16,944			0	67	12/01/2036	1.D FM
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS		03/01/2021	Paydown		41,345	41,345	40,182	39,397		1,948		1,948		41,345			0	310	11/26/2037	1.D FM
47232V AB 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2021	Paydown		9,045	9,045	9,045	9,042		3		3		9,045			0	72	02/01/2037	1.D FM
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2021	Paydown			752						0					0	8	02/01/2037	1.D FM
47232V AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2021	Paydown		31,660	31,660	31,660	31,651		9		9		31,660			0	242	02/01/2037	1.D FM
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2021	Paydown			2,632		2		(2)		(2)					0	26	02/01/2037	1.D FM
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/01/2021	Paydown		536	535		507		28		28		536			0	13	11/01/2037	5.B FM
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2021	Paydown		502	501		443		59		59		502			0	18	11/01/2037	5.B FM
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/01/2021	Paydown		8,825	8,825	8,825	8,817		7		7		8,825			0	90	07/01/2036	1.D FM
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2021	Paydown			1,816	29	0		(0)		(0)					0	17	07/01/2036	1.D FM
47232V CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2021	Paydown		10,024	10,024	8,445	10,004		20		20		10,024			0	33	04/01/2037	1.D FM
47232V CM 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/26/2021	Paydown		17,593	17,593	17,593	27,238		(9,645)		(9,645)		17,593			0	116	11/01/2035	1.D FM
47232V CN 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2021	Paydown		19,355	19,355	10,457	19,240		115		115		19,355			0	222	11/01/2035	1.D FM
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2021	Paydown			34		0		(0)		(0)					0	0	11/01/2035	1.D FM
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2021	Paydown		13,011	13,011	13,011	13,003		7		7		13,011			0	162	05/01/2036	1.D FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		01/01/2021	Paydown			28						0					0	0	05/01/2036	4.B FM
47232V DC 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2021	Paydown		28,048	28,048	28,048	28,042		5		5		28,048			0	214	09/01/2035	1.D FM
47232V DJ 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2021	Paydown		8,435	8,435	2,004	8,439		(4)		(4)		8,435			0	161	04/01/2036	1.D FM

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47232V DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown			1,245	159	1		(1)		(1)					0	12	04/01/2036.	1.D FM
47232V DP 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown		34,906	34,906	29,864	34,903		3		3		34,906			0	177	02/01/2036.	3.B FM
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown		7,165	7,165	7,165	7,158		7		7		7,165			0	69	04/01/2036.	1.D FM
47232V DU 3	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown			699						0					0	6	04/01/2036.	1.D FM
47232V DX 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown		3,245	3,245	2,339	3,246		(0)		(0)		3,245			0	31	07/01/2036.	1.D FM
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown			255		0		(0)		(0)					0	2	07/01/2036.	1.D FM
47232V EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown		13,936	13,936	9,981	13,923		12		12		13,936			0	138	03/01/2036.	1.D FM
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/30/2021.	Paydown			21		(1,828)		(0)		(0)		(1,828)		1,828	1,828	0	03/01/2036.	1.D FM
47232V EE 8	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown		406	406	406	406		(0)		(0)		406			0	6	03/01/2037.	1.D FM
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown			1,220						0					0	11	03/01/2037.	1.D FM
47232V EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown		16,158	16,158	13,260	16,121		37		37		16,158			0	154	04/01/2037.	1.D FM
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown			4,141						0					0	34	04/01/2037.	1.D FM
47232V EU 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/26/2021.	Paydown		37,733	37,733	37,733	37,549		184		184		37,733			0	388	01/01/2036.	1.D FM
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown		1,334	2,363		1,326		8		8		1,334			0	25	01/01/2036.	1.D FM
47232V EZ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown		7,551	7,551	7,551	7,550		1		1		7,551			0	66	02/01/2036.	1.D FM
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown			1,421	539	(4)		4		4					0	12	02/01/2036.	1.D FM
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown		33,490	33,490	1,686	32,998		492		492		33,490			0	80	01/01/2047.	1.D FM
47232V GK 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown		36,670	36,670	15,000	36,435		235		235		36,670			0	443	03/01/2036.	1.D FM
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/01/2021.	Paydown			5,136	610	4		(4)		(4)					0	61	03/01/2036.	1.D FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	03/30/2021.	Paydown			168		(1,307)		(0)		(0)		(1,307)		1,307	1,307	1	01/01/2047.	1.D FM
47233D AB 7	JEFFERIES RESECURITIZATION TRUST 2009-R1	..	03/01/2021.	Paydown		198,915	198,915	40,280	197,967		948		948		198,915			0	1,986	09/01/2036.	1.D FM
47760Q AB 9	JIMMY 2017-1 2II - RMBS	..	01/30/2021.	Paydown		2,000	2,000	2,000	2,000				0		2,000			0		07/30/2047.	2.B FE
48244X AA 0	KDAC 2017-1 A - ABS	C	02/15/2021.	Paydown		16,064	16,064	16,064	16,064		0		0		16,064			0	66	12/15/2042.	2.B FE
49255P AA 1	KSTRL 2018-1 A - ABS	C	01/15/2021.	Paydown		15,602	15,602	15,162	15,250		352		352		15,602			0	55	12/15/2038.	2.B FE
50543L AA 0	LAFL 2016 A1 - ABS	C	03/15/2021.	Paydown		15,778	15,778	15,472	15,612		167		167		15,778			0	74	01/15/2042.	2.A FE
525221 GM 3	LXS 2005-9N 1A1 - RMBS	..	03/25/2021.	Paydown		61,381	61,381	52,347	53,142		8,239		8,239		61,381			0	58	02/25/2036.	1.D FM
525241 AL 9	LXS 2007-1 WF1 - RMBS	..	03/01/2021.	Paydown		17,471	17,746	6,888	17,448		22		22		17,471			0	56	01/25/2037.	1.D FM
53946M AA 5	LNCR 2018-CRE1 A - CDO	C	01/15/2021.	Paydown		7,519	7,519	6,682	7,000		519		519		7,519			0	8	05/15/2028.	1.A FE
53946M AA 5	LNCR 2018-CRE1 A - CDO/CMBS	C	02/15/2021.	Paydown		92,237	92,237	81,976	85,870		6,367		6,367		92,237			0	202	05/15/2028.	1.A FE
543190 AA 0	LTRAN III A1 - RMBS	..	03/15/2021.	Paydown		31,137	31,137	30,169	30,556		582		582		31,137			0	151	01/17/2045.	1.F FE
55281T AA 8	MCA II A - CDO	..	02/16/2021.	Paydown		317,679	317,679	317,679	317,724		(45)		(45)		317,679			0	1,519	08/15/2028.	1.F FE
55281T AB 6	MCA II B - CDO	..	02/16/2021.	Paydown		54,394	54,394	54,394	54,401		(7)		(7)		54,394			0	399	08/15/2028.	2.B FE
564759 QB 7	MANUFACTURERS AND TRADERS TRUST CO	..	03/01/2021.	Call @ 100.00		2,000,000	2,000,000	2,000,000	1,999,692		54		54		1,999,746		254	254	4,327	12/01/2021.	1.G FE
56585A AD 4	MARATHON PETROLEUM CORP	..	03/01/2021.	Maturity @ 100.00		1,000,000	1,000,000	999,470	999,996		4		4		1,000,000			0	25,625	03/01/2021.	2.B FE
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS	..	03/01/2021.	Paydown		4,457	4,457	2,591	4,463		(6)		(6)		4,457			0	45	05/25/2036.	3.B FM
57645T AA 5	MARM 2007-HF2 A1 - RMBS	..	03/25/2021.	Paydown		38,930	38,930	35,207	37,462		1,467		1,467		38,930			0	59	09/25/2037.	1.D FM
589929 PK 8	GNABS 1998-GN1 M1 - RMBS	..	03/01/2021.	Paydown		3,720	3,720	3,719	3,703		17		17		3,720			0	42	02/25/2027.	1.D FM
59020U W4 3	MLMI 2005-A9 4A1 - CMO/RMBS	..	02/01/2021.	Paydown		488	488	431	488		0		0		488			0	2	12/25/2035.	1.D FM
59748T AA 7	MIDLAND COGENERATION VENTURE LP	..	03/15/2021.	Paydown		45,000	45,000	45,000	45,003		(3)		(3)		45,000			0	1,350	03/15/2025.	3.C FE
59748T AB 5	MIDLAND COGENERATION VENTURE LP	..	03/15/2021.	Paydown		42,293	42,293	42,293	42,293				0		42,293			0	1,110	03/15/2025.	3.C FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
61690A AD 6	MSBAM 2015-C27 A3 - CMBS		01/01/2021	Paydown		33,903	33,903	34,634	34,246		(343)		(343)		33,903			0	260	12/17/2047	1.D FM
61751D AE 4	MSM 2006-17XS A3A - RMBS		03/01/2021	Paydown		18,404	18,404	12,468	18,382		22		22		18,404			0	50	10/25/2046	1.D FM
61751M AU 8	MSM 2007-10XS A18 - RMBS		03/01/2021	Paydown		53,267	53,267	48,523	46,876		6,391		6,391		53,267			0	176	02/25/2037	1.D FM
61758M AA 5	MSRR 2009-R2 A1 - CMO/RMBS		03/01/2021	Paydown		146,773	146,773	152,427	143,624		3,149		3,149		146,773			0	1,194	04/26/2036	1.D FM
61758V AQ 0	MSRR 2010-R2 3B2 - CMO/RMBS		03/01/2021	Paydown		28,376	28,376	10,811	28,155		221		221		28,376			0	461	10/26/2037	1.D FM
61915R AB 2	MHL 2005-2 1A2 - RMBS		03/25/2021	Paydown		8,281	8,281	4,554	5,522		2,758		2,758		8,281			0	10	05/25/2035	1.D FM
62942K AA 4	NRPMT 2013-1 A1 - CMO/RMBS		03/01/2021	Paydown		228,881	228,881	218,582	220,386		8,496		8,496		228,881			0	1,173	07/25/2043	1.D FM
62955M AA 4	NRZ FHT EXCESS LLC - ABS		01/25/2021	Paydown		27,635	27,635	27,635	27,635		1		1		27,635			0	97	11/25/2025	2.C FE
62955M AA 4	NZES 2020-FHT1 A - ABS		03/25/2021	Paydown		53,575	53,575	53,574	53,574		1		1		53,575			0	469	11/25/2025	2.C PL
636180 BK 6	NATIONAL FUEL GAS CO		03/11/2021	Direct		1,031,430	1,000,000	998,670	999,863		31,567		31,567		1,031,430			0	13,611	12/01/2021	2.C FE
63862X AA 0	NHLT 2020-1 A - RMBS		01/25/2021	Paydown		33,084	33,084	33,084	33,084		0		0		33,084			0	35	09/25/2030	1.A FE
63862X AA 0	NHLT 2020-1 A - RMBS		03/25/2021	Paydown		61,745	61,745	61,745	61,745		0		0		61,745			0	171	09/25/2030	1.A FE
643528 AB 8	NCAMT 2006-ALT1 AF2 - RMBS		03/01/2021	Paydown		3,029	3,029	1,477	3,023		6		6		3,029			0	10	07/25/2036	1.D FM
643529 AC 4	NCAMT 2006-ALT2 AF3 - RMBS		03/01/2021	Paydown		6,458	6,458	4,295	6,455		3		3		6,458			0	19	10/25/2036	1.D FM
643529 AD 2	NCAMT 2006-ALT2 AF4 - RMBS		03/01/2021	Paydown		3,229	3,229	2,147	3,228		2		2		3,229			0	10	10/25/2036	1.D FM
64829T AA 9	NZES 18FNT1 A - CMO/RMBS		03/25/2021	Paydown		14,836	14,836	14,833	14,834		1		1		14,836			0	89	05/25/2023	2.C FE
64829T AB 7	NZES 18FNT1 B - CMO/RMBS		03/25/2021	Paydown		29,672	29,672	29,669	29,671		1		1		29,672			0	192	05/25/2023	2.C FE
65130P AW 0	NEWFL 2016-1 A2R - CDO	C	01/20/2021	Paydown		97,880	97,880	97,880	97,874		6		6		97,880			0	947	04/20/2028	1.A FE
65251X AN 6	NSBKY 1 AR - CDO		01/25/2021	Paydown		82,332	82,332	82,332	82,332				0		82,332			0	378	10/25/2028	1.A FE
65538P AA 6	NAA 2007-1 1AA - RMBS		03/01/2021	Paydown		11,606	11,308		11,543		63		63		11,606			0	82	03/25/2047	1.D FM
65539C AK 2	NMRR 2011-4R 110 - CMO/RMBS		03/01/2021	Paydown		42,228	40,160	34,906	42,163		65		65		42,228			0	210	12/29/2036	1.D FM
67091R AP 4	OCP 2015-8 2BR - CDO	D	01/20/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	999,943		(28)		(28)		999,915		85	85	8,585	04/19/2027	1.B FE
67181D AA 9	OAKIG 2020-1 A1 - CMBS/RMBS		03/20/2021	Paydown		4,360	4,360	4,360	4,360		0		0		4,360			0	13	11/21/2050	1.A FE
67181D AB 7	OAKIG 2020-1 A2 - CMBS/RMBS		03/20/2021	Paydown		4,360	4,360	4,358	4,358		2		2		4,360			0	16	11/21/2050	1.A FE
67190A AA 4	OAKIG 2021-1 A1 - RMBS		03/20/2021	Paydown		5,445	5,445	5,444			1		1		5,445			0	9	01/20/2051	1.A FE
67190A AB 2	OAKIG 2021-1 A2 - RMBS		03/20/2021	Paydown		4,356	4,356	4,355			1		1		4,356			0	9	01/20/2051	1.A FE
67448Q AC 5	OBX 19EXP1 1A3 - CMO/RMBS		03/01/2021	Paydown		100,748	100,748	100,245	100,251		497		497		100,748			0	717	01/25/2059	1.D FM
67590A BB 7	OCT14 14R ABR - CDO		03/17/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,313		(313)		(313)		2,000,000			0	13,267	07/16/2029	1.A FE
681936 BJ 8	OMEGA HEALTHCARE INVESTORS INC		03/18/2021	Tender Offer		857,591	794,000	791,928	793,190		62		62		793,252		748	748	71,461	08/01/2023	2.C FE
68268L AA 5	OMFIT 2015-3 A - ABS		03/18/2021	Paydown		415,881	415,881	410,516	415,133		747		747		415,881			0	2,412	11/18/2028	1.A FE
693456 AA 3	PMTLT 2013-J1 A1 - CMO/RMBS		03/01/2021	Paydown		280,928	280,928	273,729	273,966		6,962		6,962		280,928			0	1,528	09/25/2043	1.D FM
69346T AA 2	PFP 2019-5 A - CDO		01/15/2021	Paydown		127,323	127,323	127,323	127,323				0		127,323			0	119	04/14/2036	1.A FE
69346T AA 2	PFP 2019-5 A - CDO/CMBS		03/16/2021	Paydown		3,526	3,526	3,526	3,526				0		3,526			0	10	04/14/2036	1.A FE
693684 AA 0	PSMC 201 A1 - CMO/RMBS		03/01/2021	Paydown		385,812	385,812	394,432	386,445		(633)		(633)		385,812			0	2,315	01/25/2050	1.D FM
69374X AA 8	PSMC 2019-2 A1 - CMO/RMBS		03/01/2021	Paydown		355,303	355,303	362,409	355,824		(521)		(521)		355,303			0	1,869	10/25/2049	1.D FM
69375B AA 5	PSMC 2019-3 A1 - CMO/RMBS		03/01/2021	Paydown		682,649	682,649	692,569	683,290		(642)		(642)		682,649			0	3,917	11/26/2049	1.A FM
69546T AA 0	PAID 2020-3 A - ABS		03/15/2021	Paydown		143,238	143,238	143,237	143,237		1		1		143,238			0	430	05/17/2027	1.G FE
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	03/15/2021	Paydown		20,788	20,788	20,788	20,787		1		1		20,788			0	78	06/15/2044	2.B FE
74340X BE 0	PROLOGIS LP		03/08/2021	Call @ 100.00		2,249,300	2,000,000	1,987,620	1,993,496		224		224		1,993,720		6,280	6,280	275,758	11/01/2025	1.G FE
74927T AC 5	RBSSP 2010-9 3A2 - CMO/RMBS		03/26/2021	Paydown		25,692	25,692	24,118	25,645		46		46		25,692			0	209	10/26/2034	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74928D AV 7	RBSSP 2009-1A 7A2 - CMO/RMBS	..	03/01/2021.	Paydown		39,860	38,076	17,227	39,145		715		715		39,860			0	250	06/01/2037.	1.D FM
74928F AY 6	RBSSP 2009-3 6A3 - CMO/RMBS	..	03/01/2021.	Paydown		37,949	40,662	24,856	37,849		100		100		37,949			0	318	03/25/2036.	1.D FM
74928U AM 9	RBSSP 2009-12 5A2 - CMO/RMBS	..	03/01/2021.	Paydown		24,080	18,833	13,338	24,044		36		36		24,080			0	70	08/26/2036.	1.D FM
749357 AA 7	RCKT 191 A1 - CMO/RMBS	..	03/01/2021.	Paydown		266,170	266,170	270,287	266,373		(203)		(203)		266,170			0	1,512	09/27/2049.	1.D FM
749389 AA 0	RCKT 201 A1 - CMO/RMBS	..	03/25/2021.	Paydown		420,696	420,696	401,765	419,030		1,666		1,666		420,696			0	2,225	02/25/2050.	1.D FM
74951P DQ 8	RESIF 2005-A B3 - CMO/RMBS	..	03/10/2021.	Paydown			15,194	426					0					0	27	03/10/2037.	1.D FM
74968R AA 3	RPIT 191 A - CMO/RMBS	..	03/25/2021.	Paydown		315,334	315,334	312,893	313,281		2,053		2,053		315,334			0	1,334	10/25/2063.	1.A FE
74969B AA 7	RBIT 202 A - ABS	..	01/01/2021.	Paydown		56,675	56,675	56,658	56,656		19		19		56,675			0	81	05/25/2030.	1.A FE
74969B AA 7	RBIT 202 A - ABS	..	03/01/2021.	Paydown		160,702	160,702	160,656	160,649		53		53		160,702			0	581	05/25/2030.	1.A FE
74969M AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2	..	03/25/2021.	Paydown		77,599	77,599	77,599	77,599				0		77,599			0	505	04/26/2060.	1.A FE
75575J AA 3	RCMT 2020-FL4 A - CMBS	..	01/25/2021.	Paydown		20	20	20	20				0		20			0	0	02/26/2035.	1.A FE
75575J AA 3	RCMT 2020-FL4 A - CMBS	..	03/25/2021.	Paydown		48	48	48	48		0		0		48			0	0	02/26/2035.	1.A FE
75971F AY 9	RAMC 2007-3 AF6 - RMBS	..	03/01/2021.	Paydown		19,514	19,514	14,050	19,461		53		53		19,514			0	104	09/25/2037.	1.D FM
759950 EM 6	RAMC 2004-4 AF5 - RMBS	..	03/01/2021.	Paydown		34,852	34,852	31,465	34,819		33		33		34,852			0	252	02/25/2035.	1.D FM
761118 KH 0	RALI 2005-QS15 2A - CMO/RMBS	..	03/01/2021.	Paydown		27,651	27,773	7,347	27,583		68		68		27,651			0	358	10/25/2035.	1.D FM
761118 UQ 9	RALI 2006-QS2 1A9 - CMO/RMBS	..	03/01/2021.	Paydown		5,240	6,226	90	5,221		19		19		5,240			0	54	02/25/2036.	1.D FM
76112B NM 8	GMACM 2005-AA1 1A1 - CMO/RMBS	..	03/01/2021.	Paydown		13,240	14,735	13,399	13,210		30		30		13,240			0	96	05/18/2035.	1.D FM
76971E AA 2	RBIT 20HB1 A1 - ABS	..	01/25/2021.	Paydown		9	9	9	9				0		9			0	0	10/25/2050.	1.A FE
76971E AA 2	RBIT 20HB1 A1 - ABS	..	03/25/2021.	Paydown		54	54	54	54				0		54			0	0	10/25/2050.	1.A FE
78397A AB 0	SCFET 2019-1 A2 - ABS	..	03/20/2021.	Paydown		88,442	88,442	88,433	88,427		14		14		88,442			0	329	10/21/2024.	1.A FE
784054 AB 4	SCFET 201 A2 - ABS	..	03/22/2021.	Paydown		187,837	187,837	187,828	187,831		6		6		187,837			0	309	10/20/2025.	1.A FE
78471D AA 5	SCLP 161 A - ABS	..	03/25/2021.	Paydown		59,363	59,363	59,357	59,361		2		2		59,363			0	313	08/25/2025.	1.A FE
80105N AG 0	SANOFI SA	C	03/29/2021.	Maturity @ 100.00		2,000,000	2,000,000	1,979,520	1,999,418		582		582		2,000,000			0	40,000	03/29/2021.	1.E FE
80306A AA 8	SAPA 2018-1 A - ABS	C	03/15/2021.	Paydown		11,752	11,752	11,746	11,748		4		4		11,752			0	78	12/15/2040.	2.B FE
80349B AP 2	SARAT 2013-1 A2R - CDO	..	02/26/2021.	Paydown		2,000,000	2,000,000	2,000,000	2,000,137		(137)		(137)		2,000,000			0	14,118	01/22/2030.	1.A FE
81743A AA 7	SEMT 2019-5 A1 - CMO/RMBS	..	03/01/2021.	Paydown		620,307	620,307	631,162	630,786		(10,479)		(10,479)		620,307			0	3,715	12/27/2049.	1.A FM
81745A AB 3	SEMT 2013-5 A2 - CMO/RMBS	..	03/01/2021.	Paydown		157,408	157,408	149,021	150,294		7,113		7,113		157,408			0	740	05/25/2043.	1.D FM
81745J AA 6	SEMT 2013-11 A1 - CMO/RMBS	..	03/01/2021.	Paydown		112,055	112,055	110,550	110,783		1,273		1,273		112,055			0	719	09/25/2043.	1.D FM
81745M AA 9	SEMT 2013-2 A - CMO/RMBS	..	03/01/2021.	Paydown		186,466	186,466	167,042	169,788		16,678		16,678		186,466			0	525	02/25/2043.	1.D FM
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS	..	03/01/2021.	Paydown		343,867	343,867	351,067	344,221		(354)		(354)		343,867			0	2,041	11/25/2049.	1.D FM
81748K AA 0	SEMT 202 A1 - CMO/RMBS	..	03/25/2021.	Paydown		327,793	327,793	335,886	328,430		(637)		(637)		327,793			0	1,788	03/25/2050.	1.D FM
817743 AA 5	SPRO 2019-1 A2 - RMBS	..	01/25/2021.	Paydown		2,500	2,500	2,500	2,500				0		2,500			0	24	10/25/2049.	2.C FE
83405R AB 3	SCLP 2018-1 A2 - ABS	..	03/25/2021.	Paydown		116,229	116,229	116,208	116,226		2		2		116,229			0	490	02/25/2027.	1.A FE
83417F AA 7	SOCTY 2014-2 A - ABS	..	01/20/2021.	Paydown		12,429	12,429	12,429	12,431		(2)		(2)		12,429			0	250	07/20/2044.	2.A FE
83417P AA 5	SOCTY 2015-1 A - ABS	..	02/20/2021.	Paydown		49,992	49,992	49,966	49,994		(3)		(3)		49,992			0	1,045	08/21/2045.	1.F FE
83546D AF 5	SONIC 2018-1 A2 - RMBS	..	03/20/2021.	Paydown		3,750	3,750	3,750	3,750		(0)		(0)		3,750			0	25	02/20/2048.	2.B FE
83546D AL 2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS	..	03/20/2021.	Paydown		1,875	1,875	1,908	1,907		(32)		(32)		1,875			0	11	01/20/2050.	1.C FE
83546D AM 0	SONIC CAPITAL LLC - ABS	..	03/20/2021.	Paydown		3,125	3,125	3,321	3,319		(194)		(194)		3,125			0	14	01/20/2050.	1.C FE
83611M JX 7	SVHE 2005-OPT4 2A4 - RMBS	..	03/25/2021.	Paydown		24,663	24,663	18,867	23,641		1,022		1,022		24,663			0	31	12/25/2035.	1.D FM
84858W AA 4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE	..	02/15/2021.	Paydown		28,423	28,423	28,423	28,431		(8)		(8)		28,423			0	480	08/15/2031.	1.E 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
855541 AC 2	STARM 2007-S1 3A1 - CMO/RMBS		03/01/2021.	Paydown		4,291	4,291	3,679	4,288		3		3		4,291			0	15	01/25/2037.	1.D FM
86212V AA 2	STR 2016-1 A1 - ABS		03/20/2021.	Paydown		7,683	7,683	7,679	7,681		2		2		7,683			0	51	10/22/2046.	1.E FE
86212V AD 6	STR 2018-1 A1 - ABS		03/20/2021.	Paydown		5,000	5,000	4,999	4,999		1		1		5,000			0	33	10/20/2048.	1.A FE
86213C AB 1	STR 2015-1 A2 - ABS		03/20/2021.	Paydown		1,250	1,250	1,230	1,240		10		10		1,250			0	9	04/20/2045.	1.E FE
863579 VW 5	SARM 2005-17 5A2 - CMO/RMBS		03/25/2021.	Paydown		16,262	16,322	7,647	16,194		68		68		16,262			0	7	08/25/2035.	1.D FM
86360B AJ 7	SARM 2006-4 5A1 - CMO/RMBS		03/01/2021.	Paydown		9,941	10,084	8,257	9,912		29		29		9,941			0	59	05/25/2036.	1.D FM
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS		03/25/2021.	Paydown		490,888	490,888	463,890	464,373		26,515		26,515		490,888			0	271	05/25/2047.	1.F FE
86934N AA 7	SCML 2018-SBC7 A - CMBS/CMO		03/26/2021.	Paydown		730,799	730,799	730,767	732,537		(1,738)		(1,738)		730,799			0	8,308	05/25/2039.	1.G FE
869507 AA 1	SPSS 2017-1 A - ABS		03/15/2021.	Paydown		9,849	9,849	9,844	9,845		4		4		9,849			0	52	01/15/2071.	1.A FE
87275Q AA 5	TRTX 2018-FL2 A - CMBS		01/15/2021.	Paydown		1,561	1,561	1,501	1,544		17		17		1,561			0	2	11/18/2037.	1.A FE
87275Q AA 5	TRTX 2018-FL2 A - CMBS		03/17/2021.	Paydown		122,005	122,005	117,277	120,641		1,364		1,364		122,005			0	383	11/18/2037.	1.A FE
87342R AF 1	BELL 181 A22 - RMBS		02/25/2021.	Paydown		2,500	2,500	2,500	2,500		(0)		(0)		2,500			0	29	11/25/2048.	1.C FE
88156E AB 2	TMTS 2006-17HE AB1 - RMBS		03/25/2021.	Paydown		30,193	30,193	25,772	29,939		254		254		30,193			0	17	01/25/2038.	1.D FM
88157V AB 3	TMTS 2007-6ALT A2 - RMBS		03/25/2021.	Paydown		27,879	27,879	14,497	27,729		150		150		27,879			0	18	08/25/2038.	1.D FM
88315L AC 2	TMCL 2019-1 A - ABS	C	03/20/2021.	Paydown		20,000	20,000	19,993	19,994		6		6		20,000			0	132	04/20/2044.	1.F FE
89412R AB 1	TRAP 5 A1B - CDO		01/15/2021.	Paydown		27,518	27,518	22,221	27,269		249		249		27,518			0	164	07/15/2034.	1.C FE
89655Y AA 4	TRL 2009-1 A - ABS		03/16/2021.	Paydown		11,444	11,444	11,444	11,445		(2)		(2)		11,444			0	123	11/16/2039.	2.A FE
89656C AA 1	TRL 2010-1 NTS - RMBS		03/16/2021.	Paydown		61,583	61,583	64,197	63,373		(1,790)		(1,790)		61,583			0	525	10/16/2040.	1.F FE
89656F AA 4	TRL 2012-1 A1 - ABS		03/15/2021.	Paydown		85,387	85,387	84,833	85,120		266		266		85,387			0	317	01/15/2043.	1.F FE
89656F AC 0	TRL 2013-1 A1 - ABS		03/15/2021.	Paydown		7,732	7,732	7,884	7,844		(112)		(112)		7,732			0	57	07/15/2043.	1.F FE
89657B AA 2	TRL 191 A1 - ABS		03/17/2021.	Paydown		59,513	59,513	56,631	56,883		2,631		2,631		59,513			0	382	04/17/2049.	1.F FE
89657B AB 0	TRL 2019-2 A1 - ABS		03/17/2021.	Paydown		36,155	36,155	36,147	36,147		8		8		36,155			0	144	10/18/2049.	1.F FE
89822P AA 1	TFINS 201 A1 - CDO		01/15/2021.	Paydown		7,366	7,366	7,366	7,366				0		7,366			0	109	04/16/2040.	1.C FE
90265E AK 6	UDR INC		03/15/2021.	Call @ 100.00		2,272,235	2,000,000	1,995,400	1,997,677		89		89		1,997,766		2,234	2,234	308,235	10/01/2025.	2.A FE
90352W AA 2	STEAM 2018-1 A1 - RMBS		02/25/2021.	Paydown		1,004,090	978,205	978,204	978,215		25,875		25,875		1,004,090			0	6,119	04/27/2048.	1.F FE
90352W AB 0	STEAM 2018-1 A2 - ABS		02/25/2021.	Paydown		1,071,295	1,000,000	999,965	999,988		71,307		71,307		1,071,295			0	7,685	04/27/2048.	1.F FE
90352W AD 6	STEAM 2021-1 A - RMBS		03/28/2021.	Paydown		6,475	6,475	6,475			0		0		6,475			0	13	02/28/2051.	1.F FE
90783T AA 8	UNION PACIFIC RAILROAD CO PASS THROUGH T		01/02/2021.	Paydown		255,456	255,456	255,456	255,814		(358)		(358)		255,456			0	6,902	07/02/2025.	1.D FE
909287 AA 2	UNITED AIR LINES INC 2007 1 PASS THROUGH		01/02/2021.	Paydown		33,401	33,401	32,232	32,987		414		414		33,401			0	1,108	01/02/2024.	3.B FE
90932Q AA 4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS		03/03/2021.	Paydown		27,651	27,651	27,651	27,659		(8)		(8)		27,651			0	518	03/03/2028.	1.G FE
91823G AA 6	VCO 181 A - CDO		01/20/2021.	Paydown		992,090	992,090	989,843	990,039		2,051		2,051		992,090			0	4,357	07/20/2030.	1.A FE
91832Y AA 6	VMC 2018-FL2 A - CDO/CMBS		03/17/2021.	Paydown		154,377	154,377	154,449	154,228		148		148		154,377			0	406	10/15/2035.	1.A FE
92212K AA 4	VDC 2019-1 A2 - ABS		03/15/2021.	Paydown		2,500	2,500	2,500	2,500		(0)		(0)		2,500			0	13	07/15/2044.	1.G FE
92257L AB 6	VCC 171 AFX - CMBS		03/01/2021.	Paydown		48,894	48,894	48,881	48,764		130		130		48,894			0	229	05/25/2047.	1.A FE
92925V AF 7	WAMU 2007-HY1 2A3 - CMO/RMBS		02/01/2021.	Paydown		15,980	16,243	14,852	15,969		11		11		15,980			0	45	02/25/2037.	1.D FM
92925V AF 7	WAMU 2007-HY1 2A3 - CMO/RMBS		03/01/2021.	Paydown		12,419	11,839	10,825	12,355		64		64		12,419			0	102	02/25/2037.	2.B FM
92936C AJ 8	WFRBS 2011-C4 A4 - CMBS		03/01/2021.	Paydown		1,459,644	1,459,644	1,481,881	1,457,632		2,012		2,012		1,459,644			0	13,664	06/17/2044.	1.D FM
92938E AM 5	WFRBS 2013-C16 A4 - CMBS		02/01/2021.	Paydown		21,309	21,309	21,521	21,365		(56)		(56)		21,309			0	147	09/17/2046.	1.D FM
93363P AC 4	WAMU 2006-AR14 1A3 - CMO/RMBS		03/01/2021.	Paydown		68,323	71,865	67,491	68,150		173		173		68,323			0	312	11/25/2036.	3.B FM
93934N AR 6	WMALT 2006-5 2C2 - CMO/RMBS		03/25/2021.	Paydown		2,823	3,741		2,787		37		37		2,823			0	4	07/25/2036.	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
94989Y AY 9	WFCM 2016-C32 A3 - CMBS	..	03/01/2021.	Paydown		48,575	48,575	49,060	48,802		(227)		(227)		48,575			0	267	01/17/2059.	1.D FM
95002F AA 2	WFMBS 2019-4 A1 - CMO/RMBS	..	03/01/2021.	Paydown		1,036,516	1,036,516	1,054,979	1,037,526		(1,009)		(1,009)		1,036,516			0	5,885	09/27/2049.	1.D FM
95002K AA 1	WFMBS 201 A1 - CMO/RMBS	..	03/25/2021.	Paydown		146,008	146,008	147,741	146,189		(181)		(181)		146,008			0	766	12/27/2049.	1.D FM
95058X AG 3	WEN 2019-1 A21 - RMBS	..	03/15/2021.	Paydown		22,500	22,500	22,500	22,500				0		22,500			0	213	06/15/2049.	2.B FE
96034L AA 9	WESTR 201 A - RMBS	..	03/01/2021.	Paydown		72,016	72,016	71,921	71,973		42		42		72,016			0	326	03/20/2034.	1.A FE
96928* CQ 8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU	..	03/15/2021.	Paydown		8,701	8,701	8,701	8,701		(0)		(0)		8,701			0	97	06/15/2033.	2.B
96928* CR 6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU	..	03/15/2021.	Paydown		10,653	10,653	10,653	10,653		(0)		(0)		10,653			0	118	05/15/2034.	2.B
97064F AA 3	WESTF 2020-A A - ABS	..	03/15/2021.	Paydown		29,160	29,160	29,160	29,160		0		0		29,160			0	118	03/15/2045.	1.F FE
97652P AL 5	WIN 2014-1 A11 - CMO/RMBS	..	03/01/2021.	Paydown		45,274	45,274	44,991	45,013		260		260		45,274			0	299	06/20/2044.	1.D FM
98875L AA 7	ZAIS5 V A1 - CDO	..	03/01/2021.	Paydown		1,952,769	1,952,769	1,935,584	1,949,970		2,799		2,799		1,952,769			0	11,979	10/16/2028.	1.A FE
98886Y AR 9	ZAIS2 2 ABR - CDO	..	01/26/2021.	Paydown		38,834	38,834	38,834	38,838		(4)		(4)		38,834			0	283	07/27/2026.	1.A FE
3899999.	Total - Bonds - Industrial and Miscellaneous					72,026,232	70,704,141	69,487,669	70,348,788	7	490,039	0	490,046	0	70,858,684	0	197,556	197,556	1,812,266	XXX	XXX
8399997.	Total - Bonds - Part 4					87,770,914	86,448,822	85,313,750	86,128,111	7	470,421	0	470,427	0	86,618,389	0	182,533	182,533	2,096,968	XXX	XXX
8399999.	Total - Bonds					87,770,914	86,448,822	85,313,750	86,128,111	7	470,421	0	470,427	0	86,618,389	0	182,533	182,533	2,096,968	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
38741L 10 7	GRANITE POINT MORTGAGE TRUST ORD	..	03/04/2021.	BLAIR WILLIAM AND COMPANY	26,060.000	293,796	XXX	132,124	260,339	(128,215)			(128,215)		132,124		161,672	161,672	11,727	XXX	XXX
811054 40 2	EW SCRIPPS CL A ORD	..	02/08/2021.	THE BENCHMARK COMPANY, LLC	3,779.000	60,172	XXX	42,012	57,781	(15,768)			(15,768)		42,012		18,159	18,159		XXX	XXX
81617J 30 1	SELECT ENERGY SERVICES CL A ORD	..	03/08/2021.	B.RILEY & CO., LLC	193,652.000	1,268,498	XXX	743,624	793,973	(50,350)			(50,350)		743,624		524,874	524,874		XXX	XXX
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD	..	02/19/2021.	Stifel, Nicolaus & Co., Inc.	56,252.000	385,582	XXX	214,320	358,325	(144,005)			(144,005)		214,320		171,262	171,262	9,563	XXX	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					2,008,048	XXX	1,132,080	1,470,419	(338,338)	0	0	(338,338)	0	1,132,080	0	875,967	875,967	21,290	XXX	XXX
9799997.	Total - Common Stocks - Part 4					2,008,048	XXX	1,132,080	1,470,419	(338,338)	0	0	(338,338)	0	1,132,080	0	875,967	875,967	21,290	XXX	XXX
9799999.	Total - Common Stocks					2,008,048	XXX	1,132,080	1,470,419	(338,338)	0	0	(338,338)	0	1,132,080	0	875,967	875,967	21,290	XXX	XXX
9899999.	Total - Preferred and Common Stocks					2,008,048	XXX	1,132,080	1,470,419	(338,338)	0	0	(338,338)	0	1,132,080	0	875,967	875,967	21,290	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					89,778,961	XXX	86,445,830	87,598,530	(338,332)	470,421	0	132,089	0	87,750,469	0	1,058,500	1,058,500	2,118,258	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021		7,830,552	2663.68	193,415			332,795		332,795	65						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2020	04/06/2021		14,650,240	2663.68	272,658			490,778		490,778	15,940						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	04/06/2020	04/06/2021		2,397,312	2663.68	52,771			95,891		95,891	3,166						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	04/06/2020	04/06/2021		1,331,840	2663.68	31,712			57,934		57,934	1,930						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021		1,125,103	2663.68	29,590			54,567		54,567	1,841						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021		1,587,608	2663.68	47,628			88,905		88,905	3,058						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021		6,699,784	2823.16	156,105			278,031		278,031	56						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	04/20/2020	04/20/2021		1,693,896	2823.16	19,839			34,697		34,697	1,697						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	04/20/2020	04/20/2021		10,445,692	2823.16	197,521			354,851		354,851	17,932						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	04/20/2020	04/20/2021		1,976,212	2823.16	43,893			78,979		78,979	4,051						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	04/20/2020	04/20/2021		1,129,264	2823.16	27,114			49,079		49,079	2,539						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021		1,636,490	2823.16	43,531			79,297		79,297	4,154						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2020	04/20/2021		1,973,883	2823.16	66,717			123,246		123,246	6,691						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2020	05/06/2021		8,484,633	2848.42	179,874			322,396		322,396	67						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	05/06/2020	05/06/2021		1,709,052	2848.42	20,013			33,978		33,978	1,815						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021		8,891,022	2848.42	152,926			265,102		265,102	14,473						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	05/06/2020	05/06/2021		1,709,052	2848.42	33,177			57,749		57,749	3,181						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021		2,737,325	2848.42	64,053			112,883		112,883	6,322						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	05/06/2020	05/06/2021		2,278,736	2848.42	59,499			105,284		105,284	5,963						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021		1,051,698	2848.42	28,922			51,723		51,723	2,950						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021		1,541,564	2848.42	48,559			87,290		87,290	5,071						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/06/2020	05/06/2021		1,219,456	2848.42	41,888			76,311		76,311	4,511						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2020	05/20/2021		6,641,074	2971.61	144,775			258,980		258,980	139						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	05/20/2020	05/20/2021		1,188,644	2971.61	14,042			23,447		23,447	1,532						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	05/20/2020	05/20/2021		7,726,186	2971.61	135,315			228,535		228,535	15,405						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/20/2020	05/20/2021		1,864,271	2971.61	36,726			62,489		62,489	4,260						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	05/20/2020	05/20/2021		2,377,288	2971.61	56,371			97,238		97,238	6,766						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2020	05/20/2021		1,312,491	2971.61	34,650			60,143		60,143	4,241						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2020	05/20/2021		1,546,005	2971.61	45,607			79,968		79,968	5,730						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/20/2020	05/20/2021		1,710,333	2971.61	55,415			97,717		97,717	7,105						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/05/2020	06/06/2021		9,719,734	3193.93	207,030			379,023		379,023	8,101						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	06/05/2020	06/06/2021		1,596,965	3193.93	18,862			30,929		30,929	3,738						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	06/05/2020	06/06/2021		7,346,039	3193.93	127,177			213,062		213,062	26,470						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	06/05/2020	06/06/2021		2,555,144	3193.93	47,555			80,250		80,250	10,039						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	06/05/2020	06/06/2021		1,277,572	3193.93	25,182			42,580		42,580	5,356						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	06/05/2020	06/06/2021		2,235,751	3193.93	52,342			89,521		89,521	11,481						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	06/05/2020	06/06/2021		1,596,965	3193.93	41,377			71,580		71,580	9,308						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	06/05/2020	06/06/2021		4,790,895	3193.93	157,191			278,604		278,604	37,551						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/19/2020	06/20/2021		7,580,927	3097.74	168,297			299,402		299,402	3,045						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	06/19/2020	06/20/2021		1,548,870	3097.74	18,447			30,001		30,001	3,064						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	06/19/2020	06/20/2021		8,054,124	3097.74	141,035			233,686		233,686	24,461						0002

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S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	06/19/2020	06/20/2021		2,787,966	3097.74	55,795			92,959		92,959	9,834						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	06/19/2020	06/20/2021		1,858,644	3097.74	40,167			67,330		67,330	7,174						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	06/19/2020	06/20/2021		1,239,096	3097.74	30,866			52,019		52,019	5,624						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	06/19/2020	06/20/2021		2,168,418	3097.74	61,610			104,528		104,528	11,485						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	06/19/2020	06/20/2021		1,548,870	3097.74	46,017			78,364		78,364	8,664						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	06/19/2020	06/20/2021		929,322	3097.74	30,028			51,454		51,454	5,761						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/06/2020	07/06/2021		7,676,191	3179.72	170,411			303,156		303,156	9,457						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2020	07/06/2021		1,697,051	3179.72	20,382			32,290		32,290	3,670						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	07/06/2020	07/06/2021		9,221,188	3179.72	162,412			262,696		262,696	30,607						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	07/06/2020	07/06/2021		1,271,888	3179.72	25,582			41,633		41,633	4,906						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	07/06/2020	07/06/2021		1,907,832	3179.72	43,521			71,430		71,430	8,523						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	07/06/2020	07/06/2021		1,271,888	3179.72	32,450			53,593		53,593	6,476						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/06/2020	07/06/2021		2,879,838	3179.72	88,411			148,299		148,299	18,377						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/20/2020	07/20/2021		7,152,687	3251.84	154,498			278,895		278,895	20,334						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	07/20/2020	07/20/2021		1,300,736	3251.84	15,494			24,350		24,350	3,043						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	07/20/2020	07/20/2021		9,105,152	3251.84	159,444			255,070		255,070	32,674						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021		2,257,853	3251.84	45,157			72,658		72,658	9,412						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	07/20/2020	07/20/2021		975,552	3251.84	21,082			34,098		34,098	4,450						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021		1,218,679	3251.84	27,908			45,406		45,406	5,956						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021		2,214,990	3251.84	56,039			91,703		91,703	12,028						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021		1,295,201	3251.84	35,359			58,380		58,380	7,670						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021		2,417,806	3251.84	76,886			128,876		128,876	17,065						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/06/2020	08/06/2021		6,519,273	3349.16	138,665			250,622		250,622	34,584						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	08/06/2020	08/06/2021		1,339,664	3349.16	15,954			24,508		24,508	3,267						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	08/06/2020	08/06/2021		11,052,228	3349.16	193,526			302,324		302,324	40,527						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	08/06/2020	08/06/2021		2,344,412	3349.16	46,679			73,638		73,638	9,932						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/06/2020	08/06/2021		1,244,668	3349.16	26,748			42,451		42,451	5,753						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/06/2020	08/06/2021		1,006,941	3349.16	25,274			40,652		40,652	5,579						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/06/2020	08/06/2021		2,815,506	3349.16	81,087			132,453		132,453	18,455						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/06/2020	08/06/2021		1,257,544	3349.16	41,499			68,600		68,600	9,735						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2020	08/20/2021		6,414,722	3385.51	137,917			245,578		245,578	44,129						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	08/20/2020	08/20/2021		1,015,653	3385.51	12,097			18,363		18,363	2,391						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	08/20/2020	08/20/2021		7,109,571	3385.51	123,783			192,129		192,129	25,641						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	08/20/2020	08/20/2021		3,046,959	3385.51	59,755			93,182		93,182	12,560						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	08/20/2020	08/20/2021		2,031,306	3385.51	56,288			89,889		89,889	12,597						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	08/20/2020	08/20/2021		2,708,408	3385.51	83,723			135,215		135,215	19,264						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/04/2020	09/03/2021		6,204,302	3426.96	129,608			227,799		227,799	49,269						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	09/04/2020	09/03/2021		1,028,088	3426.96	12,142			17,740		17,740	2,354						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	09/04/2020	09/03/2021		7,882,008	3426.96	137,227			202,839		202,839	27,481						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	09/04/2020	09/03/2021		1,713,480	3426.96	32,062			47,699		47,699	6,496						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021		1,810,518	3426.96	35,740			53,438		53,438	7,307						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021		1,798,286	3426.96	45,748			68,798		68,798	9,633						0002

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S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021		3,426,960	3426.96	92,564			139,646		139,646	19,736						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021		1,114,467	3426.96	32,866			50,015		50,015	7,174						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	09/18/2020	09/20/2021		5,884,359	3319.47	114,157			207,751		207,751	29,151						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		1,991,682	3319.47	22,928			35,137		35,137	4,515						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		7,634,781	3319.47	129,890			201,191		201,191	25,249						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		1,991,682	3319.47	36,668			56,797		56,797	7,114						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		1,991,682	3319.47	38,660			60,239		60,239	7,539						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		1,327,788	3319.47	28,962			45,307		45,307	5,669						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		1,991,682	3319.47	50,612			79,901		79,901	10,028						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		1,327,788	3319.47	37,990			60,607		60,607	7,648						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/06/2020	10/06/2021		6,973,193	3360.95	138,767			247,278		247,278	39,537						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		2,352,665	3360.95	27,079			40,804		40,804	4,901						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		7,730,185	3360.95	130,718			200,178		200,178	24,137						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		2,016,570	3360.95	36,926			56,505		56,505	6,830						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		1,344,380	3360.95	26,366			40,519		40,519	4,911						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		1,344,380	3360.95	33,626			52,399		52,399	6,444						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		1,680,475	3360.95	46,232			72,508		72,508	8,987						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		1,680,475	3360.95	49,087			77,389		77,389	9,647						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		1,008,285	3360.95	32,476			51,839		51,839	6,534						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/20/2020	10/20/2021		6,326,326	3443.12	117,606			203,928		203,928	41,580						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021		2,410,184	3443.12	27,982			40,626		40,626	4,996						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021		8,607,800	3443.12	147,285			216,418		216,418	27,159						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021		1,721,560	3443.12	31,697			46,822		46,822	5,906						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021		1,377,248	3443.12	27,974			41,406		41,406	5,260						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/20/2020	10/20/2021		1,637,921	3443.12	36,689			54,603		54,603	7,012						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021		2,065,872	3443.12	57,248			86,558		86,558	11,516						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/06/2020	11/05/2021		7,909,408	3509.44	147,431			248,880		248,880	55,450						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021		3,509,440	3509.44	40,394			57,638		57,638	7,487						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021		8,773,600	3509.44	146,610			211,937		211,937	28,703						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021		3,509,440	3509.44	66,014			96,095		96,095	13,197						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021		1,052,832	3509.44	25,912			38,481		38,481	5,473						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021		2,456,608	3509.44	67,581			101,380		101,380	14,658						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021		1,052,832	3509.44	32,860			49,992		49,992	7,382						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/20/2020	11/19/2021		5,893,643	3557.54	106,086			173,562		173,562	41,634						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021		2,846,032	3557.54	33,323			46,153		46,153	6,534						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021		7,826,588	3557.54	129,985			183,054		183,054	26,582						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021		1,423,016	3557.54	25,202			35,532		35,532	5,187						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021		1,778,770	3557.54	35,057			50,010		50,010	7,375						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021		1,067,262	3557.54	27,118			39,124		39,124	5,927						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021		1,423,016	3557.54	38,862			56,527		56,527	8,647						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021		1,423,016	3557.54	43,274			63,544		63,544	9,894						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/04/2020	12/06/2021		7,424,420	3699.12	134,382			188,772		188,772	53,841						0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/04/2020	12/06/2021		2,589,384	3699.12	30,320			38,052		38,052	6,549						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/04/2020	12/06/2021		9,247,800	3699.12	155,460			198,319		198,319	35,590						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/04/2020	12/06/2021		1,479,648	3699.12	26,354			33,803		33,803	6,109						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/04/2020	12/06/2021		2,219,472	3699.12	44,858			57,640		57,640	10,568						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/04/2020	12/06/2021		1,849,560	3699.12	46,627			60,622		60,622	11,428						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/04/2020	12/06/2021		2,219,472	3699.12	59,726			77,929		77,929	14,821						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/04/2020	12/06/2021		1,109,736	3699.12	31,639			41,528		41,528	7,965						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/18/2020	12/20/2021		6,029,353	3709.41	113,352			152,035		152,035	43,634						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/18/2020	12/20/2021		2,225,646	3709.41	26,510			32,486		32,486	5,630						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/18/2020	12/20/2021		7,789,761	3709.41	133,275			165,920		165,920	29,874						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/18/2020	12/20/2021		1,483,764	3709.41	27,466			34,182		34,182	6,204						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/18/2020	12/20/2021		1,483,764	3709.41	30,582			38,273		38,273	7,030						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/18/2020	12/20/2021		1,112,823	3709.41	29,947			38,074		38,074	7,225						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/18/2020	12/20/2021		1,112,823	3709.41	32,395			41,362		41,362	7,932						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	12/18/2020	12/20/2021		1,854,705	3709.41	58,812			75,528		75,528	14,666						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	01/06/2021	01/06/2022		6,797,022	3748.14		124,386		161,151		161,151	36,765						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/06/2021	01/06/2022		2,998,512	3748.14		36,011		42,749		42,749	6,738						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/06/2021	01/06/2022		7,871,094	3748.14		133,107		160,951		160,951	27,845						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/06/2021	01/06/2022		1,874,070	3748.14		33,752		40,862		40,862	7,110						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/06/2021	01/06/2022		1,499,256	3748.14		30,302		36,721		36,721	6,419						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/06/2021	01/06/2022		1,874,070	3748.14		41,437		50,262		50,262	8,825						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/06/2021	01/06/2022		1,634,544	3748.14		42,989		52,381		52,381	9,393						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/06/2021	01/06/2022		1,124,442	3748.14		34,531		42,466		42,466	7,935						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/20/2021	01/20/2022		5,966,784	3851.85		109,789		120,901		120,901	11,113						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/20/2021	01/20/2022		2,311,110	3851.85		27,518		30,685		30,685	3,167						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/20/2021	01/20/2022		6,933,330	3851.85		117,223		131,607		131,607	14,384						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/20/2021	01/20/2022		1,540,740	3851.85		28,054		31,633		31,633	3,579						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/20/2021	01/20/2022		2,311,110	3851.85		47,858		53,330		53,330	5,471						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/20/2021	01/20/2022		1,155,555	3851.85		30,169		33,310		33,310	3,141						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	01/20/2021	01/20/2022		2,311,110	3851.85		65,882		72,732		72,732	6,849						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/05/2021	02/04/2022		6,409,045	3886.83		114,081		115,752		115,752	1,671						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	02/05/2021	02/04/2022		3,109,464	3886.83		36,411		40,254		40,254	3,842						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	02/05/2021	02/04/2022		9,328,392	3886.83		157,738		171,944		171,944	14,206						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		1,779,175	3886.83		32,381		35,253		35,253	2,872						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		1,716,187	3886.83		34,839		37,746		37,746	2,908						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/05/2021	02/04/2022		1,202,667	3886.83		30,427		32,493		32,493	2,065						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	02/05/2021	02/04/2022		1,166,049	3886.83		31,144		33,299		33,299	2,155						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		1,410,192	3886.83		39,485		42,057		42,057	2,572						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		987,202	3886.83		31,590		33,574		33,574	1,984						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/19/2021	02/18/2022		6,197,613	3906.71		112,487		110,510		110,510	(1,976)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/19/2021	02/18/2022		2,366,787	3906.71		27,691		29,870		29,870	2,179						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	02/19/2021	02/18/2022		7,032,078	3906.71		119,617		125,920		125,920	6,303						0002

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	02/19/2021	02/18/2022		1,172,013	3906.71		21,577		22,576		22,576	999						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	02/19/2021	02/18/2022		1,562,684	3906.71		32,518		33,858		33,858	1,341						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/19/2021	02/18/2022		924,796	3906.71		21,640		22,455		22,455	815						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	02/19/2021	02/18/2022		1,172,013	3906.71		29,428		30,559		30,559	1,131						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/19/2021	02/18/2022		2,100,130	3906.71		61,744		63,639		63,639	1,895						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		6,118,765	3841.94		110,750		125,482		125,482	14,733						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/05/2021	03/04/2022		2,613,383	3841.94		30,315		33,895		33,895	3,579						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	03/05/2021	03/04/2022		7,683,880	3841.94		129,168		144,969		144,969	15,800						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/05/2021	03/04/2022		1,227,938	3841.94		22,594		25,408		25,408	2,814						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		1,091,050	3841.94		21,537		24,188		24,188	2,650						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		1,572,909	3841.94		33,928		37,980		37,980	4,052						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		1,278,417	3841.94		31,807		35,475		35,475	3,668						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	03/05/2021	03/04/2022		1,920,970	3841.94		55,727		62,089		62,089	6,362						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/19/2021	03/18/2022		6,452,179	3913.1		114,591		116,404		116,404	1,814						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	03/19/2021	03/18/2022		2,347,860	3913.1		27,326		28,499		28,499	1,173						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	03/19/2021	03/18/2022		7,434,890	3913.1		124,895		129,223		129,223	4,328						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	03/19/2021	03/18/2022		1,956,550	3913.1		36,547		37,688		37,688	1,141						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	03/19/2021	03/18/2022		1,173,930	3913.1		23,137		23,861		23,861	724						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	03/19/2021	03/18/2022		1,173,930	3913.1		25,273		26,020		26,020	747						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/19/2021	03/18/2022		1,028,434	3913.1		25,762		26,493		26,493	730						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE.	03/19/2021	03/18/2022		1,173,930	3913.1		32,539		33,464		33,464	924						0002
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										9,674,311	2,683,705	0	18,713,468	XXX	18,713,468	2,008,716	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other										9,674,311	2,683,705	0	18,713,468	XXX	18,713,468	2,008,716	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										9,674,311	2,683,705	0	18,713,468	XXX	18,713,468	2,008,716	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										9,674,311	2,683,705	0	18,713,468	XXX	18,713,468	2,008,716	0	0	0	0	XXX	XXX
Totals																						
1709999999. Total-Hedging Other										9,674,311	2,683,705	0	18,713,468	XXX	18,713,468	2,008,716	0	0	0	0	XXX	XXX
1759999999. TOTAL										9,674,311	2,683,705	0	18,713,468	XXX	18,713,468	2,008,716	0	0	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

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			1,665,008		1,665,008	1,665,008		1,665,008		0
BNP PARIBAS NY	Y	Y			398,374		398,374	398,374		398,374		0
CHICAGO BOARD OF EXCHANGE	N	N			10,503,218		10,503,218	10,503,218		10,503,218		0
CITIBANK	Y	Y			162,404		162,404	162,404		162,404		0
CREDIT SUISSE	Y	Y			40,652		40,652	40,652		40,652		0
MERRILL LYNCH	Y	Y			529,518		529,518	529,518		529,518		0
MORGAN STANLEY	Y	Y	40,000		1,140,311		1,100,311	1,140,311		1,100,311		0
ROYAL BANK OF CANADA	Y	Y			368,902		368,902	368,902		368,902		0
WELLS FARGO	Y	Y			3,905,081		3,905,081	3,905,081		3,905,081		0
0299999999. Total NAIC 1 Designation			40,000	0	18,713,468	0	18,673,468	18,713,468	0	18,673,468	0	0
0999999999. Gross Totals			40,000	0	18,713,468	0	18,673,468	18,713,468	0	18,673,468	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					18,713,468	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
PNC Bank	Pittsburgh, PA					(1,303,040)	(3,892,181)	(2,429,398)	XXX
Bank of New York Mellon	New York, NY		0.010		5	5,577	2,018,214	178,028	XXX
Cash Held With Securities On Deposit						13,714	13,714	13,714	XXX
The Neighborhood National Bank	National City, CA		0.350	30	100	100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	30	105	(1,183,749)	(1,760,253)	(2,137,656)	XXX
0399999. Total Cash on Deposit		XXX	XXX	30	105	(1,183,749)	(1,760,253)	(2,137,656)	XXX
0599999. Total Cash		XXX	XXX	30	105	(1,183,749)	(1,760,253)	(2,137,656)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 41 9	FIRST AMER:TRS OBG V	SD	01/04/2021	0.010		0		
825252 40 6	INVESCO TREASURY INST		03/26/2021	0.010		45,544,676	646	2,439
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						45,544,676	646	2,439
All Other Money Market Mutual Funds								
608919 47 8	FEDERATED HRMS GV O SEL	SD	03/01/2021	0.040		103,466	3	3
SA0000 56 0	BB&T TRUST DEPOSIT	SD	03/01/2021	0.450		9,007		0
8699999. Total - All Other Money Market Mutual Funds						112,473	3	3
9999999. Total - Cash Equivalents						45,657,149	649	2,441