



QUARTERLY STATEMENT

As of June 30, 2021  
of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....0084, 0084  
(Current Period) (Prior Period)

Organized under the Laws of OH

Incorporated/Organized..... March 7, 1872

Statutory Home Office

Main Administrative Office

Mail Address

Primary Location of Books and Records

Internet Web Site Address

Statutory Statement Contact

NAIC Company Code..... 16691

State of Domicile or Port of Entry OH

Commenced Business..... March 7, 1872

301 E Fourth Street .. Cincinnati .. OH .. US .. 45202  
(Street and Number) (City or Town, State, Country and Zip Code)

301 E Fourth Street .. Cincinnati .. OH .. US .. 45202  
(Street and Number) (City or Town, State, Country and Zip Code)

301 E Fourth Street .. Cincinnati .. OH .. US .. 45202  
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

301 E Fourth Street .. Cincinnati .. OH .. US .. 45202  
(Street and Number) (City or Town, State, Country and Zip Code)

www.greatamericaninsurancegroup.com

Robert James Schwartz  
(Name)  
statutoryfilings@gaig.com  
(E-Mail Address)

Employer's ID Number..... 31-0501234

Country of Domicile US

513-369-5000  
(Area Code) (Telephone Number)

513-369-5000  
(Area Code) (Telephone Number)

513-369-5000  
(Area Code) (Telephone Number) (Extension)  
513-369-5830  
(Fax Number)

OFFICERS

| Name                     | Title                       | Name                    | Title                    |
|--------------------------|-----------------------------|-------------------------|--------------------------|
| 1. Gary John Gruber      | President                   | 2. Matthew David Felvus | Secretary                |
| 3. Robert James Schwartz | Vice President & Controller | 4. Lisa Ann Hays        | Vice President & Actuary |

OTHER

|                             |                                                   |                                    |                                         |
|-----------------------------|---------------------------------------------------|------------------------------------|-----------------------------------------|
| Anthony Joseph Mercurio     | Executive Vice President                          | Michael Eugene Sullivan Jr.        | Executive Vice President                |
| David Lawrence Thompson Jr. | Executive Vice President                          | Sue Ann Erhart                     | Senior Vice President & General Counsel |
| Aaron Beasy Latto           | Senior Vice President                             | James Louis Muething               | Senior Vice President                   |
| James Richard Niehaus       | Senior Vice President & Chief Information Officer | Michael David Pierce               | Senior Vice President                   |
| Carol Prevatt Sipe          | Senior Vice President                             | Bruce Robert Smith Jr.             | Senior Vice President                   |
| David John Witzgall         | Senior Vice President, CFO & Treasurer            | Annette Denise Gardner             | Vice President & Assistant Treasurer    |
| John William Tholen         | Vice President                                    | Magdalena Franziska Kulik Grossman | Chief Compliance Officer                |
| Stephen Charles Beraha      | AVP, Assistant General Counsel & Asst. Secretary  | Brian Anthony Moning               | Assistant Vice President                |
| Lisa Ann Pennekamp          | Assistant Vice President & Asst. General Counsel  | Howard Kim Baird                   | Assistant Treasurer                     |
| Robert Jude Zbacnik         | Assistant Treasurer                               |                                    |                                         |

DIRECTORS OR TRUSTEES

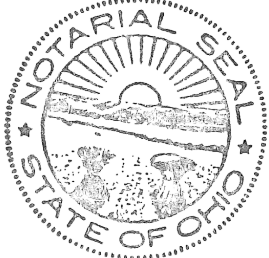
|                             |                     |                           |                             |
|-----------------------------|---------------------|---------------------------|-----------------------------|
| Michelle Ann Gillis         | Gary John Gruber    | Anthony Joseph Mercurio # | Michael Eugene Sullivan Jr. |
| David Lawrence Thompson Jr. | David John Witzgall |                           |                             |

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)                 |
| Gary John Gruber | Matthew David Felvus | Robert James Schwartz       |
| President        | Secretary            | Vice President & Controller |
| (Title)          | (Title)              | (Title)                     |

Subscribed and sworn to before me  
This 5th day of August, 2021  
  
Notary Public State of Ohio  
My Commission Expires April 28, 2025



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

GREAT AMERICAN INSURANCE COMPANY  
ASSETS

|                                                                                                                                                      | Current Statement Date |                    |                                   | 4                                          |
|------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|--------------------|-----------------------------------|--------------------------------------------|
|                                                                                                                                                      | 1                      | 2                  | 3                                 |                                            |
|                                                                                                                                                      | Assets                 | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | December 31 Prior Year Net Admitted Assets |
| 1. Bonds.....                                                                                                                                        | 4,428,005,733          | 0                  | 4,428,005,733                     | 4,386,347,507                              |
| 2. Stocks:                                                                                                                                           |                        |                    |                                   |                                            |
| 2.1 Preferred stocks.....                                                                                                                            | 234,316,933            | 0                  | 234,316,933                       | 222,197,061                                |
| 2.2 Common stocks.....                                                                                                                               | 1,032,022,752          | 13,018,241         | 1,019,004,512                     | 979,671,342                                |
| 3. Mortgage loans on real estate:                                                                                                                    |                        |                    |                                   |                                            |
| 3.1 First liens.....                                                                                                                                 | 577,355,714            | 0                  | 577,355,714                       | 486,472,365                                |
| 3.2 Other than first liens.....                                                                                                                      | 0                      | 0                  | 0                                 | 0                                          |
| 4. Real estate:                                                                                                                                      |                        |                    |                                   |                                            |
| 4.1 Properties occupied by the company (less \$.....0 encumbrances).....                                                                             | 0                      | 0                  | 0                                 | 0                                          |
| 4.2 Properties held for the production of income (less \$.....0 encumbrances).....                                                                   | 37,047,392             | 0                  | 37,047,392                        | 37,886,932                                 |
| 4.3 Properties held for sale (less \$.....0 encumbrances).....                                                                                       | 0                      | 0                  | 0                                 | 0                                          |
| 5. Cash (\$.....60,263,341), cash equivalents (\$.....449,468,080) and short-term investments (\$.....241,010,774).....                              | 750,742,197            | 0                  | 750,742,197                       | 1,049,550,643                              |
| 6. Contract loans (including \$.....0 premium notes).....                                                                                            | 0                      | 0                  | 0                                 | 0                                          |
| 7. Derivatives.....                                                                                                                                  | 673,112                | 0                  | 673,112                           | 401,946                                    |
| 8. Other invested assets.....                                                                                                                        | 1,513,777,137          | 0                  | 1,513,777,137                     | 926,464,890                                |
| 9. Receivables for securities.....                                                                                                                   | 2,323,185              | 0                  | 2,323,185                         | 5,990,812                                  |
| 10. Securities lending reinvested collateral assets.....                                                                                             | 0                      | 0                  | 0                                 | 0                                          |
| 11. Aggregate write-ins for invested assets.....                                                                                                     | 0                      | 0                  | 0                                 | 0                                          |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....                                                                                         | 8,576,264,154          | 13,018,241         | 8,563,245,913                     | 8,094,983,497                              |
| 13. Title plants less \$.....0 charged off (for Title insurers only).....                                                                            | 0                      | 0                  | 0                                 | 0                                          |
| 14. Investment income due and accrued.....                                                                                                           | 35,730,470             | 0                  | 35,730,470                        | 36,502,562                                 |
| 15. Premiums and considerations:                                                                                                                     |                        |                    |                                   |                                            |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....                                                                      | 526,919,128            | 30,468,665         | 496,450,463                       | 386,529,084                                |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)..... | 324,228,294            | 0                  | 324,228,294                       | 342,211,913                                |
| 15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....                                              | 0                      | 0                  | 0                                 | 0                                          |
| 16. Reinsurance:                                                                                                                                     |                        |                    |                                   |                                            |
| 16.1 Amounts recoverable from reinsurers.....                                                                                                        | 113,958,039            | 0                  | 113,958,039                       | 126,954,023                                |
| 16.2 Funds held by or deposited with reinsured companies.....                                                                                        | 0                      | 0                  | 0                                 | 0                                          |
| 16.3 Other amounts receivable under reinsurance contracts.....                                                                                       | 0                      | 0                  | 0                                 | 0                                          |
| 17. Amounts receivable relating to uninsured plans.....                                                                                              | 0                      | 0                  | 0                                 | 0                                          |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....                                                                    | 0                      | 0                  | 0                                 | 0                                          |
| 18.2 Net deferred tax asset.....                                                                                                                     | 103,798,741            | 0                  | 103,798,741                       | 149,581,575                                |
| 19. Guaranty funds receivable or on deposit.....                                                                                                     | 0                      | 0                  | 0                                 | 0                                          |
| 20. Electronic data processing equipment and software.....                                                                                           | 82,966,747             | 72,173,623         | 10,793,124                        | 10,677,932                                 |
| 21. Furniture and equipment, including health care delivery assets (\$.....0).....                                                                   | 7,162,669              | 7,162,669          | 0                                 | 0                                          |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....                                                                      | 0                      | 0                  | 0                                 | 0                                          |
| 23. Receivables from parent, subsidiaries and affiliates.....                                                                                        | 13,188,592             | 49,576             | 13,139,016                        | 13,340,599                                 |
| 24. Health care (\$.....0) and other amounts receivable.....                                                                                         | 14,802,512             | 0                  | 14,802,512                        | 15,230,761                                 |
| 25. Aggregate write-ins for other than invested assets.....                                                                                          | 637,896,357            | 34,609,234         | 603,287,123                       | 646,284,512                                |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....                             | 10,436,915,702         | 157,482,007        | 10,279,433,695                    | 9,822,296,458                              |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                                                     | 0                      | 0                  | 0                                 | 0                                          |
| 28. Total (Lines 26 and 27).....                                                                                                                     | 10,436,915,702         | 157,482,007        | 10,279,433,695                    | 9,822,296,458                              |

DETAILS OF WRITE-INS

|                                                                          |             |            |             |             |
|--------------------------------------------------------------------------|-------------|------------|-------------|-------------|
| 1101. ....                                                               | 0           | 0          | 0           | 0           |
| 1102. ....                                                               | 0           | 0          | 0           | 0           |
| 1103. ....                                                               | 0           | 0          | 0           | 0           |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | 0           | 0          | 0           | 0           |
| 1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....       | 0           | 0          | 0           | 0           |
| 2501. Receivable from Federal Crop Insurance Corporation.....            | 364,862,935 | 0          | 364,862,935 | 398,733,386 |
| 2502. Company owned life insurance.....                                  | 193,960,490 | 0          | 193,960,490 | 191,104,977 |
| 2503. Other assets and receivables.....                                  | 35,670,267  | 34,609,234 | 1,061,033   | 10,191,587  |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 43,402,666  | 0          | 43,402,666  | 46,254,562  |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 637,896,357 | 34,609,234 | 603,287,123 | 646,284,512 |

GREAT AMERICAN INSURANCE COMPANY  
LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                                                                                            | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 1. Losses (current accident year \$.....796,132,927).....                                                                                                                                                                                                                                                  | 3,676,376,438                  | 3,622,506,763                  |
| 2. Reinsurance payable on paid losses and loss adjustment expenses.....                                                                                                                                                                                                                                    | 7,511,099                      | 6,703,189                      |
| 3. Loss adjustment expenses.....                                                                                                                                                                                                                                                                           | 920,024,617                    | 873,474,571                    |
| 4. Commissions payable, contingent commissions and other similar charges.....                                                                                                                                                                                                                              | 91,348,987                     | 105,842,616                    |
| 5. Other expenses (excluding taxes, licenses and fees).....                                                                                                                                                                                                                                                | 213,622,280                    | 181,048,260                    |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes).....                                                                                                                                                                                                                              | 19,563,191                     | 27,576,564                     |
| 7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....                                                                                                                                                                                                  | 41,771,333                     | 2,109,834                      |
| 7.2 Net deferred tax liability.....                                                                                                                                                                                                                                                                        | 0                              | 0                              |
| 8. Borrowed money \$.....0 and interest thereon \$.....0.....                                                                                                                                                                                                                                              | 0                              | 0                              |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....747,218,641 and including warranty reserves of \$.....3,444,095 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act)..... | 1,681,783,964                  | 1,583,390,092                  |
| 10. Advance premium.....                                                                                                                                                                                                                                                                                   | 0                              | 0                              |
| 11. Dividends declared and unpaid:                                                                                                                                                                                                                                                                         |                                |                                |
| 11.1 Stockholders.....                                                                                                                                                                                                                                                                                     | 0                              | 0                              |
| 11.2 Policyholders.....                                                                                                                                                                                                                                                                                    | 0                              | 0                              |
| 12. Ceded reinsurance premiums payable (net of ceding commissions).....                                                                                                                                                                                                                                    | 156,467,679                    | 178,445,021                    |
| 13. Funds held by company under reinsurance treaties.....                                                                                                                                                                                                                                                  | 568,361,116                    | 571,592,513                    |
| 14. Amounts withheld or retained by company for account of others.....                                                                                                                                                                                                                                     | 143,072,752                    | 123,523,362                    |
| 15. Remittances and items not allocated.....                                                                                                                                                                                                                                                               | 7,803,859                      | 5,479,163                      |
| 16. Provision for reinsurance (including \$.....1,000 certified).....                                                                                                                                                                                                                                      | 41,319,000                     | 41,319,000                     |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates.....                                                                                                                                                                                                                           | 25,418,682                     | 23,790,877                     |
| 18. Drafts outstanding.....                                                                                                                                                                                                                                                                                | 0                              | 0                              |
| 19. Payable to parent, subsidiaries and affiliates.....                                                                                                                                                                                                                                                    | 264,853                        | 382,349                        |
| 20. Derivatives.....                                                                                                                                                                                                                                                                                       | 57,750                         | 8,375                          |
| 21. Payable for securities.....                                                                                                                                                                                                                                                                            | 15,464,013                     | 13,454,018                     |
| 22. Payable for securities lending.....                                                                                                                                                                                                                                                                    | 0                              | 0                              |
| 23. Liability for amounts held under uninsured plans.....                                                                                                                                                                                                                                                  | 0                              | 0                              |
| 24. Capital notes \$.....0 and interest thereon \$.....0.....                                                                                                                                                                                                                                              | 0                              | 0                              |
| 25. Aggregate write-ins for liabilities.....                                                                                                                                                                                                                                                               | (64,646,311)                   | (94,260,616)                   |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....                                                                                                                                                                                                                       | 7,545,585,303                  | 7,266,385,950                  |
| 27. Protected cell liabilities.....                                                                                                                                                                                                                                                                        | 0                              | 0                              |
| 28. Total liabilities (Lines 26 and 27).....                                                                                                                                                                                                                                                               | 7,545,585,303                  | 7,266,385,950                  |
| 29. Aggregate write-ins for special surplus funds.....                                                                                                                                                                                                                                                     | 80,863,335                     | 83,566,748                     |
| 30. Common capital stock.....                                                                                                                                                                                                                                                                              | 15,440,600                     | 15,440,600                     |
| 31. Preferred capital stock.....                                                                                                                                                                                                                                                                           | 0                              | 0                              |
| 32. Aggregate write-ins for other than special surplus funds.....                                                                                                                                                                                                                                          | 0                              | 0                              |
| 33. Surplus notes.....                                                                                                                                                                                                                                                                                     | 0                              | 0                              |
| 34. Gross paid in and contributed surplus.....                                                                                                                                                                                                                                                             | 883,453,969                    | 880,010,977                    |
| 35. Unassigned funds (surplus).....                                                                                                                                                                                                                                                                        | 1,754,090,488                  | 1,576,892,184                  |
| 36. Less treasury stock, at cost:                                                                                                                                                                                                                                                                          |                                |                                |
| 36.1 .....0.000 shares common (value included in Line 30 \$.....0).....                                                                                                                                                                                                                                    | 0                              | 0                              |
| 36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....                                                                                                                                                                                                                                 | 0                              | 0                              |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36).....                                                                                                                                                                                                                                        | 2,733,848,392                  | 2,555,910,508                  |
| 38. Totals (Page 2, Line 28, Col. 3).....                                                                                                                                                                                                                                                                  | 10,279,433,695                 | 9,822,296,458                  |

DETAILS OF WRITE-INS

|                                                                          |              |               |
|--------------------------------------------------------------------------|--------------|---------------|
| 2501. Accounts payable and other liabilities.....                        | 34,500,408   | 13,401,288    |
| 2502. Retroactive reinsurance ceded.....                                 | (99,146,719) | (107,661,905) |
| 2503. ....                                                               | 0            | 0             |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 0            | 0             |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | (64,646,311) | (94,260,616)  |
| 2901. Retroactive reinsurance gain.....                                  | 80,863,335   | 83,566,748    |
| 2902. ....                                                               | 0            | 0             |
| 2903. ....                                                               | 0            | 0             |
| 2998. Summary of remaining write-ins for Line 29 from overflow page..... | 0            | 0             |
| 2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....       | 80,863,335   | 83,566,748    |
| 3201. ....                                                               | 0            | 0             |
| 3202. ....                                                               | 0            | 0             |
| 3203. ....                                                               | 0            | 0             |
| 3298. Summary of remaining write-ins for Line 32 from overflow page..... | 0            | 0             |
| 3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....       | 0            | 0             |

GREAT AMERICAN INSURANCE COMPANY  
STATEMENT OF INCOME

|                                                                                                                                                                 | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| UNDERWRITING INCOME                                                                                                                                             |                              |                            |                                      |
| 1. Premiums earned:                                                                                                                                             |                              |                            |                                      |
| 1.1 Direct..... (written \$.....1,204,485,493).....                                                                                                             | 1,085,134,630                | 930,794,669                | 2,537,441,636                        |
| 1.2 Assumed..... (written \$.....1,394,007,366).....                                                                                                            | 1,356,246,258                | 1,225,258,005              | 2,534,833,593                        |
| 1.3 Ceded..... (written \$.....870,960,995).....                                                                                                                | 812,242,896                  | 667,527,509                | 1,761,586,446                        |
| 1.4 Net..... (written \$.....1,727,531,864).....                                                                                                                | 1,629,137,992                | 1,488,525,166              | 3,310,688,783                        |
| DEDUCTIONS:                                                                                                                                                     |                              |                            |                                      |
| 2. Losses incurred (current accident year \$.....972,613,579):                                                                                                  |                              |                            |                                      |
| 2.1 Direct.....                                                                                                                                                 | 466,789,469                  | 360,393,174                | 1,365,234,668                        |
| 2.2 Assumed.....                                                                                                                                                | 603,273,193                  | 636,088,536                | 1,345,353,690                        |
| 2.3 Ceded.....                                                                                                                                                  | 384,958,419                  | 334,090,930                | 1,129,765,148                        |
| 2.4 Net.....                                                                                                                                                    | 685,104,242                  | 662,390,779                | 1,580,823,211                        |
| 3. Loss adjustment expenses incurred.....                                                                                                                       | 204,678,674                  | 198,921,955                | 441,144,857                          |
| 4. Other underwriting expenses incurred.....                                                                                                                    | 554,843,059                  | 550,321,044                | 1,066,820,532                        |
| 5. Aggregate write-ins for underwriting deductions.....                                                                                                         | 0                            | 0                          | 0                                    |
| 6. Total underwriting deductions (Lines 2 through 5).....                                                                                                       | 1,444,625,976                | 1,411,633,779              | 3,088,788,600                        |
| 7. Net income of protected cells.....                                                                                                                           | 0                            | 0                          | 0                                    |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....                                                                                             | 184,512,016                  | 76,891,387                 | 221,900,184                          |
| INVESTMENT INCOME                                                                                                                                               |                              |                            |                                      |
| 9. Net investment income earned.....                                                                                                                            | 136,545,408                  | 122,861,515                | 281,003,281                          |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....893,206.....                                                                           | 43,858,274                   | (87,093,271)               | (89,053,079)                         |
| 11. Net investment gain (loss) (Lines 9 + 10).....                                                                                                              | 180,403,682                  | 35,768,244                 | 191,950,202                          |
| OTHER INCOME                                                                                                                                                    |                              |                            |                                      |
| 12. Net gain or (loss) from agents' or premium balances charged off<br>(amount recovered \$.....0 amount charged off \$.....1,744,488).....                     | (1,744,488)                  | (1,012,854)                | (3,379,956)                          |
| 13. Finance and service charges not included in premiums.....                                                                                                   | 842,184                      | 675,924                    | 1,511,182                            |
| 14. Aggregate write-ins for miscellaneous income.....                                                                                                           | (8,543,066)                  | (3,146,042)                | (21,744,764)                         |
| 15. Total other income (Lines 12 through 14).....                                                                                                               | (9,445,370)                  | (3,482,971)                | (23,613,538)                         |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Lines 8 + 11 + 15).....     | 355,470,328                  | 109,176,660                | 390,236,848                          |
| 17. Dividends to policyholders.....                                                                                                                             | 856,547                      | 636,685                    | 1,701,740                            |
| 18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Line 16 minus Line 17)..... | 354,613,781                  | 108,539,975                | 388,535,108                          |
| 19. Federal and foreign income taxes incurred.....                                                                                                              | 81,982,673                   | 31,637,474                 | 82,602,857                           |
| 20. Net income (Line 18 minus Line 19) (to Line 22).....                                                                                                        | 272,631,108                  | 76,902,500                 | 305,932,251                          |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                     |                              |                            |                                      |
| 21. Surplus as regards policyholders, December 31 prior year.....                                                                                               | 2,555,910,508                | 2,334,676,735              | 2,334,676,735                        |
| 22. Net income (from Line 20).....                                                                                                                              | 272,631,108                  | 76,902,500                 | 305,932,251                          |
| 23. Net transfers (to) from Protected Cell accounts.....                                                                                                        | 0                            | 0                          | 0                                    |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....35,158,134.....                                                         | 142,907,425                  | (87,016,986)               | 22,003,416                           |
| 25. Change in net unrealized foreign exchange capital gain (loss).....                                                                                          | (1,653,610)                  | (3,753,686)                | 2,325,170                            |
| 26. Change in net deferred income tax.....                                                                                                                      | (10,624,700)                 | 25,803,299                 | 17,400,729                           |
| 27. Change in nonadmitted assets.....                                                                                                                           | (17,137,525)                 | (13,833,871)               | (7,248,976)                          |
| 28. Change in provision for reinsurance.....                                                                                                                    | 0                            | 0                          | 2,910,000                            |
| 29. Change in surplus notes.....                                                                                                                                | 0                            | 0                          | 0                                    |
| 30. Surplus (contributed to) withdrawn from protected cells.....                                                                                                | 0                            | 0                          | 0                                    |
| 31. Cumulative effect of changes in accounting principles.....                                                                                                  | 0                            | 0                          | 0                                    |
| 32. Capital changes:                                                                                                                                            |                              |                            |                                      |
| 32.1 Paid in.....                                                                                                                                               | 0                            | 0                          | 0                                    |
| 32.2 Transferred from surplus (Stock Dividend).....                                                                                                             | 0                            | 0                          | 0                                    |
| 32.3 Transferred to surplus.....                                                                                                                                | 0                            | 0                          | 0                                    |
| 33. Surplus adjustments:                                                                                                                                        |                              |                            |                                      |
| 33.1 Paid in.....                                                                                                                                               | 3,442,992                    | 3,833,395                  | 8,177,488                            |
| 33.2 Transferred to capital (Stock Dividend).....                                                                                                               | 0                            | 0                          | 0                                    |
| 33.3 Transferred from capital.....                                                                                                                              | 0                            | 0                          | 0                                    |
| 34. Net remittances from or (to) Home Office.....                                                                                                               | 0                            | 0                          | 0                                    |
| 35. Dividends to stockholders.....                                                                                                                              | (210,000,000)                | (120,000,000)              | (131,500,000)                        |
| 36. Change in treasury stock.....                                                                                                                               | 0                            | 0                          | 0                                    |
| 37. Aggregate write-ins for gains and losses in surplus.....                                                                                                    | (1,627,805)                  | (9,824,354)                | 1,233,695                            |
| 38. Change in surplus as regards policyholders (Lines 22 through 37).....                                                                                       | 177,937,884                  | (127,889,702)              | 221,233,773                          |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....                                                                              | 2,733,848,392                | 2,206,787,033              | 2,555,910,508                        |
| DETAILS OF WRITE-INS                                                                                                                                            |                              |                            |                                      |
| 0501. ....                                                                                                                                                      | 0                            | 0                          | 0                                    |
| 0502. ....                                                                                                                                                      | 0                            | 0                          | 0                                    |
| 0503. ....                                                                                                                                                      | 0                            | 0                          | 0                                    |
| 0598. Summary of remaining write-ins for Line 5 from overflow page.....                                                                                         | 0                            | 0                          | 0                                    |
| 0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....                                                                                               | 0                            | 0                          | 0                                    |
| 1401. Company owned life insurance.....                                                                                                                         | 2,855,513                    | 2,883,378                  | 5,770,253                            |
| 1402. Interest expense on funds held.....                                                                                                                       | (6,067,848)                  | (5,478,292)                | (10,680,467)                         |
| 1403. Retroactive reinsurance loss.....                                                                                                                         | (5,000,000)                  | 0                          | (15,000,000)                         |
| 1498. Summary of remaining write-ins for Line 14 from overflow page.....                                                                                        | (330,732)                    | (551,128)                  | (1,834,549)                          |
| 1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....                                                                                              | (8,543,066)                  | (3,146,042)                | (21,744,764)                         |
| 3701. Change in foreign exchange reserve.....                                                                                                                   | (1,627,805)                  | (9,824,354)                | 1,233,695                            |
| 3702. ....                                                                                                                                                      | 0                            | 0                          | 0                                    |
| 3703. ....                                                                                                                                                      | 0                            | 0                          | 0                                    |
| 3798. Summary of remaining write-ins for Line 37 from overflow page.....                                                                                        | 0                            | 0                          | 0                                    |
| 3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....                                                                                              | (1,627,805)                  | (9,824,354)                | 1,233,695                            |

GREAT AMERICAN INSURANCE COMPANY  
CASH FLOW

|                                                                                                                     | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| CASH FROM OPERATIONS                                                                                                |                              |                            |                                      |
| 1. Premiums collected net of reinsurance.....                                                                       | 1,610,406,112                | 1,423,761,311              | 3,395,161,323                        |
| 2. Net investment income.....                                                                                       | 138,618,593                  | 123,201,227                | 285,479,193                          |
| 3. Miscellaneous income.....                                                                                        | (7,015,161)                  | (5,728,922)                | (13,076,307)                         |
| 4. Total (Lines 1 through 3).....                                                                                   | 1,742,009,544                | 1,541,233,617              | 3,667,564,209                        |
| 5. Benefit and loss related payments.....                                                                           | 613,915,486                  | 628,125,867                | 1,351,344,977                        |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                         | 0                            | 0                          | 0                                    |
| 7. Commissions, expenses paid and aggregate write-ins for deductions.....                                           | 699,660,190                  | 709,814,038                | 1,379,559,228                        |
| 8. Dividends paid to policyholders.....                                                                             | 856,547                      | 636,685                    | 1,701,740                            |
| 9. Federal and foreign income taxes paid (recovered) net of \$.0 tax on capital gains (losses).....                 | 43,214,380                   | 2,382,093                  | 76,230,164                           |
| 10. Total (Lines 5 through 9).....                                                                                  | 1,357,646,604                | 1,340,958,683              | 2,808,836,109                        |
| 11. Net cash from operations (Line 4 minus Line 10).....                                                            | 384,362,940                  | 200,274,934                | 858,728,099                          |
| CASH FROM INVESTMENTS                                                                                               |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                              |                              |                            |                                      |
| 12.1 Bonds.....                                                                                                     | 585,534,933                  | 404,004,528                | 917,476,993                          |
| 12.2 Stocks.....                                                                                                    | 103,786,650                  | 178,510,985                | 340,939,400                          |
| 12.3 Mortgage loans.....                                                                                            | 1,909,560                    | 1,400,220                  | 34,698,450                           |
| 12.4 Real estate.....                                                                                               | 0                            | 0                          | 0                                    |
| 12.5 Other invested assets.....                                                                                     | 53,686,836                   | 16,886,669                 | 74,771,095                           |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....                                | 1,608,336                    | 1,534,392                  | (5,745,145)                          |
| 12.7 Miscellaneous proceeds.....                                                                                    | 212,525                      | 2,811,567                  | 0                                    |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....                                                            | 746,738,839                  | 605,148,360                | 1,362,140,792                        |
| 13. Cost of investments acquired (long-term only):                                                                  |                              |                            |                                      |
| 13.1 Bonds.....                                                                                                     | 620,605,491                  | 471,844,386                | 1,135,234,929                        |
| 13.2 Stocks.....                                                                                                    | 16,988,973                   | 114,647,561                | 237,800,129                          |
| 13.3 Mortgage loans.....                                                                                            | 92,792,909                   | 82,289,410                 | 149,656,115                          |
| 13.4 Real estate.....                                                                                               | 550,734                      | 1,197,054                  | 1,380,418                            |
| 13.5 Other invested assets.....                                                                                     | 560,251,245                  | 103,407,026                | 205,481,686                          |
| 13.6 Miscellaneous applications.....                                                                                | 2,704,562                    | 428,610                    | 1,466,008                            |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....                                                           | 1,293,893,914                | 773,814,048                | 1,731,019,285                        |
| 14. Net increase or (decrease) in contract loans and premium notes.....                                             | 0                            | 0                          | 0                                    |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....                                          | (547,155,074)                | (168,665,687)              | (368,878,493)                        |
| CASH FROM FINANCING AND MISCELLANEOUS SOURCES                                                                       |                              |                            |                                      |
| 16. Cash provided (applied):                                                                                        |                              |                            |                                      |
| 16.1 Surplus notes, capital notes.....                                                                              | 0                            | 0                          | 0                                    |
| 16.2 Capital and paid in surplus, less treasury stock.....                                                          | 0                            | 0                          | 0                                    |
| 16.3 Borrowed funds.....                                                                                            | 0                            | 0                          | 0                                    |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....                                    | 0                            | 0                          | 0                                    |
| 16.5 Dividends to stockholders.....                                                                                 | 210,000,000                  | 120,000,000                | 131,500,000                          |
| 16.6 Other cash provided (applied).....                                                                             | 73,983,687                   | 30,648,653                 | (61,773,224)                         |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)..... | (136,016,313)                | (89,351,347)               | (193,273,224)                        |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS                                                 |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....        | (298,808,446)                | (57,742,101)               | 296,576,382                          |
| 19. Cash, cash equivalents and short-term investments:                                                              |                              |                            |                                      |
| 19.1 Beginning of year.....                                                                                         | 1,049,550,643                | 752,974,261                | 752,974,261                          |
| 19.2 End of period (Line 18 plus Line 19.1).....                                                                    | 750,742,197                  | 695,232,160                | 1,049,550,643                        |

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

|         |                                                                |            |            |            |
|---------|----------------------------------------------------------------|------------|------------|------------|
| 20.0001 | Exchange of debt securities.....                               | 14,984,294 | 14,828,727 | 16,590,399 |
| 20.0002 | Exchange of equity securities.....                             | 4,788,308  | 12,456,878 | 29,440,590 |
| 20.0003 | Receivable for securities.....                                 | 3,667,627  | 6,368,959  | 2,954,550  |
| 20.0004 | Stock based compensation.....                                  | 3,442,992  | 3,833,395  | 8,177,488  |
| 20.0005 | Company owned life insurance.....                              | 2,855,513  | 2,883,378  | 5,770,253  |
| 20.0006 | Equity security acquired as a dividend.....                    | 2,666,713  | 306,797    | 306,798    |
| 20.0007 | Payable for securities.....                                    | 2,009,995  | 12,413,029 | 9,181,251  |
| 20.0008 | Securities acquired in paid in kind interest payment.....      | 872,456    | 1,326,300  | 2,801,596  |
| 20.0009 | Amortization of intangibles.....                               | 285,722    | 633,228    | 1,307,484  |
| 20.0010 | Transferred from real estate to other invested assets.....     | 0          | 17,293,978 | 17,293,978 |
| 20.0011 | Transferred from other invested assets to debt securities..... | 0          | 2,428,196  | 2,428,196  |
| 20.0012 | Exchange of other invested assets to equity securities.....    | 0          | 1,013,603  | 1,013,603  |
| 20.0013 | Miscellaneous expense (purchase accrual).....                  | 0          | 4,200      | 0          |

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

|                                                                             | SSAP<br># | F/S<br>Page | F/S<br>Line # | Current Year to Date | 2020             |
|-----------------------------------------------------------------------------|-----------|-------------|---------------|----------------------|------------------|
| NET INCOME                                                                  |           |             |               |                      |                  |
| (1) The Company state basis<br>(Page 4, Line 20, Columns 1 & 3)             | XXX       | XXX         | XXX           | \$ 272,631,108       | \$ 305,932,251   |
| (2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP |           |             |               | \$ 0                 | \$ 0             |
| (3) State Permitted Practice that are an increase/(decrease) from NAIC SAP  |           |             |               | \$ 0                 | \$ 0             |
| (4) NAIC SAP (1 – 2 – 3 = 4)                                                | XXX       | XXX         | XXX           | \$ 272,631,108       | \$ 305,932,251   |
| SURPLUS                                                                     |           |             |               |                      |                  |
| (5) The Company state basis<br>(Page 3, line 37, Columns 1 & 2)             | XXX       | XXX         | XXX           | \$ 2,733,848,392     | \$ 2,555,910,508 |
| (6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP |           |             |               | \$ 0                 | \$ 0             |
| (7) State Permitted Practice that are an increase/(decrease) from NAIC SAP  |           |             |               | \$ 0                 | \$ 0             |
| (8) NAIC SAP (5 – 6 – 7 = 8)                                                | XXX       | XXX         | XXX           | \$ 2,733,848,392     | \$ 2,555,910,508 |

C. Accounting Policy

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

D. Going Concern

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

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

|                                                                           |                        |                |
|---------------------------------------------------------------------------|------------------------|----------------|
| a. The aggregate amount of unrealized losses:                             | 1. Less than 12 Months | \$ (2,481,004) |
|                                                                           | 2. 12 Months or Longer | \$ (3,323,720) |
| b. The aggregate related fair value of securities with unrealized losses: | 1. Less than 12 Months | \$ 158,203,941 |
|                                                                           | 2. 12 Months or Longer | \$ 208,047,310 |

- (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary  
Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of June 30, 2021. The Company has the intent to hold such securities until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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

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

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

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

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

M. Working Capital Finance Investments

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

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 5GI Securities

| Investment               | Number of 5GI Securities |            | Aggregate BACV |               | Aggregate Fair Value |               |
|--------------------------|--------------------------|------------|----------------|---------------|----------------------|---------------|
|                          | Current Year             | Prior Year | Current Year   | Prior Year    | Current Year         | Prior Year    |
| (1) Bonds – AC           | \$ 9                     | \$ 8       | \$ 6,943,596   | \$ 7,608,267  | \$ 9,217,564         | \$ 9,774,252  |
| (2) Bonds – FV           | 1                        | 5          | 304,307        | 1,112,655     | 304,307              | 1,112,655     |
| (3) LB & SS – AC         | 15                       | 17         | 899,345        | 1,985,242     | 7,133,730            | 9,298,422     |
| (4) LB & SS – FV         | 2                        | 1          | 605,633        | 9             | 605,633              | 9             |
| (5) Preferred Stock – AC | 5                        | 21         | 2,532,871      | 16,424,744    | 3,638,284            | 20,191,314    |
| (6) Preferred Stock – FV | 19                       | 5          | 46,092,154     | 7,543,470     | 46,092,154           | 7,543,470     |
| (7) Total (1+2+3+4+5+6)  | \$ 51                    | \$ 57      | \$ 57,377,906  | \$ 34,674,387 | \$ 66,991,672        | \$ 47,920,122 |

AC – Amortized Cost FV – Fair Value

Q. Prepayment Penalty and Acceleration Fees

|                                           | General Account | Protected Cell |
|-------------------------------------------|-----------------|----------------|
| (1) Number of CUSIPs                      | 11              | 0              |
| (2) Aggregate Amount of Investment Income | \$ 811,887      | \$ 0           |

NOTES TO FINANCIAL STATEMENTS

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

The Company does not participate in any cash pools.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

In 2021, the Company entered into foreign currency forward contracts to hedge the foreign currency exchange risk associated with Canadian branch operations. These foreign currency forward contracts qualify for hedge accounting. The fair value of open foreign currency forward contracts is reported as either a derivative asset or a derivative liability as appropriate for each contract. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized gain or loss at settlement is reported in net realized capital gains/(losses). The notional amount of the open contract is \$100,000,000 with a book adjusted carrying value and fair value of \$673,112. The open contract expires on September 29, 2021.

In 2021, the Company entered into commodity futures contracts to hedge the commodity price risk associated with the price component of certain multi-peril crop insurance products. These futures contracts require the company to place funds in a margin account as collateral. The balance of this margin account at June 30, 2021 was \$262,977. These futures contracts do not qualify for hedge accounting. The fair value of open futures contracts is reported as either a derivative asset or a derivative liability as appropriate. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized capital gains/(losses) at settlement are reported in net realized capital gains/(losses).

The net unrealized capital gains/(losses) recognized during the reporting period resulting from derivatives was \$221,790. The net realized capital gains/(losses) recognized during the reporting period resulting from settlement of derivatives was \$(2,492,037).

Note 9 – Income Taxes

No significant changes

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

A. No significant changes

B. On February 24, 2021, the Company paid a \$150 million ordinary dividend to its parent, American Financial Group, Inc.

On May 17, 2021, the Company paid a \$60 million ordinary dividend to its parent, American Financial Group, Inc.

C – O. No significant changes

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

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

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

A. Defined Benefit Plan

The Company does not have any defined benefit plans.

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

D. Dates and Amounts of Dividends Paid

On February 24, 2021, the Company paid a \$150 million ordinary dividend to its parent, American Financial Group, Inc.

On May 17, 2021, the Company paid a \$60 million ordinary dividend to its parent, American Financial Group, Inc.

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

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

No significant changes

NOTES TO FINANCIAL STATEMENTS

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

B. Transfer and Servicing of Financial Assets

Not applicable

C. Wash Sales

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

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

No significant changes

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

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels, as follows:

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

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

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

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

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

| Description for Each Type of Asset or Liability | Level 1        | Level 2       | Level 3        | Net Asset Value (NAV) | Total          |
|-------------------------------------------------|----------------|---------------|----------------|-----------------------|----------------|
| Assets at Fair Value                            |                |               |                |                       |                |
| Residential MBS                                 | \$ 0           | \$ 3,094,489  | \$ 0           | \$ 0                  | \$ 3,094,489   |
| Collateralized loan obligations                 | \$ 0           | \$ -          | \$ 886,640     | \$ 0                  | \$ 886,640     |
| Asset backed securities                         | \$ 0           | \$ 4,270,378  | \$ 3,072,208   | \$ 0                  | \$ 7,342,586   |
| All other bonds                                 | \$ 0           | \$ 50,459,562 | \$ 1,984,084   | \$ 0                  | \$ 52,443,646  |
| Preferred stocks                                | \$ 81,144,596  | \$ 9,991,911  | \$ 70,742,363  | \$ 0                  | \$ 161,878,870 |
| Common stocks                                   | \$ 285,774,090 | \$ 3,714,702  | \$ 115,154,605 | \$ 0                  | \$ 404,643,397 |
| Derivatives                                     | \$ 0           | \$ 673,112    | \$ 0           | \$ 0                  | \$ 673,112     |
| Total                                           | \$ 366,918,686 | \$ 72,204,154 | \$ 191,839,900 | \$ 0                  | \$ 630,962,740 |
| Liabilities at Fair Value                       |                |               |                |                       |                |
| Derivatives                                     | \$ 0           | \$ 57,750     | \$ 0           | \$ 0                  | \$ 57,750      |
| Total                                           | \$ 0           | \$ 57,750     | \$ 0           | \$ 0                  | \$ 57,750      |

NOTES TO FINANCIAL STATEMENTS

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

| Description                     | Beginning Balance | Transfers Into Level 3 | Transfers Out of Level 3 | Total Gains and (Losses) Included in Net Income | Total Gains and (Losses) Included in Surplus | Purchases  | Issuances | Sales          | Settle-ments | Ending Balance as of Current Period |
|---------------------------------|-------------------|------------------------|--------------------------|-------------------------------------------------|----------------------------------------------|------------|-----------|----------------|--------------|-------------------------------------|
| a. Assets                       |                   |                        |                          |                                                 |                                              |            |           |                |              |                                     |
| Collateralized loan obligations | \$ 1,004,509      | \$ 0                   | \$ (107,239)             | \$ (942)                                        | \$ (9,573)                                   | \$ 0       | \$ 0      | \$ (115)       | \$ 0         | \$ 886,640                          |
| Asset backed securities         | \$ 3,073,659      | \$ 0                   | \$ 0                     | \$ 39,619                                       | \$ (36,297)                                  | \$ 0       | \$ 0      | \$ (4,773)     | \$ 0         | \$ 3,072,208                        |
| All other bonds                 | \$ 710,396        | \$ 1,304,476           | \$ 0                     | \$ 512                                          | \$ (35,426)                                  | \$ 6,033   | \$ 0      | \$ (1,907)     | \$ 0         | \$ 1,984,084                        |
| Preferred stocks                | \$ 68,482,187     | \$ 0                   | \$ 0                     | \$ 2,452,452                                    | \$ 2,370,177                                 | \$ 639,999 | \$ 0      | \$ (3,202,452) | \$ 0         | \$ 70,742,363                       |
| Common stocks                   | \$106,161,289     | \$ 0                   | \$ 0                     | \$ (76,880)                                     | \$ 10,688,909                                | \$ 0       | \$ 0      | \$ (1,618,713) | \$ 0         | \$115,154,605                       |
| Total                           | \$179,432,040     | \$ 1,304,476           | \$ (107,239)             | \$ 2,414,761                                    | \$ 12,977,790                                | \$ 646,032 | \$ 0      | \$ (4,827,960) | \$ 0         | \$191,839,900                       |
| b. Liabilities                  |                   |                        |                          |                                                 |                                              |            |           |                |              |                                     |
|                                 | \$ 0              | \$ 0                   | \$ 0                     | \$ 0                                            | \$ 0                                         | \$ 0       | \$ 0      | \$ 0           | \$ 0         | \$ 0                                |
| Total                           | \$ 0              | \$ 0                   | \$ 0                     | \$ 0                                            | \$ 0                                         | \$ 0       | \$ 0      | \$ 0           | \$ 0         | \$ 0                                |

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

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement  
See narrative above in Note 20A (1).

(5) Fair Value Disclosures for Derivative Assets and Liabilities  
The Company's derivative assets and liabilities are not material and are included in Note 20A. (1) - (4).

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

C. Fair Value Level

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

| Type of Financial Instrument                      | Aggregate Fair Value | Admitted Assets | (Level 1)      | (Level 2)       | (Level 3)      | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---------------------------------------------------|----------------------|-----------------|----------------|-----------------|----------------|-----------------------|----------------------------------|
| U.S. Government and government agencies           | \$ 22,344,013        | \$ 22,445,456   | \$ 22,344,013  | \$ 0            | \$ 0           | \$ 0                  | \$ 0                             |
| States, municipalities and political subdivisions | \$1,022,158,025      | \$ 972,100,148  | \$ 0           | \$1,002,393,808 | \$ 19,764,217  | \$ 0                  | \$ 0                             |
| Foreign government                                | \$ 207,704,380       | \$ 245,073,974  | \$ 0           | \$ 207,704,380  | \$ 0           | \$ 0                  | \$ 0                             |
| Residential MBS                                   | \$ 355,892,077       | \$ 320,314,730  | \$ 0           | \$ 333,336,709  | \$ 22,555,368  | \$ 0                  | \$ 0                             |
| Commercial MBS                                    | \$ 50,085,320        | \$ 48,247,077   | \$ 0           | \$ 50,085,320   | \$ 0           | \$ 0                  | \$ 0                             |
| Collateralized loan obligations                   | \$ 548,757,837       | \$ 545,421,393  | \$ 0           | \$ 535,518,254  | \$ 13,239,583  | \$ 0                  | \$ 0                             |
| Asset backed securities                           | \$1,051,161,939      | \$1,038,696,921 | \$ 0           | \$ 899,919,304  | \$ 151,242,635 | \$ 0                  | \$ 0                             |
| All other bonds                                   | \$1,284,676,751      | \$1,235,706,034 | \$ 13,383,000  | \$1,076,260,109 | \$ 195,033,642 | \$ 0                  | \$ 0                             |
| Preferred stocks                                  | \$ 244,484,054       | \$ 234,316,933  | \$ 141,732,489 | \$ 22,290,918   | \$ 80,460,647  | \$ 0                  | \$ 0                             |
| Common stocks                                     | \$ 414,229,764       | \$ 414,229,764  | \$ 286,060,531 | \$ 4,041,969    | \$ 124,127,264 | \$ 0                  | \$ 0                             |
| Derivatives assets                                | \$ 673,112           | \$ 673,112      | \$ 0           | \$ 673,112      | \$ 0           | \$ 0                  | \$ 0                             |
| Derivatives liabilities                           | \$ (57,750)          | \$ (57,750)     | \$ 0           | \$ (57,750)     | \$ 0           | \$ 0                  | \$ 0                             |
| Mortgage loans                                    | \$ 541,661,174       | \$ 577,355,714  | \$ 0           | \$ 0            | \$ 541,661,174 | \$ 0                  | \$ 0                             |
| Cash and short term                               | \$ 750,742,197       | \$ 750,742,197  | \$ 750,742,197 | \$ 0            | \$ 0           | \$ 0                  | \$ 0                             |

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

E. NAV Practical Expedient Investments  
Not applicable

Note 21 – Other Items

A. Unusual or Infrequent Items

The Company made the following premium refunds during the current year as a result of the COVID-19 pandemic:

|                       |                |
|-----------------------|----------------|
| Workers' Compensation | \$ 757,910     |
| General Liability     | 1,453,133      |
| Commercial Auto       | <u>339,404</u> |
| Total Refunds         | \$ 2,550,447   |

B. No significant changes

NOTES TO FINANCIAL STATEMENTS

C. Other Disclosures

Organizational Chart Changes

Great American Financial Resources, Inc. sold AAG Insurance Agency, Inc., Great American Advisors, Inc. and Great American Life Insurance Company and its subsidiaries, Annuity Investors Life Insurance Company, Manhattan National Holding Corporation and Manhattan National Life Insurance Company.

In addition, several real estate holding companies owned by Great American Life Insurance Company were transferred to a newly formed entity, AFG Real Estate Holding Company, LLC.

The following companies were dissolved in the second quarter: American Empire Underwriters, Inc., Great American Specialty & Affinity Limited, and Pioneer Carpet Mills, Inc.

FCIA Management Company, Inc. was merged out of existence.

D - G. No significant changes

Note 22 – Events Subsequent

There have been no events subsequent to June 30, 2021, which the Company believes will have a material effect on the financial condition of the Company.

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act

Not applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Changes in Incurred Losses and Loss Adjustment Expenses

Incurred losses and loss adjustment expenses attributable to insured events of prior years decreased by \$83 million during 2021 as a result of reexamination of unpaid losses and loss adjustment expenses.

The favorable development was primarily driven by the following lines of business:

- Allied Lines (\$48 million) - The improvement was driven by actual losses lower than expected from the multi-peril crop insurance.
- Credit (\$12 million) - The improvement is primarily due to lower frequency in mortgage protection insurance.
- Products Liability-Occurrence (\$10 million)- The improvement is primarily due to improved results in our products excess and surplus lines business where we observed lower than anticipated severity in AY 2019 and reduced frequency in AY 2020.
- Surety (\$15 million) - The improvement is primarily due to improved frequency in more recent years, particularly in AY 2018 and 2019.
- Ocean Marine (\$9 million) - The improvement is primarily due to lower than anticipated frequency and severity from AY 2020 as well as improved earned rate levels in excess of loss cost trends.
- Aircraft (\$9 million) - The improvement is primarily due to lower than anticipated frequency emergence from AY 2020 and lower severity in AY 2019.
- Auto Physical Damage (\$9 million) - The improvement in is primarily due to lower than anticipated frequency from AY 2020 likely as a result of reduced driving and traffic congestion.
- Workers' Compensation (\$7 million) - The improvement in is primarily due lower severity than initial projections.

Partially offset by adverse development in the following lines of business:

- Commercial Auto Liability (\$4 million) - Higher than expected loss experience is primarily due to higher-than-expected severity in 2018 accident year.
- Other Liability-Claims Made (\$4 million) - Higher than expected loss experience is primarily due to higher-than-expected severity in RY 2020 on our healthcare, excess and surplus and directors & officers business and increased severity on our professional liability-real estate business.
- Other Liability-Occurrence (\$38 million) - Higher than expected loss experience is primarily due to higher-than-expected severity in the excess and umbrella products.

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

B. Information about Significant Changes in Methodologies and Assumptions

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

NOTES TO FINANCIAL STATEMENTS

Note 26 – Intercompany Pooling Arrangements

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

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

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

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – High Deductibles

No significant changes

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

No significant changes

Note 33 – Asbestos/Environmental Reserves

No significant changes

Note 34 – Subscriber Savings Accounts

No significant changes

Note 35 – Multiple Peril Crop Insurance

No significant changes

Note 36 – Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [ ☐ ]    No [ ☒ ]

1.2

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

Yes [ ☐ ]    No [ ☐ ]

2.1

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

Yes [ ☐ ]    No [ ☒ ]

2.2

If yes, date of change:

3.1

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

Yes [ ☒ ]    No [ ☐ ]

3.2

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

Yes [ ☒ ]    No [ ☐ ]

3.3

If the response to 3.2 is yes, provide a brief description of those changes.  
  
See Note 21C - Other Items

3.4

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

Yes [ ☒ ]    No [ ☐ ]

3.5

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

0001042046

4.1

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

Yes [ ☒ ]    No [ ☐ ]

4.2

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

|                               |                   |                   |
|-------------------------------|-------------------|-------------------|
| 1                             | 2                 | 3                 |
| Name of Entity                | NAIC Company Code | State of Domicile |
| FCIA Management Company, Inc. | N/A               | NY                |

5.

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

Yes [ ☐ ]    No [ ☒ ]    N/A [ ☐ ]

Not applicable

6.1

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

12/31/2016

6.2

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

12/31/2016

6.3

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

02/26/2018

6.4

By what department or departments?  
  
Ohio Department of Insurance

6.5

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

Yes [ ☐ ]    No [ ☐ ]    N/A [ ☒ ]

6.6

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

Yes [ ☐ ]    No [ ☐ ]    N/A [ ☒ ]

7.1

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

Yes [ ☐ ]    No [ ☒ ]

7.2

If yes, give full information:  
  
Not applicable

8.1

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

Yes [ ☐ ]    No [ ☒ ]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.  
  
Not applicable

8.3

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

Yes [ ☒ ]    No [ ☐ ]

8.4

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

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

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?  
  
(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.

Yes [ ☒ ]    No [ ☐ ]

9.11

If the response to 9.1 is No, please explain:  
  
Not applicable

9.2

Has the code of ethics for senior managers been amended?

Yes [ ☐ ]    No [ ☒ ]

9.21

If the response to 9.2 is Yes, provide information related to amendment(s).  
  
Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

9.3Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [ ]No [X]

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

Not applicable

FINANCIAL

10.1Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X]No [ ]

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

\$2,270,986

INVESTMENT

11.1Were 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]

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

Not applicable

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

\$1,029,045,379

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

\$0

14.1Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X]No [ ]

14.2 If yes, please complete the following:

|                                                                                              | 1<br>Prior Year End Book/Adjusted<br>Carrying Value | 2<br>Current Quarter Book/Adjusted<br>Carrying Value |
|----------------------------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------|
| 14.21Bonds                                                                                   | \$0                                                 | \$0                                                  |
| 14.22Preferred Stock                                                                         | 0                                                   | 0                                                    |
| 14.23Common Stock                                                                            | 608,508,678                                         | 617,792,988                                          |
| 14.24Short-Term Investments                                                                  | 0                                                   | 0                                                    |
| 14.25Mortgage Loans on Real Estate                                                           | 38,867,179                                          | 38,564,470                                           |
| 14.26All Other                                                                               | 28,153,536                                          | 25,027,007                                           |
| 14.27Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$675,529,393                                       | \$681,384,465                                        |
| 14.28Total Investment in Parent included in Lines 14.21 to 14.26 above                       | \$0                                                 | \$0                                                  |

15.1Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [X]No [ ]

15.2If 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:

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

\$0

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

\$0

16.3Total 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<br>Name of Custodian(s)   | 2<br>Custodian Address            |
|-----------------------------|-----------------------------------|
| The Bank of New York Mellon | 1 Wall Street, New York, NY 10286 |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

17.3Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [ ]No [X]

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of<br>Change | 4<br>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<br>Name of Firm or Individual       | 2<br>Affiliation |
|---------------------------------------|------------------|
| American Money Management Corporation | A                |
| ARES Capital Management LLC           | U                |

17.5097For 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]

17.5098For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?

Yes [ ]No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

18.2 If no, list exceptions:

Not applicable

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

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

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

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

Has the reporting entity self-designated 5GI securities?

Yes [ X ] No [ ]

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

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

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

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

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

Has the reporting entity self-designated PLGI securities?

Yes [ ] No [ X ]

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

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

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

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

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

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

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

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [ ] No [ X ]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?  
If yes, attach an explanation.  
Effective 1/1/2021, the pooling agreement was amended to remove GCTP from the pooling agreement and to add GAUC to the agreement. See Note 26.

Yes [ X ]    No [   ]    N/A [   ]
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?  
If yes, attach an explanation.  
Not applicable

Yes [   ]    No [ X ]
- 3.1

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

Yes [   ]    No [ X ]
- 3.2

If yes, give full and complete information thereto:  
  
Not applicable
- 4.1

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

Yes [   ]    No [ X ]
- 4.2

If yes, complete the following schedule:

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

Operating Percentages:

5.1    A&H loss percent

5.2    A&H cost containment percent

5.3    A&H expense percent excluding cost containment expenses

25.600%

11.300%

34.100%
- 6.1

Do you act as a custodian for health savings accounts?

Yes [   ]    No [ X ]
- 6.2

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

\$ 0
- 6.3

Do you act as an administrator for health savings accounts?

Yes [   ]    No [ X ]
- 6.4

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

\$ 0
7.

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

Yes [ X ]    No [   ]
- 7.1

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

Yes [   ]    No [   ]

GREAT AMERICAN INSURANCE COMPANY  
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

| 1                       | 2               | 3                                             | 4                           | 5                    | 6                                              | 7                                                     |
|-------------------------|-----------------|-----------------------------------------------|-----------------------------|----------------------|------------------------------------------------|-------------------------------------------------------|
| NAIC<br>Company<br>Code | ID Number       | Name of Reinsurer                             | Domiciliary<br>Jurisdiction | Type of<br>Reinsurer | Certified<br>Reinsurer Rating<br>(1 through 6) | Effective Date<br>of Certified<br>Reinsurer<br>Rating |
| U.S. Insurers           |                 |                                               |                             |                      |                                                |                                                       |
| 12039.....              | 94-3272245..... | Chesapeake Assurance LTD.....                 | HI.....                     | Unauthorized....     | .....0.....                                    | .....                                                 |
| 00000.....              | 86-2178342..... | Mangrove Insurance Solutions PCC Cell 22..... | VT.....                     | Unauthorized....     | .....0.....                                    | .....                                                 |
| 00000.....              | 85-1372427..... | Prime Protect Insurance Company.....          | DE.....                     | Unauthorized....     | .....0.....                                    | .....                                                 |
| All Other Insurers      |                 |                                               |                             |                      |                                                |                                                       |
| 00000.....              | AA-1780116..... | Chaucer Insurance CO DAC.....                 | IRL.....                    | Unauthorized....     | .....0.....                                    | .....                                                 |
| 00000.....              | AA-3191435..... | Conduit Re.....                               | BMU.....                    | Unauthorized....     | .....0.....                                    | .....                                                 |
| 00000.....              | 00-0000000..... | Echo Reinsurance LTD.....                     | CHE.....                    | Unauthorized....     | .....0.....                                    | .....                                                 |
| 00000.....              | AA-3191239..... | Lumen Re TLD.....                             | BMU.....                    | Unauthorized....     | .....0.....                                    | .....                                                 |
| 00000.....              | AA-5760024..... | Liberty Insurance PTE LTD.....                | SGP.....                    | Unauthorized....     | .....0.....                                    | .....                                                 |
| 00000.....              | AA-1120198..... | Lloyd's Syndicate Number 1618.....            | GBR.....                    | Authorized.....      | .....0.....                                    | .....                                                 |
| 00000.....              | AA-1120082..... | Lloyd's Syndicate Number 3010.....            | GBR.....                    | Authorized.....      | .....0.....                                    | .....                                                 |
| 00000.....              | AA-2232001..... | Mapfre Seguros Gerais S/A.....                | BRA.....                    | Unauthorized....     | .....0.....                                    | .....                                                 |
| 00000.....              | 00-0000000..... | TOA 21st Century Reins Co LTD.....            | CHE.....                    | Unauthorized....     | .....0.....                                    | .....                                                 |
| 00000.....              | AA-3191432..... | Vantage Risk LTD.....                         | BMU.....                    | Unauthorized....     | .....0.....                                    | .....                                                 |

GREAT AMERICAN INSURANCE COMPANY  
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

| States, Etc. |                                 | 1<br>Active<br>Status<br>(a) | Direct Premiums Written      |                            | Direct Losses Paid (Deducting Salvage) |                            | Direct Losses Unpaid         |                            |
|--------------|---------------------------------|------------------------------|------------------------------|----------------------------|----------------------------------------|----------------------------|------------------------------|----------------------------|
|              |                                 |                              | 2<br>Current Year<br>to Date | 3<br>Prior Year<br>to Date | 4<br>Current Year<br>to Date           | 5<br>Prior Year<br>to Date | 6<br>Current Year<br>to Date | 7<br>Prior Year<br>to Date |
| 1.           | Alabama.....AL                  | ..L..                        | 11,744,174                   | 9,628,633                  | (18,001,757)                           | 8,445,254                  | 20,998,354                   | 19,214,739                 |
| 2.           | Alaska.....AK                   | ..L..                        | 5,274,751                    | 1,036,803                  | 3,157,054                              | 179,459                    | 7,886,212                    | 8,684,091                  |
| 3.           | Arizona.....AZ                  | ..L..                        | 15,919,769                   | 14,388,751                 | 68,996,541                             | 12,232,831                 | 21,888,767                   | 8,407,947                  |
| 4.           | Arkansas.....AR                 | ..L..                        | 5,828,561                    | 5,365,636                  | (9,087,313)                            | 2,644,597                  | 14,216,417                   | 16,893,430                 |
| 5.           | California.....CA               | ..L..                        | 122,432,317                  | 110,126,750                | 59,597,278                             | 52,472,071                 | 252,528,751                  | 222,536,968                |
| 6.           | Colorado.....CO                 | ..L..                        | 17,757,329                   | 16,295,257                 | 2,321,466                              | 4,933,613                  | 21,849,533                   | 34,245,386                 |
| 7.           | Connecticut.....CT              | ..L..                        | 8,962,431                    | 7,683,366                  | 2,377,954                              | 7,251,790                  | 14,252,991                   | 15,694,941                 |
| 8.           | Delaware.....DE                 | ..L..                        | 3,513,589                    | 2,645,495                  | 5,937,036                              | 8,259,221                  | 48,370,373                   | 66,697,846                 |
| 9.           | District of Columbia.....DC     | ..L..                        | 4,760,409                    | 4,362,849                  | 397,265                                | 3,344,464                  | 8,220,670                    | 8,438,130                  |
| 10.          | Florida.....FL                  | ..L..                        | 87,110,296                   | 68,744,465                 | 32,457,199                             | 35,837,400                 | 131,692,193                  | 89,031,519                 |
| 11.          | Georgia.....GA                  | ..L..                        | 34,763,015                   | 29,011,246                 | 49,382,210                             | 12,426,413                 | 88,368,117                   | 55,709,698                 |
| 12.          | Hawaii.....HI                   | ..L..                        | 4,077,674                    | 4,075,233                  | 1,764,434                              | 1,135,143                  | 9,203,889                    | 9,175,003                  |
| 13.          | Idaho.....ID                    | ..L..                        | 4,226,876                    | 4,442,246                  | 824,656                                | 665,039                    | 7,588,647                    | 7,192,850                  |
| 14.          | Illinois.....IL                 | ..L..                        | 79,320,815                   | 45,559,868                 | 21,034,692                             | 52,530,468                 | 88,753,678                   | 93,392,624                 |
| 15.          | Indiana.....IN                  | ..L..                        | 31,210,763                   | 17,915,332                 | (23,570,204)                           | 38,278,452                 | 26,299,704                   | 10,963,780                 |
| 16.          | Iowa.....IA                     | ..L..                        | 50,945,904                   | 32,373,774                 | 59,959,243                             | 13,300,010                 | 18,595,133                   | 9,578,976                  |
| 17.          | Kansas.....KS                   | ..L..                        | 30,463,834                   | 23,799,897                 | 9,620,702                              | 8,697,879                  | 9,508,846                    | 13,842,698                 |
| 18.          | Kentucky.....KY                 | ..L..                        | 10,791,178                   | 9,117,101                  | 2,936,055                              | 2,169,121                  | 20,608,377                   | 20,818,482                 |
| 19.          | Louisiana.....LA                | ..L..                        | 9,438,497                    | 10,113,914                 | 2,178,158                              | 3,372,157                  | 14,925,131                   | 13,561,819                 |
| 20.          | Maine.....ME                    | ..L..                        | 1,643,586                    | 1,142,977                  | 991,664                                | 672,485                    | 3,224,497                    | 3,718,188                  |
| 21.          | Maryland.....MD                 | ..L..                        | 13,479,580                   | 12,310,902                 | 1,963,957                              | 2,479,243                  | 25,391,789                   | 30,860,112                 |
| 22.          | Massachusetts.....MA            | ..L..                        | 22,252,386                   | 21,113,320                 | 4,571,615                              | 8,463,700                  | 38,586,488                   | 36,736,455                 |
| 23.          | Michigan.....MI                 | ..L..                        | 33,876,212                   | 27,641,518                 | 7,624,334                              | 13,766,006                 | 48,867,779                   | 30,531,509                 |
| 24.          | Minnesota.....MN                | ..L..                        | 27,200,463                   | 18,628,007                 | 6,527,124                              | 21,475,840                 | 24,123,334                   | 39,743,959                 |
| 25.          | Mississippi.....MS              | ..L..                        | 6,029,896                    | 5,608,016                  | 19,179,958                             | 2,258,407                  | 12,363,267                   | 10,986,232                 |
| 26.          | Missouri.....MO                 | ..L..                        | 27,498,638                   | 20,222,922                 | 415,125                                | 19,197,133                 | 44,727,508                   | 34,672,731                 |
| 27.          | Montana.....MT                  | ..L..                        | 3,368,085                    | 2,719,259                  | 1,884,381                              | 914,245                    | 3,763,418                    | 4,370,375                  |
| 28.          | Nebraska.....NE                 | ..L..                        | 23,131,232                   | 17,362,659                 | (48,360,843)                           | 7,449,897                  | 11,598,843                   | 15,594,819                 |
| 29.          | Nevada.....NV                   | ..L..                        | 9,226,864                    | 7,972,418                  | (6,136,050)                            | 5,081,989                  | 16,732,692                   | 25,508,370                 |
| 30.          | New Hampshire.....NH            | ..L..                        | 1,749,406                    | 1,491,767                  | 850,355                                | 375,005                    | 5,491,562                    | 5,468,096                  |
| 31.          | New Jersey.....NJ               | ..L..                        | 25,760,535                   | 19,224,393                 | 11,228,851                             | 13,918,015                 | 70,223,468                   | 68,835,862                 |
| 32.          | New Mexico.....NM               | ..L..                        | 2,942,389                    | 2,997,754                  | 12,788,534                             | 4,117,090                  | 20,147,604                   | 23,965,517                 |
| 33.          | New York.....NY                 | ..L..                        | 77,213,356                   | 73,057,629                 | 29,137,076                             | 14,708,450                 | 135,529,960                  | 131,245,794                |
| 34.          | North Carolina.....NC           | ..L..                        | 25,796,743                   | 23,037,098                 | 9,173,172                              | 8,244,648                  | 34,601,155                   | 33,324,109                 |
| 35.          | North Dakota.....ND             | ..L..                        | 16,563,615                   | 8,642,478                  | 32,005,316                             | 16,082,089                 | 9,298,492                    | 4,732,510                  |
| 36.          | Ohio.....OH                     | ..L..                        | 25,637,902                   | 18,070,980                 | 8,911,609                              | 9,692,480                  | 46,589,420                   | 27,964,437                 |
| 37.          | Oklahoma.....OK                 | ..L..                        | 11,604,894                   | 9,563,935                  | 1,200,278                              | 2,959,319                  | 14,468,365                   | 20,856,020                 |
| 38.          | Oregon.....OR                   | ..L..                        | 7,765,852                    | 7,031,185                  | 2,373,762                              | 3,785,570                  | 20,337,726                   | 13,205,455                 |
| 39.          | Pennsylvania.....PA             | ..L..                        | 29,202,553                   | 26,363,643                 | 6,219,848                              | 3,284,773                  | 54,190,001                   | 51,522,984                 |
| 40.          | Rhode Island.....RI             | ..L..                        | 4,005,075                    | 4,459,414                  | 1,351,735                              | 1,126,137                  | 7,163,377                    | 6,251,504                  |
| 41.          | South Carolina.....SC           | ..L..                        | 10,802,033                   | 8,376,363                  | (8,040,492)                            | 3,269,243                  | 21,845,108                   | 22,271,820                 |
| 42.          | South Dakota.....SD             | ..L..                        | 27,523,290                   | 14,319,421                 | 40,141,514                             | 7,886,375                  | 4,951,397                    | 44,339,857                 |
| 43.          | Tennessee.....TN                | ..L..                        | 10,463,725                   | 9,216,887                  | 2,134,518                              | 2,289,002                  | 20,975,549                   | 20,757,748                 |
| 44.          | Texas.....TX                    | ..L..                        | 84,964,884                   | 73,673,162                 | 65,820,985                             | 35,973,846                 | 195,357,709                  | 100,014,935                |
| 45.          | Utah.....UT                     | ..L..                        | 6,673,994                    | 5,987,124                  | 3,160,341                              | 5,141,803                  | 11,448,313                   | 10,528,499                 |
| 46.          | Vermont.....VT                  | ..L..                        | 779,567                      | 633,240                    | 84,426                                 | 123,581                    | 634,766                      | 657,283                    |
| 47.          | Virginia.....VA                 | ..L..                        | 15,003,551                   | 12,773,968                 | 15,053,602                             | 793,307                    | 28,271,005                   | 26,982,007                 |
| 48.          | Washington.....WA               | ..L..                        | 20,518,622                   | 22,508,777                 | 14,566,655                             | 6,945,579                  | 40,882,946                   | 33,887,532                 |
| 49.          | West Virginia.....WV            | ..L..                        | 2,942,409                    | 2,691,814                  | (1,022,827)                            | 210,047                    | 5,120,671                    | 4,215,775                  |
| 50.          | Wisconsin.....WI                | ..L..                        | 21,336,656                   | 15,780,130                 | 5,887,735                              | 10,791,170                 | 32,217,475                   | 28,774,709                 |
| 51.          | Wyoming.....WY                  | ..L..                        | 2,783,450                    | 2,308,426                  | (81,445)                               | 391,992                    | 3,067,945                    | 2,932,583                  |
| 52.          | American Samoa.....AS           | ..N...                       | 0                            | 0                          | 0                                      | 0                          | 0                            | 0                          |
| 53.          | Guam.....GU                     | ..L..                        | 1,302                        | 1,456                      | 0                                      | 0                          | 0                            | 0                          |
| 54.          | Puerto Rico.....PR              | ..L..                        | 262,895                      | 281,887                    | 1,441,320                              | 10,757                     | 436,170                      | 900,159                    |
| 55.          | US Virgin Islands.....VI        | ..L..                        | 100                          | 0                          | 0                                      | 0                          | 0                            | 0                          |
| 56.          | Northern Mariana Islands.....MP | ..N...                       | 0                            | 0                          | 0                                      | 0                          | 0                            | 0                          |
| 57.          | Canada.....CAN                  | ..L..                        | 50,018,261                   | 41,209,181                 | 6,389,604                              | 5,772,946                  | 57,352,978                   | 34,687,761                 |
| 58.          | Aggregate Other Alien.....OT    | ..XXX...                     | 15,919,311                   | 14,901,452                 | 5,104,936                              | 4,292,390                  | 54,774,522                   | 53,260,710                 |
| 59.          | Totals.....                     | ..XXX...                     | 1,204,485,493                | 970,012,179                | 526,825,341                            | 512,119,940                | 1,950,513,082                | 1,728,387,337              |

DETAILS OF WRITE-INS

|        |                                                                       |          |            |            |           |           |            |            |
|--------|-----------------------------------------------------------------------|----------|------------|------------|-----------|-----------|------------|------------|
| 58001. | SGP SINGAPORE.....                                                    | ..XXX... | 15,502,181 | 14,190,819 | 5,104,936 | 4,281,775 | 50,769,485 | 50,024,951 |
| 58002. | GBR UNITED KINGDOM.....                                               | ..XXX... | 231,861    | 497,332    | 0         | 0         | 2,591,438  | 2,316,352  |
| 58003. | NLD NETHERLANDS.....                                                  | ..XXX... | 16,952     | 93,110     | 0         | 10,615    | 1,206,926  | 893,330    |
| 58998. | Summary of remaining write-ins<br>for Line 58 from overflow page..... | ..XXX... | 168,316    | 120,192    | 0         | 0         | 206,673    | 26,077     |
| 58999. | Totals (Lines 58001 thru 58003+<br>Line 58998) (Line 58 above).....   | ..XXX... | 15,919,311 | 14,901,452 | 5,104,936 | 4,292,390 | 54,774,522 | 53,260,710 |

(a) Active Status Count

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

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

|                                                      | Domiciliary Location | FEIN       | NAIC Co. Code |
|------------------------------------------------------|----------------------|------------|---------------|
| American Financial Group, Inc.                       | OH                   | 31-1544320 |               |
| AFG Real Estate Holding Company, LLC                 | OH                   | 86-3438529 |               |
| 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 |               |
| GALIC - Bay Bridge Marina, LLC                       | MD                   | 20-4604276 |               |
| Charleston Harbor Holding Company, LLC ^             | SC                   | 84-3355051 |               |
| Charleston Harbor Fishing, LLC                       | SC                   | 81-3737639 |               |
| Mountain View Grand Holding Company, LLC ^           | NH                   | 84-4574243 |               |
| Sailfish Holding Company, LLC                        | FL                   | 86-3225970 |               |
| Skipjack Holding Company, LLC                        | MD                   | 84-2654660 |               |
| Skipjack Marina Corp.                                | MD                   | 52-2179330 |               |
| 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 |               |
| Ceres Group, Inc.                                    | DE                   | 34-1017531 |               |
| Continental General Corporation                      | NE                   | 47-0717079 |               |
| QQAgency of Texas, Inc.                              | TX                   | 34-1947042 |               |
| Brothers Management, LLC                             | FL                   | 20-1246122 |               |
| GALIC Brothers, Inc.                                 | OH                   | 31-1391777 |               |
| Helium Holdings Limited                              | BMU                  |            |               |
| GAI Australia Pty Ltd                                | AUS                  |            |               |
| One East Fourth, Inc.                                | OH                   | 31-0686194 |               |
| 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

|                                                                           | 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                  |            |               |
| 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

|                                                      | 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 Surplus Lines Insurance Company *    | OH                   | 31-0912199 | 35351         |
| American Signature Underwriters, Inc.                | OH                   | 31-1463075 |               |
| Brothers Property Corporation                        | OH                   | 59-2840291 |               |
| Brothers Pennsylvanian Corporation                   | PA                   | 25-1754638 |               |
| Brothers Property Management Corporation             | OH                   | 59-2840294 |               |
| Crop Managers Insurance Agency, Inc.                 | KS                   | 31-1277904 |               |
| CropSurance Agency, LLC                              | OH                   | 83-1767590 |               |
| Dempsey & Siders Agency, Inc.                        | OH                   | 31-0589001 |               |
| Human and Social Services Risk Purchasing Group, LLC | OH                   | 84-2358400 |               |
| Eden Park Insurance Brokers, Inc.                    | CA                   | 31-1341668 |               |
| El Aguila, Compañía de Seguros, S.A. de C.V. *       | MEX                  |            |               |
| Farmers Crop Insurance Alliance, Inc.                | KS                   | 39-1404033 |               |
| Foreign Credit Insurance Association @               | NY                   |            |               |
| GAI Mexico Holdings, LLC                             | DE                   | 81-0814136 |               |
| GAI Warranty Company                                 | OH                   | 31-1753938 |               |
| GAI Warranty Company of Florida                      | FL                   | 31-1765544 |               |
| Global Premier Finance Company                       | OH                   | 61-1329718 |               |
| Great American Alliance Insurance Company *          | OH                   | 95-1542353 | 26832         |
| Great American Assurance Company *                   | OH                   | 15-6020948 | 26344         |
| Great American Casualty Insurance Company *          | OH                   | 61-0983091 | 39896         |
| Great American E & S Insurance Company *             | OH                   | 31-0954439 | 37532         |
| Great American Fidelity Insurance Company *          | OH                   | 31-1036473 | 41858         |
| Great American Insurance Agency, Inc.                | OH                   | 31-1652643 |               |
| Great American Insurance Company of New York *       | NY                   | 13-5539046 | 22136         |
| Great American Management Services, Inc.             | OH                   | 31-0856644 |               |
| Great American Protection Insurance Company *        | OH                   | 31-1288778 | 38580         |
| Great American Re Inc.                               | DE                   | 31-0918893 |               |
| Great American Security Insurance Company *          | OH                   | 31-1209419 | 31135         |
| Great American Spirit Insurance Company *            | OH                   | 31-1237970 | 33723         |
| Great American Underwriters Insurance Company *      | OH                   | 83-1694393 | 16618         |
| Key Largo Group, Inc.                                | FL                   | 59-1263251 |               |
| PLLS Canada Insurance Brokers Inc.                   | CAN                  | 871850814  |               |
| Professional Risk Brokers, Inc.                      | IL                   | 31-1293064 |               |
| Shelter Rock Holdings, LLC                           | OH                   |            |               |
| Westline Industrial, LLC                             | OH                   |            |               |

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

**SCHEDULE Y**

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

Q12

| 1          | 2          | 3                 | 4          | 5            | 6          | 7                                                                      | 8                                                        | 9                    | 10                               | 11                                             | 12                                                                                | 13                                         | 14                                         | 15                               | 16 |
|------------|------------|-------------------|------------|--------------|------------|------------------------------------------------------------------------|----------------------------------------------------------|----------------------|----------------------------------|------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates              | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
| Members    |            |                   |            |              |            |                                                                        |                                                          |                      |                                  |                                                |                                                                                   |                                            |                                            |                                  |    |
| 0.....     |            | 0.....            | 31-1544320 | .....0       | 0001042046 | NYSE.....                                                              | American Financial Group, Inc.....                       | OH.....              | UDP.....                         |                                                | Ownership.....                                                                    | .....0.000                                 |                                            | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 86-3438529 | .....0       | .....0     |                                                                        | AFG Real Estate Holding Company, LLC.....                | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 84-4395026 | .....0       | .....0     |                                                                        | Bay Bridge Holding Company, LLC.....                     | MD.....              | NIA.....                         | AFG Real Estate Holding Company, LLC.....      | Ownership.....                                                                    | .....65.000                                | American Financial Group, Inc.....         | .....N.....                      | 1  |
| 0.....     |            | 0.....            | 84-4395026 | .....0       | .....0     |                                                                        | Bay Bridge Holding Company, LLC.....                     | MD.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | .....35.000                                | American Financial Group, Inc.....         | .....N.....                      | 1  |
| 0.....     |            | 0.....            | 27-4078277 | .....0       | .....0     |                                                                        | Bay Bridge Marina Hemingway's Restaurant, LLC.....       | MD.....              | NIA.....                         | Bay Bridge Holding Company, LLC.....           | Ownership.....                                                                    | .....85.000                                | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 27-0513333 | .....0       | .....0     |                                                                        | Bay Bridge Marina Management, LLC.....                   | MD.....              | NIA.....                         | Bay Bridge Holding Company, LLC.....           | Ownership.....                                                                    | .....85.000                                | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 20-4604276 | .....0       | .....0     |                                                                        | GALIC - Bay Bridge Marina, LLC.....                      | MD.....              | NIA.....                         | Bay Bridge Holding Company, LLC.....           | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 84-3355051 | .....0       | .....0     |                                                                        | Charleston Harbor Holding Company, LLC.....              | SC.....              | NIA.....                         | AFG Real Estate Holding Company, LLC.....      | Ownership.....                                                                    | .....50.000                                | American Financial Group, Inc.....         | .....N.....                      | 1  |
| 0.....     |            | 0.....            | 84-3355051 | .....0       | .....0     |                                                                        | Charleston Harbor Holding Company, LLC.....              | SC.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | .....50.000                                | American Financial Group, Inc.....         | .....N.....                      | 1  |
| 0.....     |            | 0.....            | 81-3737639 | .....0       | .....0     |                                                                        | Charleston Harbor Fishing, LLC.....                      | SC.....              | NIA.....                         | Charleston Harbor Holding Company, LLC.....    | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 84-4574243 | .....0       | .....0     |                                                                        | Mountain View Grand Holding Company, LLC.....            | NH.....              | NIA.....                         | AFG Real Estate Holding Company, LLC.....      | Ownership.....                                                                    | .....65.000                                | American Financial Group, Inc.....         | .....N.....                      | 1  |
| 0.....     |            | 0.....            | 84-4574243 | .....0       | .....0     |                                                                        | Mountain View Grand Holding Company, LLC.....            | NH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | .....35.000                                | American Financial Group, Inc.....         | .....N.....                      | 1  |
| 0.....     |            | 0.....            | 86-3225970 | .....0       | .....0     |                                                                        | Sailfish Holding Company, LLC.....                       | FL.....              | NIA.....                         | AFG Real Estate Holding Company, LLC.....      | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 84-2654660 | .....0       | .....0     |                                                                        | Skipjack Holding Company, LLC.....                       | MD.....              | NIA.....                         | AFG Real Estate Holding Company, LLC.....      | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 52-2179330 | .....0       | .....0     |                                                                        | Skipjack Marina Corp.....                                | MD.....              | NIA.....                         | Skipjack Holding Company, LLC.....             | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 31-0996797 | .....0       | .....0     |                                                                        | American Financial Enterprises, Inc.....                 | CT.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 31-0828578 | .....0       | .....0     |                                                                        | American Money Management Corporation.....               | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 27-1577326 | .....0       | .....0     |                                                                        | American Real Estate Capital Company, LLC.....           | OH.....              | NIA.....                         | American Money Management Corporation.....     | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 27-2829629 | .....0       | .....0     |                                                                        | Mid-Market Capital Partners, LLC.....                    | DE.....              | NIA.....                         | American Money Management Corporation.....     | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 41-2112001 | .....0       | .....0     |                                                                        | APU Holding Company.....                                 | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 23-6000765 | .....0       | .....0     |                                                                        | American Premier Underwriters, Inc.....                  | PA.....              | NIA.....                         | APU Holding Company.....                       | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 13-6400464 | .....0       | .....0     |                                                                        | Lehigh Valley Railroad Company.....                      | PA.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 46-1665396 | .....0       | .....0     |                                                                        | Pennsylvania Lehigh Oil & Gas Holdings LLC.....          | PA.....              | NIA.....                         | Lehigh Valley Railroad Company.....            | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 20-1548213 | .....0       | .....0     |                                                                        | Magnolia Alabama Holdings, Inc.....                      | DE.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 20-1574094 | .....0       | .....0     |                                                                        | Magnolia Alabama Holdings LLC.....                       | AL.....              | NIA.....                         | Magnolia Alabama Holdings, Inc.....            | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 46-1852532 | .....0       | .....0     |                                                                        | Michigan Oil & Gas Holdings, LLC.....                    | MI.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 46-1480078 | .....0       | .....0     |                                                                        | Ohio Oil & Gas Holdings, LLC.....                        | OH.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 13-6021353 | .....0       | .....0     |                                                                        | The Owasco River Railway, Inc.....                       | NY.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 76-0080537 | .....0       | .....0     |                                                                        | PCC Technical Industries, Inc.....                       | DE.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 46-3246684 | .....0       | .....0     |                                                                        | Pennsylvania Oil & Gas Holdings, LLC.....                | PA.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 23-6000766 | .....0       | .....0     |                                                                        | Pennsylvania-Reading Seashore Lines.....                 | NJ.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                    | ....66.670                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 98-1073776 | .....0       | .....0     |                                                                        | GAI Insurance Company, Ltd.....                          | BMU.....             | IA.....                          | APU Holding Company.....                       | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 31-1446308 | .....0       | .....0     |                                                                        | Hangar Acquisition Corp.....                             | OH.....              | NIA.....                         | APU Holding Company.....                       | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 91-1242743 | .....0       | .....0     |                                                                        | Premier Lease & Loan Services Insurance Agency, Inc..... | WA.....              | NIA.....                         | APU Holding Company.....                       | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 91-1508644 | .....0       | .....0     |                                                                        | Premier Lease & Loan Services of Canada, Inc.....        | WA.....              | NIA.....                         | APU Holding Company.....                       | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     |            | 0.....            | 31-0823725 | .....0       | .....0     |                                                                        | Dixie Terminal Corporation.....                          | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |

**SCHEDULE Y**

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

| 1          | 2                               | 3                 | 4          | 5            | 6      | 7                                                                      | 8                                                                            | 9                    | 10                               | 11                                                 | 12                                                                                | 13                                         | 14                                         | 15                               | 16 |
|------------|---------------------------------|-------------------|------------|--------------|--------|------------------------------------------------------------------------|------------------------------------------------------------------------------|----------------------|----------------------------------|----------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|----|
| Group Code | Group Name                      | NAIC Company Code | ID Number  | Federal RSSD | CIK    | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates                                  | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)     | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
| 0.....     | .....                           | 0.....            | 06-1356481 | .....0       | .....0 | .....                                                                  | Great American Financial Resources, Inc.....                                 | DE.....              | NIA.....                         | American Financial Group, Inc.....                 | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 34-1017531 | .....0       | .....0 | .....                                                                  | Ceres Group, Inc.....                                                        | DE.....              | NIA.....                         | Great American Financial Resources, Inc.....       | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 47-0717079 | .....0       | .....0 | .....                                                                  | Continental General Corporation.....                                         | NE.....              | NIA.....                         | Ceres Group, Inc.....                              | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 34-1947042 | .....0       | .....0 | .....                                                                  | QQAAgency of Texas, Inc.....                                                 | TX.....              | NIA.....                         | Ceres Group, Inc.....                              | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 20-1246122 | .....0       | .....0 | .....                                                                  | Brothers Management, LLC.....                                                | FL.....              | NIA.....                         | Great American Financial Resources, Inc.....       | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 31-1391777 | .....0       | .....0 | .....                                                                  | GALIC Brothers, Inc.....                                                     | OH.....              | NIA.....                         | Great American Financial Resources, Inc.....       | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 84-2654660 | .....0       | .....0 | .....                                                                  | Helium Holdings Limited.....                                                 | BMU.....             | NIA.....                         | American Financial Group, Inc.....                 | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 52-2179330 | .....0       | .....0 | .....                                                                  | GAI Australia Pty Ltd.....                                                   | AUS.....             | NIA.....                         | Helium Holdings Limited.....                       | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 31-0686194 | .....0       | .....0 | .....                                                                  | One East Fourth, Inc.....                                                    | OH.....              | NIA.....                         | American Financial Group, Inc.....                 | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 31-1119320 | .....0       | .....0 | .....                                                                  | TEJ Holdings, Inc.....                                                       | OH.....              | NIA.....                         | American Financial Group, Inc.....                 | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 31-0728327 | .....0       | .....0 | .....                                                                  | Three East Fourth, Inc.....                                                  | OH.....              | NIA.....                         | American Financial Group, Inc.....                 | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 42-1575938 | .....0       | .....0 | .....                                                                  | Great American Holding, Inc.....                                             | OH.....              | NIA.....                         | American Financial Group, Inc.....                 | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 80-0333563 | .....0       | .....0 | .....                                                                  | ABA Insurance Services, Inc.....                                             | OH.....              | NIA.....                         | Great American Holding, Inc.....                   | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 27-3062314 | .....0       | .....0 | .....                                                                  | Agricultural Services, LLC.....                                              | OH.....              | NIA.....                         | Great American Holding, Inc.....                   | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc.. | 10646...          | 36-4079497 | .....0       | .....0 | .....                                                                  | Great American Contemporary Insurance Company.....                           | OH.....              | IA.....                          | Great American Holding, Inc.....                   | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc.. | 10701...          | 59-1835212 | .....0       | .....0 | .....                                                                  | Bridgefield Employers Insurance Company.....                                 | FL.....              | IA.....                          | Great American Contemporary Insurance Company..... | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc.. | 10335...          | 59-3269531 | .....0       | .....0 | .....                                                                  | Bridgefield Casualty Insurance Company.....                                  | FL.....              | IA.....                          | Bridgefield Employers Insurance Company.....       | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc.. | 22179...          | 95-2801326 | .....0       | .....0 | .....                                                                  | Republic Indemnity Company of America.....                                   | CA.....              | IA.....                          | Great American Contemporary Insurance Company..... | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc.. | 43753...          | 31-1054123 | .....0       | .....0 | .....                                                                  | Republic Indemnity Company of California.....                                | CA.....              | IA.....                          | Republic Indemnity Company of America.....         | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 59-3269531 | .....0       | .....0 | .....                                                                  | Great American Holding (Europe) Limited.....                                 | GBR.....             | NIA.....                         | Great American Holding, Inc.....                   | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 95-2801326 | .....0       | .....0 | .....                                                                  | Great American Europe Limited.....                                           | GBR.....             | NIA.....                         | Great Amerian Holding (Europe) Limited.....        | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | AA-1784136 | .....0       | .....0 | .....                                                                  | Great American International Insurance (EU) Designated Activity Company..... | IRL.....             | IA.....                          | Great American Europe Limited.....                 | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | AA-1120817 | .....0       | .....0 | .....                                                                  | Great American International Insurance (UK) Limited.....                     | GBR.....             | IA.....                          | Great American Europe Limited.....                 | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc.. | 23418...          | 73-0556513 | .....0       | .....0 | .....                                                                  | Mid-Continent Casualty Company.....                                          | OH.....              | IA.....                          | Great American Holding, Inc.....                   | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc.. | 15380...          | 73-1406844 | .....0       | .....0 | .....                                                                  | Mid-Continent Assurance Company.....                                         | OH.....              | IA.....                          | Mid-Continent Casualty Company.....                | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc.. | 13794...          | 38-3803661 | .....0       | .....0 | .....                                                                  | Mid-Continent Excess and Surplus Insurance Company.....                      | OH.....              | IA.....                          | Mid-Continent Casualty Company.....                | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 30-0571535 | .....0       | .....0 | .....                                                                  | Mid-Continent Specialty Insurance Services, Inc.....                         | OK.....              | NIA.....                         | Mid-Continent Casualty Company.....                | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc.. | 23426...          | 73-0773259 | .....0       | .....0 | .....                                                                  | Oklahoma Surety Company.....                                                 | OH.....              | IA.....                          | Mid-Continent Casualty Company.....                | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 34-1607394 | .....0       | .....0 | .....                                                                  | National Interstate Corporation.....                                         | OH.....              | NIA.....                         | Great American Holding, Inc.....                   | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 34-1899058 | .....0       | .....0 | .....                                                                  | American Highways Insurance Agency, Inc.....                                 | OH.....              | NIA.....                         | National Interstate Corporation.....               | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 31-1548235 | .....0       | .....0 | .....                                                                  | Explorer RV Insurance Agency, Inc.....                                       | OH.....              | NIA.....                         | National Interstate Corporation.....               | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 98-0191335 | .....0       | .....0 | .....                                                                  | Hudson Indemnity, Ltd.....                                                   | CYM.....             | IA.....                          | National Interstate Corporation.....               | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 66-0660039 | .....0       | .....0 | .....                                                                  | Hudson Management Group, Ltd.....                                            | VIR.....             | NIA.....                         | National Interstate Corporation.....               | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 34-1607396 | .....0       | .....0 | .....                                                                  | National Interstate Insurance Agency, Inc.....                               | OH.....              | NIA.....                         | National Interstate Corporation.....               | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 36-4670968 | .....0       | .....0 | .....                                                                  | Commercial For Hire Transportation Purchasing Group.....                     | SC.....              | NIA.....                         | National Interstate Insurance Agency, Inc.....     | Management.....                                                                   | .....0.000                                 | American Financial Group, Inc.....         | .....N.....                      | 2  |
| 0084       | American Financial Group, Inc.. | 32620...          | 34-1607395 | .....0       | .....0 | .....                                                                  | National Interstate Insurance Company.....                                   | OH.....              | IA.....                          | National Interstate Corporation.....               | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.....         | .....N.....                      | 0  |

**SCHEDULE Y**

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

Q12.2

| 1          | 2                              | 3                 | 4          | 5            | 6      | 7                                                                      | 8                                                         | 9                    | 10                               | 11                                             | 12                                                                                | 13                                         | 14                                         | 15                               | 16 |
|------------|--------------------------------|-------------------|------------|--------------|--------|------------------------------------------------------------------------|-----------------------------------------------------------|----------------------|----------------------------------|------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|----|
| Group Code | Group Name                     | NAIC Company Code | ID Number  | Federal RSSD | CIK    | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates               | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
| 0084       | American Financial Group, Inc. | 11051...          | 99-0345306 | .....0       | .....0 | .....                                                                  | National Interstate Insurance Company of Hawaii, Inc..... | OH.....              | IA.....                          | National Interstate Insurance Company.....     | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 43-1254631 | .....0       | .....0 | .....                                                                  | TransProtection Service Company.....                      | MO.....              | NIA.....                         | National Interstate Insurance Company.....     | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc. | 41106...          | 95-3623282 | .....0       | .....0 | .....                                                                  | Triumphe Casualty Company.....                            | OH.....              | IA.....                          | National Interstate Insurance Company.....     | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc. | 21172...          | 86-0114294 | .....0       | .....0 | .....                                                                  | Vanliner Insurance Company.....                           | MO.....              | IA.....                          | National Interstate Insurance Company.....     | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 20-5546054 | .....0       | .....0 | .....                                                                  | Safety Claims & Litigation Services, LLC.....             | MT.....              | NIA.....                         | National Interstate Corporation.....           | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 46-4570914 | .....0       | .....0 | .....                                                                  | Safety, Claims and Litigation Services, LLC.....          | OH.....              | NIA.....                         | National Interstate Corporation.....           | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 59-1683711 | .....0       | .....0 | .....                                                                  | Summit Consulting, LLC.....                               | FL.....              | NIA.....                         | Great American Holding, Inc.....               | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 59-3385208 | .....0       | .....0 | .....                                                                  | Heritage Summit Healthcare, LLC.....                      | FL.....              | NIA.....                         | Summit Consulting, LLC.....                    | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc. | 16691...          | 31-0501234 | .....0       | .....0 | .....                                                                  | Great American Insurance Company.....                     | OH.....              | RE.....                          | American Financial Group, Inc.....             | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc. | 37990...          | 31-0973761 | .....0       | .....0 | .....                                                                  | American Empire Insurance Company.....                    | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc. | 35351...          | 31-0912199 | .....0       | .....0 | .....                                                                  | American Empire Surplus Lines Insurance Company.....      | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 31-1463075 | .....0       | .....0 | .....                                                                  | American Signature Underwriters, Inc.....                 | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 59-2840291 | .....0       | .....0 | .....                                                                  | Brothers Property Corporation.....                        | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 25-1754638 | .....0       | .....0 | .....                                                                  | Brothers Pennsylvanian Corporation.....                   | PA.....              | DS.....                          | Brothers Property Corporation.....             | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 59-2840294 | .....0       | .....0 | .....                                                                  | Brothers Property Management Corporation.....             | OH.....              | DS.....                          | Brothers Property Corporation.....             | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 31-1277904 | .....0       | .....0 | .....                                                                  | Crop Managers Insurance Agency, Inc.....                  | KS.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 83-1767590 | .....0       | .....0 | .....                                                                  | CropSurance Agency, LLC.....                              | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 31-0589001 | .....0       | .....0 | .....                                                                  | Dempsey & Siders Agency, Inc.....                         | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 84-2358400 | .....0       | .....0 | .....                                                                  | Human and Social Services Risk Purchasing Group, LLC..... | OH.....              | DS.....                          | Dempsey & Siders Agency, Inc.....              | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 31-1341668 | .....0       | .....0 | .....                                                                  | Eden Park Insurance Brokers, Inc.....                     | CA.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 31-1277904 | .....0       | .....0 | .....                                                                  | El Aguila, Compañía de Seguros, S.A. de C.V.....          | MEX.....             | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....Y.....                      | 0  |
| 0.....     | .....                          | 0.....            | 39-1404033 | .....0       | .....0 | .....                                                                  | Farmers Crop Insurance Alliance, Inc.....                 | KS.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 31-0589001 | .....0       | .....0 | .....                                                                  | Foreign Credit Insurance Association.....                 | NY.....              | OTH.....                         | Great American Insurance Company.....          | Management.....                                                                   | .....0.000                                 | American Financial Group, Inc.             | .....N.....                      | 2  |
| 0.....     | .....                          | 0.....            | 81-0814136 | .....0       | .....0 | .....                                                                  | GAI Mexico Holdings, LLC.....                             | DE.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 31-1753938 | .....0       | .....0 | .....                                                                  | GAI Warranty Company.....                                 | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....Y.....                      | 0  |
| 0.....     | .....                          | 0.....            | 31-1765544 | .....0       | .....0 | .....                                                                  | GAI Warranty Company of Florida.....                      | FL.....              | DS.....                          | GAI Warranty Company.....                      | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 61-1329718 | .....0       | .....0 | .....                                                                  | Global Premier Finance Company.....                       | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc. | 26832...          | 95-1542353 | .....0       | .....0 | .....                                                                  | Great American Alliance Insurance Company.....            | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc. | 26344...          | 15-6020948 | .....0       | .....0 | .....                                                                  | Great American Assurance Company.....                     | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc. | 39896...          | 61-0983091 | .....0       | .....0 | .....                                                                  | Great American Casualty Insurance Company.....            | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc. | 37532...          | 31-0954439 | .....0       | .....0 | .....                                                                  | Great American E & S Insurance Company.....               | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc. | 41858...          | 31-1036473 | .....0       | .....0 | .....                                                                  | Great American Fidelity Insurance Company.....            | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 31-1652643 | .....0       | .....0 | .....                                                                  | Great American Insurance Agency, Inc.....                 | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc. | 22136...          | 13-5539046 | .....0       | .....0 | .....                                                                  | Great American Insurance Company of New York.....         | NY.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0.....     | .....                          | 0.....            | 31-0856644 | .....0       | .....0 | .....                                                                  | Great American Management Services, Inc.....              | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc. | 38580...          | 31-1288778 | .....0       | .....0 | .....                                                                  | Great American Protection Insurance Company.....          | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc.             | .....N.....                      | 0  |

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                               | 3                 | 4          | 5            | 6      | 7                                                                      | 8                                                  | 9                    | 10                               | 11                                             | 12                                                                                | 13                                         | 14                                         | 15                               | 16 |
|------------|---------------------------------|-------------------|------------|--------------|--------|------------------------------------------------------------------------|----------------------------------------------------|----------------------|----------------------------------|------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|----|
| Group Code | Group Name                      | NAIC Company Code | ID Number  | Federal RSSD | CIK    | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates        | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
| 0.....     | .....                           | 0.....            | 31-0918893 | .....0       | .....0 | .....                                                                  | Great American Re Inc.....                         | DE.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc..            | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc.. | 31135...          | 31-1209419 | .....0       | .....0 | .....                                                                  | Great American Security Insurance Company.....     | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc..            | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc.. | 33723...          | 31-1237970 | .....0       | .....0 | .....                                                                  | Great American Spirit Insurance Company.....       | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc..            | .....N.....                      | 0  |
| 0084       | American Financial Group, Inc.. | 16618...          | 83-1694393 | .....0       | .....0 | .....                                                                  | Great American Underwriters Insurance Company..... | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc..            | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 59-1263251 | .....0       | .....0 | .....                                                                  | Key Largo Group, Inc.....                          | FL.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc..            | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 87-1850814 | .....0       | .....0 | .....                                                                  | PLLS Canada Insurance Brokers Inc.....             | CAN.....             | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc..            | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | 31-1293064 | .....0       | .....0 | .....                                                                  | Professional Risk Brokers, Inc.....                | IL.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc..            | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | .....      | .....0       | .....0 | .....                                                                  | Shelter Rock Holdings, LLC.....                    | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc..            | .....N.....                      | 0  |
| 0.....     | .....                           | 0.....            | .....      | .....0       | .....0 | .....                                                                  | Westline Industrial, LLC.....                      | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                    | ...100.000                                 | American Financial Group, Inc..            | .....N.....                      | 0  |

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

GREAT AMERICAN INSURANCE COMPANY  
PART 1 - LOSS EXPERIENCE

| Lines of Business                                                     | Current Year to Date           |                                |                                | Prior Year to Date<br>Direct Loss<br>Percentage |
|-----------------------------------------------------------------------|--------------------------------|--------------------------------|--------------------------------|-------------------------------------------------|
|                                                                       | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct<br>Loss Percentage |                                                 |
| 1. Fire.....                                                          | 8,602,138                      | 10,034,443                     | 116.651                        | 65.234                                          |
| 2. Allied lines.....                                                  | 226,834,704                    | 29,103,827                     | 12.830                         | 24.638                                          |
| 3. Farmowners multiple peril.....                                     | 12,719,282                     | 6,212,009                      | 48.839                         | 41.732                                          |
| 4. Homeowners multiple peril.....                                     | 7,842                          | (778)                          | (9.914)                        | 51.910                                          |
| 5. Commercial multiple peril.....                                     | 60,890,861                     | 57,888,372                     | 95.069                         | 47.772                                          |
| 6. Mortgage guaranty.....                                             | 0                              | 0                              | 0.000                          | 0.000                                           |
| 8. Ocean marine.....                                                  | 82,247,675                     | 26,019,538                     | 31.636                         | 51.736                                          |
| 9. Inland marine.....                                                 | 85,323,695                     | 27,640,717                     | 32.395                         | 44.629                                          |
| 10. Financial guaranty.....                                           | 0                              | 0                              | 0.000                          | 0.000                                           |
| 11.1. Medical professional liability - occurrence.....                | 0                              | (695)                          | 0.000                          | 0.000                                           |
| 11.2. Medical professional liability - claims-made.....               | 260,861                        | 360,597                        | 138.233                        | 43.159                                          |
| 12. Earthquake.....                                                   | 1,966,808                      | (686,781)                      | (34.919)                       | 41.277                                          |
| 13. Group accident and health.....                                    | 18,070,057                     | 1,185,918                      | 6.563                          | 7.610                                           |
| 14. Credit accident and health.....                                   | 0                              | 0                              | 0.000                          | 0.000                                           |
| 15. Other accident and health.....                                    | 0                              | 0                              | 0.000                          | 0.000                                           |
| 16. Workers' compensation.....                                        | 2,619,200                      | 1,080,555                      | 41.255                         | (25.576)                                        |
| 17.1. Other liability-occurrence.....                                 | 188,886,075                    | 128,619,049                    | 68.093                         | 55.412                                          |
| 17.2. Other liability-claims made.....                                | 177,671,830                    | 74,662,884                     | 42.023                         | 35.623                                          |
| 17.3. Excess workers' compensation.....                               | 393,176                        | (842,275)                      | (214.223)                      | 38.902                                          |
| 18.1. Products liability-occurrence.....                              | 747,729                        | (99,010)                       | (13.241)                       | (4.225)                                         |
| 18.2. Products liability-claims made.....                             | 93,677                         | (64)                           | (0.069)                        | 0.388                                           |
| 19.1, 19.2 Private passenger auto liability.....                      | 215,961                        | (65,171)                       | (30.177)                       | 16.669                                          |
| 19.3, 19.4 Commercial auto liability.....                             | 18,338,682                     | 19,265,285                     | 105.053                        | 15.813                                          |
| 21. Auto physical damage.....                                         | 5,836,566                      | 3,235,617                      | 55.437                         | 39.874                                          |
| 22. Aircraft (all perils).....                                        | 37,271,779                     | 16,957,194                     | 45.496                         | (7.644)                                         |
| 23. Fidelity.....                                                     | 53,417,240                     | 26,046,796                     | 48.761                         | 27.389                                          |
| 24. Surety.....                                                       | 52,513,399                     | 4,661,395                      | 8.877                          | 48.332                                          |
| 26. Burglary and theft.....                                           | 506,829                        | 386,701                        | 76.298                         | 37.925                                          |
| 27. Boiler and machinery.....                                         | 3,549,774                      | 149,072                        | 4.199                          | 21.757                                          |
| 28. Credit.....                                                       | 42,424,082                     | 34,445,995                     | 81.194                         | 64.311                                          |
| 29. International.....                                                | 0                              | 0                              | 0.000                          | 0.000                                           |
| 30. Warranty.....                                                     | 1,123,582                      | 213,170                        | 18.972                         | 36.941                                          |
| 31. Reinsurance-nonproportional assumed property.....                 | XXX                            | XXX                            | XXX                            | XXX                                             |
| 32. Reinsurance-nonproportional assumed liability.....                | XXX                            | XXX                            | XXX                            | XXX                                             |
| 33. Reinsurance-nonproportional assumed financial lines.....          | XXX                            | XXX                            | XXX                            | XXX                                             |
| 34. Aggregate write-ins for other lines of business.....              | 2,601,126                      | 315,107                        | 12.114                         | 0.963                                           |
| 35. Totals.....                                                       | 1,085,134,630                  | 466,789,469                    | 43.017                         | 38.719                                          |
| DETAILS OF WRITE-INS                                                  |                                |                                |                                |                                                 |
| 3401. Collateral protection.....                                      | 2,601,126                      | 315,107                        | 12.114                         | (0.161)                                         |
| 3402. Supplemental unemployment.....                                  | 0                              | 0                              | 0.000                          | 402.016                                         |
| 3403. ....                                                            | 0                              | 0                              | 0.000                          | 0.000                                           |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page..... | 0                              | 0                              | 0.000                          | XXX                                             |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....          | 2,601,126                      | 315,107                        | 12.114                         | 0.963                                           |

PART 2 - DIRECT PREMIUMS WRITTEN

| Lines of Business                                                     | 1<br>Current<br>Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
|-----------------------------------------------------------------------|-------------------------|------------------------------|---------------------------------|
| 1. Fire.....                                                          | 4,285,124               | 7,927,272                    | 9,431,079                       |
| 2. Allied lines.....                                                  | 263,817,817             | 305,114,417                  | 176,735,622                     |
| 3. Farmowners multiple peril.....                                     | 7,149,165               | 13,175,099                   | 12,620,972                      |
| 4. Homeowners multiple peril.....                                     | 1,881                   | 4,104                        | 3,657                           |
| 5. Commercial multiple peril.....                                     | 32,367,165              | 62,342,764                   | 53,805,060                      |
| 6. Mortgage guaranty.....                                             | 0                       | 0                            | 0                               |
| 8. Ocean marine.....                                                  | 47,059,721              | 83,138,054                   | 71,868,643                      |
| 9. Inland marine.....                                                 | 49,938,817              | 97,069,202                   | 78,831,435                      |
| 10. Financial guaranty.....                                           | 0                       | 0                            | 0                               |
| 11.1. Medical professional liability - occurrence.....                | 0                       | 0                            | 0                               |
| 11.2. Medical professional liability - claims made.....               | 0                       | 38,839                       | (201)                           |
| 12. Earthquake.....                                                   | 1,096,348               | 2,213,952                    | 1,781,114                       |
| 13. Group accident and health.....                                    | 4,416,743               | 12,219,504                   | 9,863,085                       |
| 14. Credit accident and health.....                                   | 0                       | 0                            | 0                               |
| 15. Other accident and health.....                                    | 0                       | 0                            | 0                               |
| 16. Workers' compensation.....                                        | 1,557,501               | 2,619,615                    | 1,940,119                       |
| 17.1. Other liability-occurrence.....                                 | 102,606,047             | 224,332,927                  | 187,559,670                     |
| 17.2. Other liability-claims made.....                                | 90,438,407              | 176,793,232                  | 156,184,389                     |
| 17.3. Excess workers' compensation.....                               | 0                       | 630,000                      | 495,086                         |
| 18.1. Products liability-occurrence.....                              | 483,748                 | 847,235                      | 695,597                         |
| 18.2. Products liability-claims made.....                             | 41,616                  | 131,259                      | 85,260                          |
| 19.1 19.2 Private passenger auto liability.....                       | 119,005                 | 224,611                      | 288,442                         |
| 19.3 19.4 Commercial auto liability.....                              | 8,326,002               | 14,788,092                   | 14,953,380                      |
| 21. Auto physical damage.....                                         | 3,307,586               | 5,925,007                    | 5,053,296                       |
| 22. Aircraft (all perils).....                                        | 20,612,458              | 38,630,634                   | 33,860,875                      |
| 23. Fidelity.....                                                     | 28,215,350              | 48,241,695                   | 46,088,279                      |
| 24. Surety.....                                                       | 32,683,048              | 59,606,143                   | 55,322,223                      |
| 26. Burglary and theft.....                                           | 138,055                 | 330,856                      | 381,604                         |
| 27. Boiler and machinery.....                                         | 1,736,213               | 3,568,600                    | 3,245,446                       |
| 28. Credit.....                                                       | 19,191,802              | 41,469,884                   | 46,049,552                      |
| 29. International.....                                                | 0                       | 0                            | 0                               |
| 30. Warranty.....                                                     | 193,485                 | 374,989                      | 568,854                         |
| 31. Reinsurance-nonproportional assumed property.....                 | XXX                     | XXX                          | XXX                             |
| 32. Reinsurance-nonproportional assumed liability.....                | XXX                     | XXX                          | XXX                             |
| 33. Reinsurance-nonproportional assumed financial lines.....          | XXX                     | XXX                          | XXX                             |
| 34. Aggregate write-ins for other lines of business.....              | 814,222                 | 2,727,508                    | 2,299,644                       |
| 35. Totals.....                                                       | 720,597,325             | 1,204,485,493                | 970,012,179                     |
| DETAILS OF WRITE-INS                                                  |                         |                              |                                 |
| 3401. Collateral protection.....                                      | 814,222                 | 2,727,508                    | 2,299,644                       |
| 3402. Supplemental unemployment.....                                  | 0                       | 0                            | 0                               |
| 3403. ....                                                            | 0                       | 0                            | 0                               |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page..... | 0                       | 0                            | 0                               |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....          | 814,222                 | 2,727,508                    | 2,299,644                       |

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

|                                                      | 1                                               | 2                                         | 3                                                        | 4                                                                  | 5                                                                    | 6                                              | 7                                                                                           | 8                                                                                                      | 9                                    | 10                                                 | 11                                                                                                        | 12                                                                                                      | 13                                                                                       |
|------------------------------------------------------|-------------------------------------------------|-------------------------------------------|----------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------|---------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|--------------------------------------|----------------------------------------------------|-----------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------|
| Years in Which Losses Occurred                       | Prior Year-End Known Case Loss and LAE Reserves | Prior Year-End IBNR Loss and LAE Reserves | Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2) | 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2021 Loss and LAE Payments (Cols. 4 + 5) | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End | Q.S. Date IBNR Loss and LAE Reserves | Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9) | Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1) | Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2) | Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12) |
| 1. 2018 + Prior.....                                 | .....840,703                                    | .....1,379,538                            | .....2,220,241                                           | .....207,717                                                       | .....3,624                                                           | .....211,341                                   | .....747,949                                                                                | .....11,632                                                                                            | .....1,231,800                       | .....1,991,382                                     | .....114,963                                                                                              | .....(132,482)                                                                                          | .....(17,518)                                                                            |
| 2. 2019.....                                         | .....268,156                                    | .....563,896                              | .....832,052                                             | .....109,352                                                       | .....2,110                                                           | .....111,461                                   | .....235,973                                                                                | .....7,387                                                                                             | .....489,686                         | .....733,047                                       | .....77,169                                                                                               | .....(64,713)                                                                                           | .....12,456                                                                              |
| 3. Subtotals 2019 + Prior.....                       | .....1,108,859                                  | .....1,943,434                            | .....3,052,293                                           | .....317,069                                                       | .....5,733                                                           | .....322,802                                   | .....983,923                                                                                | .....19,020                                                                                            | .....1,721,486                       | .....2,724,429                                     | .....192,133                                                                                              | .....(197,194)                                                                                          | .....(5,062)                                                                             |
| 4. 2020.....                                         | .....403,738                                    | .....1,039,950                            | .....1,443,688                                           | .....208,507                                                       | .....81,573                                                          | .....290,080                                   | .....237,130                                                                                | .....36,602                                                                                            | .....802,107                         | .....1,075,839                                     | .....41,899                                                                                               | .....(119,668)                                                                                          | .....(77,769)                                                                            |
| 5. Subtotals 2020 + Prior.....                       | .....1,512,597                                  | .....2,983,384                            | .....4,495,981                                           | .....525,576                                                       | .....87,307                                                          | .....612,883                                   | .....1,221,053                                                                              | .....55,622                                                                                            | .....2,523,593                       | .....3,800,268                                     | .....234,032                                                                                              | .....(316,863)                                                                                          | .....(82,831)                                                                            |
| 6. 2021.....                                         | .....XXX.....                                   | .....XXX.....                             | .....XXX.....                                            | .....XXX.....                                                      | .....176,481                                                         | .....176,481                                   | .....XXX.....                                                                               | .....229,060                                                                                           | .....567,073                         | .....796,133                                       | .....XXX.....                                                                                             | .....XXX.....                                                                                           | .....XXX.....                                                                            |
| 7. Totals.....                                       | .....1,512,597                                  | .....2,983,384                            | .....4,495,981                                           | .....525,576                                                       | .....263,787                                                         | .....789,363                                   | .....1,221,053                                                                              | .....284,682                                                                                           | .....3,090,666                       | .....4,596,401                                     | .....234,032                                                                                              | .....(316,863)                                                                                          | .....(82,831)                                                                            |
| 8. Prior Year-End's Surplus As Regards Policyholders | .....2,555,911                                  |                                           |                                                          |                                                                    |                                                                      |                                                |                                                                                             |                                                                                                        |                                      |                                                    | Col. 11, Line 7<br>As % of Col. 1,<br>Line 7                                                              | Col. 12, Line 7<br>As % of Col. 2,<br>Line 7                                                            | Col. 13, Line 7<br>As % of Col. 3,<br>Line 7                                             |
|                                                      |                                                 |                                           |                                                          |                                                                    |                                                                      |                                                |                                                                                             |                                                                                                        |                                      |                                                    | 1. ....15.5 %                                                                                             | 2. ....(10.6)%                                                                                          | 3. ....(1.8)%                                                                            |
|                                                      |                                                 |                                           |                                                          |                                                                    |                                                                      |                                                |                                                                                             |                                                                                                        |                                      |                                                    |                                                                                                           |                                                                                                         |                                                                                          |
|                                                      |                                                 |                                           |                                                          |                                                                    |                                                                      |                                                |                                                                                             |                                                                                                        |                                      |                                                    | Col. 13, Line 7<br>Line 8                                                                                 |                                                                                                         |                                                                                          |
|                                                      |                                                 |                                           |                                                          |                                                                    |                                                                      |                                                |                                                                                             |                                                                                                        |                                      |                                                    | 4. ....(3.2)%                                                                                             |                                                                                                         |                                                                                          |

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The data for this supplement is not required to be filed.
2.
3. The data for this supplement is not required to be filed.
4.

Bar Code:



GREAT AMERICAN INSURANCE COMPANY  
Overflow Page for Write-Ins

Additional Write-ins for Assets:

|                                                            | Current Statement Date |                                |                                                  | 4<br><br>December 31,<br>Prior Year Net<br>Admitted Assets |
|------------------------------------------------------------|------------------------|--------------------------------|--------------------------------------------------|------------------------------------------------------------|
|                                                            | 1<br><br>Assets        | 2<br><br>Nonadmitted<br>Assets | 3<br><br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |                                                            |
| 2504. Funded deductibles.....                              | 28,692,333             | 0                              | 28,692,333                                       | 30,751,380                                                 |
| 2505. Equities and deposits in pools and associations..... | 8,643,961              | 0                              | 8,643,961                                        | 9,144,901                                                  |
| 2506. Funds held as collateral.....                        | 6,066,371              | 0                              | 6,066,371                                        | 6,358,281                                                  |
| 2597. Summary of remaining write-ins for Line 25.....      | 43,402,666             | 0                              | 43,402,666                                       | 46,254,562                                                 |

Additional Write-ins for Statement of Income:

|                                                       | 1<br><br>Current Year<br>to Date | 2<br><br>Prior Year<br>to Date | 3<br><br>Prior Year Ended<br>December 31 |
|-------------------------------------------------------|----------------------------------|--------------------------------|------------------------------------------|
| 1404. Amortization of intangibles.....                | (285,722)                        | (633,228)                      | (1,307,484)                              |
| 1405. Miscellaneous (expense)/income.....             | (45,010)                         | 82,100                         | (527,066)                                |
| 1497. Summary of remaining write-ins for Line 14..... | (330,732)                        | (551,128)                      | (1,834,549)                              |

Additional Write-ins for Schedule T:

|                                                                      | 1<br>Active<br>Status<br>(a) | Direct Premiums Written      |                            | Direct Losses Paid (Deducting Salvage) |                            | Direct Losses Unpaid         |                            |
|----------------------------------------------------------------------|------------------------------|------------------------------|----------------------------|----------------------------------------|----------------------------|------------------------------|----------------------------|
|                                                                      |                              | 2<br>Current Year<br>to Date | 3<br>Prior Year<br>to Date | 4<br>Current Year<br>to Date           | 5<br>Prior Year<br>to Date | 6<br>Current Year<br>to Date | 7<br>Prior Year<br>to Date |
| States, Etc.                                                         |                              |                              |                            |                                        |                            |                              |                            |
| 58004. VGB BRITISH VIRGIN ISLANDS.....                               | ...XXX...                    | 0                            | 0                          | 0                                      | 0                          | 602                          | 0                          |
| 58005. DEU GERMANY.....                                              | ...XXX...                    | 0                            | 0                          | 0                                      | 0                          | 24,839                       | 0                          |
| 58006. HKG HONG KONG, SPECIAL AD.....                                | ...XXX...                    | 0                            | 0                          | 0                                      | 0                          | 35,358                       | 0                          |
| 58007. GTM GUATEMALA.....                                            | ...XXX...                    | 0                            | 0                          | 0                                      | 0                          | 0                            | 0                          |
| 58008. AUS AUSTRALIA.....                                            | ...XXX...                    | 0                            | 23                         | 0                                      | 0                          | 509                          | 551                        |
| 58009. LUX LUXEMBOURG.....                                           | ...XXX...                    | 0                            | 0                          | 0                                      | 0                          | 2,558                        | 2,456                      |
| 58010. EGY EGYPT.....                                                | ...XXX...                    | 168,316                      | 120,169                    | 0                                      | 0                          | 142,807                      | 23,070                     |
| 58997. Summary of remaining write-ins for Line 58 from overflow..... | ...XXX...                    | 168,316                      | 120,192                    | 0                                      | 0                          | 206,673                      | 26,077                     |

GREAT AMERICAN INSURANCE COMPANY  
SCHEDULE A - VERIFICATION

Real Estate

|                                                                                       | 1            | 2                               |
|---------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                       | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year.....                       | 37,886,932   | 57,455,615                      |
| 2. Cost of acquired:                                                                  |              |                                 |
| 2.1 Actual cost at time of acquisition.....                                           | 0            | 0                               |
| 2.2 Additional investment made after acquisition.....                                 | 550,734      | 1,380,418                       |
| 3. Current year change in encumbrances.....                                           | 0            | 0                               |
| 4. Total gain (loss) on disposals.....                                                | 0            | 0                               |
| 5. Deduct amounts received on disposals.....                                          | 0            | 17,293,978                      |
| 6. Total foreign exchange change in book/adjusted carrying value.....                 | 0            | 0                               |
| 7. Deduct current year's other-than-temporary impairment recognized.....              | 0            | 0                               |
| 8. Deduct current year's depreciation.....                                            | 1,390,274    | 3,655,123                       |
| 9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)..... | 37,047,392   | 37,886,932                      |
| 10. Deduct total nonadmitted amounts.....                                             | 0            | 0                               |
| 11. Statement value at end of current period (Line 9 minus Line 10).....              | 37,047,392   | 37,886,932                      |

SCHEDULE B - VERIFICATION

Mortgage Loans

|                                                                                                                          | 1            | 2                               |
|--------------------------------------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                                                          | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....                             | 486,472,365  | 370,715,151                     |
| 2. Cost of acquired:                                                                                                     |              |                                 |
| 2.1 Actual cost at time of acquisition.....                                                                              | 91,592,716   | 125,920,832                     |
| 2.2 Additional investment made after acquisition.....                                                                    | 1,200,193    | 24,534,832                      |
| 3. Capitalized deferred interest and other.....                                                                          | 0            | 0                               |
| 4. Accrual of discount.....                                                                                              | 0            | 0                               |
| 5. Unrealized valuation increase (decrease).....                                                                         | 0            | 0                               |
| 6. Total gain (loss) on disposals.....                                                                                   | 0            | 0                               |
| 7. Deduct amounts received on disposals.....                                                                             | 1,909,560    | 34,698,450                      |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees.....                                  | 0            | 0                               |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....                       | 0            | 0                               |
| 10. Deduct current year's other-than-temporary impairment recognized.....                                                | 0            | 0                               |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 577,355,714  | 486,472,365                     |
| 12. Total valuation allowance.....                                                                                       | 0            | 0                               |
| 13. Subtotal (Line 11 plus Line 12).....                                                                                 | 577,355,714  | 486,472,365                     |
| 14. Deduct total nonadmitted amounts.....                                                                                | 0            | 0                               |
| 15. Statement value at end of current period (Line 13 minus Line 14).....                                                | 577,355,714  | 486,472,365                     |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

|                                                                                             | 1             | 2                               |
|---------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                             | Year to Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year.....                             | 926,464,890   | 766,437,556                     |
| 2. Cost of acquired:                                                                        |               |                                 |
| 2.1 Actual cost at time of acquisition.....                                                 | 11,036,287    | 90,622,851                      |
| 2.2 Additional investment made after acquisition.....                                       | 549,214,958   | 134,509,745                     |
| 3. Capitalized deferred interest and other.....                                             | 0             | 0                               |
| 4. Accrual of discount.....                                                                 | 0             | 0                               |
| 5. Unrealized valuation increase (decrease).....                                            | 80,699,554    | 41,186,294                      |
| 6. Total gain (loss) on disposals.....                                                      | 6,489,566     | 10,739,747                      |
| 7. Deduct amounts received on disposals.....                                                | 55,690,218    | 78,426,240                      |
| 8. Deduct amortization of premium and depreciation.....                                     | 1,156,242     | 2,321,499                       |
| 9. Total foreign exchange change in book/adjusted carrying value.....                       | 0             | 0                               |
| 10. Deduct current year's other-than-temporary impairment recognized.....                   | 3,281,656     | 36,283,562                      |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 1,513,777,137 | 926,464,890                     |
| 12. Deduct total nonadmitted amounts.....                                                   | 0             | 0                               |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                   | 1,513,777,137 | 926,464,890                     |

SCHEDULE D - VERIFICATION

Bonds and Stocks

|                                                                                                          | 1             | 2                               |
|----------------------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                                          | Year to Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....                      | 5,598,224,297 | 5,536,808,147                   |
| 2. Cost of bonds and stocks acquired.....                                                                | 662,916,229   | 1,436,493,732                   |
| 3. Accrual of discount.....                                                                              | 6,333,181     | 11,316,875                      |
| 4. Unrealized valuation increase (decrease).....                                                         | 97,417,100    | (13,130,300)                    |
| 5. Total gain (loss) on disposals.....                                                                   | 43,749,729    | 104,487,446                     |
| 6. Deduct consideration for bonds and stocks disposed of.....                                            | 705,288,643   | 1,313,177,551                   |
| 7. Deduct amortization of premium.....                                                                   | 7,369,625     | 10,950,790                      |
| 8. Total foreign exchange change in book/adjusted carrying value.....                                    | (1,012,585)   | 1,095,007                       |
| 9. Deduct current year's other-than-temporary impairment recognized.....                                 | 1,436,152     | 155,567,236                     |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees..... | 811,887       | 848,968                         |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....              | 5,694,345,418 | 5,598,224,297                   |
| 12. Deduct total nonadmitted amounts.....                                                                | 13,018,241    | 10,008,388                      |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                                | 5,681,327,178 | 5,588,215,909                   |

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

|                                          | 1                                                               | 2                                         | 3                                         | 4                                                 | 5                                                       | 6                                                        | 7                                                       | 8                                                         |
|------------------------------------------|-----------------------------------------------------------------|-------------------------------------------|-------------------------------------------|---------------------------------------------------|---------------------------------------------------------|----------------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|
| NAIC Designation                         | Book/Adjusted Carrying<br>Value Beginning<br>of Current Quarter | Acquisitions<br>During<br>Current Quarter | Dispositions<br>During<br>Current Quarter | Non-Trading Activity<br>During<br>Current Quarter | Book/Adjusted Carrying<br>Value End of<br>First Quarter | Book/Adjusted Carrying<br>Value End of<br>Second Quarter | Book/Adjusted Carrying<br>Value End of<br>Third Quarter | Book/Adjusted Carrying<br>Value December 31<br>Prior Year |
| BONDS                                    |                                                                 |                                           |                                           |                                                   |                                                         |                                                          |                                                         |                                                           |
| 1. NAIC 1 (a).....                       | 3,949,822,941                                                   | 218,562,238                               | 464,600,633                               | (20,635,019)                                      | 3,949,822,941                                           | 3,683,149,527                                            |                                                         | 3,903,905,164                                             |
| 2. NAIC 2 (a).....                       | 774,497,726                                                     | 32,782,841                                | 15,417,966                                | 10,213,439                                        | 774,497,726                                             | 802,076,040                                              |                                                         | 735,175,629                                               |
| 3. NAIC 3 (a).....                       | 97,436,761                                                      | 22,807,400                                | 7,204,656                                 | 9,868,895                                         | 97,436,761                                              | 122,908,400                                              |                                                         | 96,265,692                                                |
| 4. NAIC 4 (a).....                       | 42,250,953                                                      | 3,605,232                                 | 3,584,188                                 | 60,953                                            | 42,250,953                                              | 42,332,950                                               |                                                         | 43,065,883                                                |
| 5. NAIC 5 (a).....                       | 22,060,652                                                      | 4,648,514                                 | 1,222,576                                 | 61,647                                            | 22,060,652                                              | 25,548,236                                               |                                                         | 27,447,232                                                |
| 6. NAIC 6 (a).....                       | 1,134,245                                                       | 23,785                                    | 177,205                                   | (12,318)                                          | 1,134,245                                               | 968,508                                                  |                                                         | 955,028                                                   |
| 7. Total Bonds.....                      | 4,887,203,279                                                   | 282,430,009                               | 492,207,224                               | (442,404)                                         | 4,887,203,279                                           | 4,676,983,661                                            | 0                                                       | 4,806,814,628                                             |
| PREFERRED STOCK                          |                                                                 |                                           |                                           |                                                   |                                                         |                                                          |                                                         |                                                           |
| 8. NAIC 1.....                           | 2,000,000                                                       | 2,000,000                                 | 0                                         | 0                                                 | 2,000,000                                               | 4,000,000                                                |                                                         | 2,166,400                                                 |
| 9. NAIC 2.....                           | 137,957,261                                                     | 0                                         | 5,159,090                                 | 509,565                                           | 137,957,261                                             | 133,307,736                                              |                                                         | 158,150,537                                               |
| 10. NAIC 3.....                          | 21,808,085                                                      | 0                                         | 3,310,875                                 | 1,196,505                                         | 21,808,085                                              | 19,693,715                                               |                                                         | 24,616,433                                                |
| 11. NAIC 4.....                          | 5,808,848                                                       | 80,000                                    | 0                                         | 0                                                 | 5,808,848                                               | 5,888,848                                                |                                                         | 3,844,865                                                 |
| 12. NAIC 5.....                          | 69,226,457                                                      | 639,999                                   | 0                                         | 1,560,177                                         | 69,226,457                                              | 71,426,633                                               |                                                         | 33,418,827                                                |
| 13. NAIC 6.....                          | 0                                                               | 0                                         | 0                                         | 0                                                 | 0                                                       | 0                                                        |                                                         | 0                                                         |
| 14. Total Preferred Stock.....           | 236,800,652                                                     | 2,719,999                                 | 8,469,965                                 | 3,266,247                                         | 236,800,652                                             | 234,316,933                                              | 0                                                       | 222,197,061                                               |
| 15. Total Bonds and Preferred Stock..... | 5,124,003,931                                                   | 285,150,008                               | 500,677,189                               | 2,823,844                                         | 5,124,003,931                                           | 4,911,300,594                                            | 0                                                       | 5,029,011,689                                             |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$.....244,794,543; NAIC 2 .....0; NAIC 3 \$.....32,204; NAIC 4 \$.....34,682; NAIC 5 \$.....4,116,499; NAIC 6 \$.....0.

QSI02

GREAT AMERICAN INSURANCE COMPANY  
SCHEDULE DA - PART 1

| Short-Term Investments |                                      |                |                     |                                         |                                                |
|------------------------|--------------------------------------|----------------|---------------------|-----------------------------------------|------------------------------------------------|
|                        | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Par Value | 3<br>Actual<br>Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued Interest<br>Year To Date |
| 9199999.....           | .....241,010,774                     | .....XXX.....  | .....240,963,742    | .....2,844,850                          | .....78                                        |

SCHEDULE DA - VERIFICATION

| Short-Term Investments                                                                   |                   |                                      |
|------------------------------------------------------------------------------------------|-------------------|--------------------------------------|
|                                                                                          | 1<br>Year To Date | 2<br>Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | .....419,506,791  | .....216,456,484                     |
| 2. Cost of short-term investments acquired.....                                          | .....57,498,390   | .....635,477,595                     |
| 3. Accrual of discount.....                                                              | .....126,540      | .....889,018                         |
| 4. Unrealized valuation increase (decrease).....                                         | .....(1,648)      | .....(12,697)                        |
| 5. Total gain (loss) on disposals.....                                                   | .....(6,900)      | .....1,371,796                       |
| 6. Deduct consideration received on disposals.....                                       | .....236,086,454  | .....434,674,661                     |
| 7. Deduct amortization of premium.....                                                   | .....0            | .....744                             |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | .....0            | .....0                               |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | .....25,945       | .....0                               |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | .....241,010,774  | .....419,506,791                     |
| 11. Deduct total nonadmitted amounts.....                                                | .....0            | .....0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | .....241,010,774  | .....419,506,791                     |

GREAT AMERICAN INSURANCE COMPANY  
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

|     |                                                                                                      |             |
|-----|------------------------------------------------------------------------------------------------------|-------------|
| 1.  | Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....                     | 401,946     |
| 2.  | Cost paid/(consideration received) on additions.....                                                 | 0           |
| 3.  | Unrealized valuation increase/(decrease).....                                                        | 0           |
| 4.  | SSAP No. 108 adjustments.....                                                                        | 0           |
| 5.  | Total gain (loss) on termination recognized.....                                                     | (2,704,562) |
| 6.  | Considerations received/(paid) on terminations.....                                                  | (2,704,562) |
| 7.  | Amortization.....                                                                                    | 0           |
| 8.  | Adjustment to the book/adjusted carrying value of hedge item.....                                    | 0           |
| 9.  | Total foreign exchange change in book/adjusted carrying value.....                                   | 271,165     |
| 10. | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)..... | 673,112     |
| 11. | Deduct nonadmitted assets.....                                                                       | 0           |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                                | 673,112     |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

|      |                                                                                                                 |          |
|------|-----------------------------------------------------------------------------------------------------------------|----------|
| 1.   | Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....                                 | (8,375)  |
| 2.   | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)..... | 0        |
| 3.1  | Add:                                                                                                            |          |
|      | Change in variation margin on open contracts - Highly Effective Hedges:                                         |          |
| 3.11 | Section 1, Column 15, current year to date minus.....                                                           | 0        |
| 3.12 | Section 1, Column 15, prior year.....                                                                           | 0        |
|      | Change in variation margin on open contracts - All Other:                                                       |          |
| 3.13 | Section 1, Column 18, current year to date minus.....                                                           | (57,750) |
| 3.14 | Section 1, Column 18, prior year.....                                                                           | (8,375)  |
| 3.2  | Add:                                                                                                            |          |
|      | Change in adjustment to basis of hedged item:                                                                   |          |
| 3.21 | Section 1, Column 17, current year to date minus.....                                                           | 0        |
| 3.22 | Section 1, Column 17, prior year.....                                                                           | 0        |
|      | Change in amount recognized:                                                                                    |          |
| 3.23 | Section 1, Column 19, current year to date minus.....                                                           | 0        |
| 3.24 | Section 1, Column 19, prior year plus.....                                                                      | 0        |
| 3.25 | SSAP No. 108 adjustments.....                                                                                   | 0        |
| 3.3  | Subtotal (Line 3.1 minus Line 3.2).....                                                                         | (49,375) |
| 4.1  | Cumulative variation margin on terminated contracts during the year.....                                        | 0        |
| 4.2  | Less:                                                                                                           |          |
| 4.21 | Amount used to adjust basis of hedged item.....                                                                 | 0        |
| 4.22 | Amount recognized.....                                                                                          | 0        |
| 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.....                                                | 0        |
| 5.2  | Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....                      | 0        |
| 6.   | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....                | (57,750) |
| 7.   | Deduct nonadmitted assets.....                                                                                  | 0        |
| 8.   | Statement value at end of current period (Line 6 minus Line 7).....                                             | (57,750) |

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

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

GREAT AMERICAN INSURANCE COMPANY  
SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

|    |                                                                                               |          |         |
|----|-----------------------------------------------------------------------------------------------|----------|---------|
| 1. | Part A, Section 1, Column 14.....                                                             | 673,112  |         |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... | 0        |         |
| 3. | Total (Line 1 plus Line 2).....                                                               |          | 673,112 |
| 4. | Part D, Section 1, Column 6.....                                                              | 673,112  |         |
| 5. | Part D, Section 1, Column 7.....                                                              | (57,750) |         |
| 6. | Total (Line 3 minus Line 4 minus Line 5).....                                                 |          | 57,750  |

Fair Value Check

|     |                                                 |          |         |
|-----|-------------------------------------------------|----------|---------|
| 7.  | Part A, Section 1, Column 16.....               | 673,112  |         |
| 8.  | Part B, Section 1, Column 13.....               | (57,750) |         |
| 9.  | Total (Line 7 plus Line 8).....                 |          | 615,362 |
| 10. | Part D, Section 1, Column 9.....                | 673,112  |         |
| 11. | Part D, Section 1, Column 10.....               | (57,750) |         |
| 12. | Total (Line 9 minus Line 10 minus Line 11)..... |          | 0       |

Potential Exposure Check

|     |                                                 |         |   |
|-----|-------------------------------------------------|---------|---|
| 13. | Part A, Section 1, Column 21.....               | 250,000 |   |
| 14. | Part B, Section 1, Column 20.....               | 68,800  |   |
| 15. | Part D, Section 1, Column 12.....               | 318,800 |   |
| 16. | Total (Line 13 plus Line 14 minus Line 15)..... |         | 0 |

GREAT AMERICAN INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

|                                                                                          | 1             | 2                               |
|------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                          | Year To Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 605,853,060   | 493,020,095                     |
| 2. Cost of cash equivalents acquired.....                                                | 1,103,236,015 | 2,052,231,008                   |
| 3. Accrual of discount.....                                                              | 9,001         | 35,894                          |
| 4. Unrealized valuation increase (decrease).....                                         | (72)          | 0                               |
| 5. Total gain (loss) on disposals.....                                                   | 0             | 356,261                         |
| 6. Deduct consideration received on disposals.....                                       | 1,259,517,949 | 1,939,699,173                   |
| 7. Deduct amortization of premium.....                                                   | 0             | 0                               |
| 8. Total foreign exchange change in book/ adjusted carrying value.....                   | (111,974)     | (91,024)                        |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0             | 0                               |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 449,468,080   | 605,853,060                     |
| 11. Deduct total nonadmitted amounts.....                                                | 0             | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 449,468,080   | 605,853,060                     |

SCHEDULE A - PART 2

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

| 1                                     | Location        |       | 4              | 5                                        | 6                                  | 7                      | 8                                              | 9                                            |
|---------------------------------------|-----------------|-------|----------------|------------------------------------------|------------------------------------|------------------------|------------------------------------------------|----------------------------------------------|
|                                       | 2               | 3     |                |                                          |                                    |                        |                                                |                                              |
| Description of Property               | City            | State | Date Acquired  | Name of Vendor                           | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| Acquired by Purchase                  |                 |       |                |                                          |                                    |                        |                                                |                                              |
| Building, Land, and Improvements..... | Charleston..... | SC... | 05/01/2002.... | Charleston Harbor Resort and Marina..... | .....0                             | .....0                 | .....0                                         | .....220,644                                 |
| 0199999. Totals.....                  |                 |       |                |                                          | .....0                             | .....0                 | .....0                                         | .....220,644                                 |
| 0399999. Totals.....                  |                 |       |                |                                          | .....0                             | .....0                 | .....0                                         | .....220,644                                 |

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

| 1                                                                                   | Location      |         | 4         | 5              | 6                | 7                                  | 8                                            | 9                           |
|-------------------------------------------------------------------------------------|---------------|---------|-----------|----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                                                                                     | 2             | 3       |           |                |                  |                                    |                                              |                             |
| Loan Number                                                                         | City          | State   | Loan Type | Date Acquired  | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| Mortgages in Good Standing - Commercial Mortgages - All Other                       |               |         |           |                |                  |                                    |                                              |                             |
| 25487ZZZ7.....                                                                      | Atlanta.....  | GA..... | .....     | 05/27/2021.... | .....2.689       | .....54,020,000                    | .....0                                       | .....76,900,000             |
| 0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other..... |               |         |           | XXX.....       | ...XXX.....      | .....54,020,000                    | .....0                                       | .....76,900,000             |
| Mortgages in Good Standing - Mezzanine Loans                                        |               |         |           |                |                  |                                    |                                              |                             |
| 86612ZZZ7.....                                                                      | New York..... | NY..... | .....     | 04/20/2021.... | .....5.000       | .....6,672,716                     | .....0                                       | .....8,896,954              |
| 0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....                  |               |         |           | XXX.....       | ...XXX.....      | .....6,672,716                     | .....0                                       | .....8,896,954              |
| 0899999. Total - Mortgages in Good Standing.....                                    |               |         |           | XXX.....       | ...XXX.....      | .....60,692,716                    | .....0                                       | .....85,796,954             |
| 3399999. Total Mortgages.....                                                       |               |         |           | XXX.....       | ...XXX.....      | .....60,692,716                    | .....0                                       | .....85,796,954             |

SCHEDULE B - PART 3

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

| 1                                                       | Location           |         | 4         | 5              | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                              |                                             | 14                                                                      | 15            | 16                                       | 17                               | 18                            |
|---------------------------------------------------------|--------------------|---------|-----------|----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------|-------------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                                                         | 2                  | 3       |           |                |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                           | 13                                          |                                                                         |               |                                          |                                  |                               |
| Loan Number                                             | City               | State   | Loan Type | Date Acquired  | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8 + 9 - 10 + 11) | Total Foreign Exchange Change in Book Value | Book Value / Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Mortgages With Partial Repayments                       |                    |         |           |                |               |                                                                      |                                          |                                           |                                                           |                                         |                                              |                                             |                                                                         |               |                                          |                                  |                               |
| 030211ZZ2.....                                          | Lehi.....          | UT..... | .....     | 09/22/2016.... | .....         | .....85,537                                                          | .....0                                   | .....0                                    | .....0                                                    | .....0                                  | .....0                                       | .....0                                      | .....85,537                                                             | .....85,537   | .....0                                   | .....0                           | .....0                        |
| 114840ZA2.....                                          | Coral Gables.....  | FL..... | .....     | 08/12/2016.... | .....         | .....77,709                                                          | .....0                                   | .....0                                    | .....0                                                    | .....0                                  | .....0                                       | .....0                                      | .....77,709                                                             | .....77,709   | .....0                                   | .....0                           | .....0                        |
| 165421ZZ4.....                                          | Cape Cod.....      | MA..... | .....     | 05/06/2016.... | .....         | .....167,462                                                         | .....0                                   | .....0                                    | .....0                                                    | .....0                                  | .....0                                       | .....0                                      | .....167,462                                                            | .....167,462  | .....0                                   | .....0                           | .....0                        |
| 256112ZZ9.....                                          | Cincinnati.....    | OH..... | .....     | 12/04/2018.... | .....         | .....76,185                                                          | .....0                                   | .....0                                    | .....0                                                    | .....0                                  | .....0                                       | .....0                                      | .....76,185                                                             | .....76,185   | .....0                                   | .....0                           | .....0                        |
| 560222ZA2.....                                          | Lincolnshire.....  | IL..... | .....     | 01/24/2019.... | .....         | .....66,031                                                          | .....0                                   | .....0                                    | .....0                                                    | .....0                                  | .....0                                       | .....0                                      | .....66,031                                                             | .....66,031   | .....0                                   | .....0                           | .....0                        |
| 682544ZZ7.....                                          | Cincinnati.....    | OH..... | .....     | 12/04/2018.... | .....         | .....76,185                                                          | .....0                                   | .....0                                    | .....0                                                    | .....0                                  | .....0                                       | .....0                                      | .....76,185                                                             | .....76,185   | .....0                                   | .....0                           | .....0                        |
| 696551ZZ6.....                                          | Carlsbad.....      | CA..... | .....     | 10/17/2013.... | .....         | .....47,931                                                          | .....0                                   | .....0                                    | .....0                                                    | .....0                                  | .....0                                       | .....0                                      | .....47,931                                                             | .....47,931   | .....0                                   | .....0                           | .....0                        |
| 797241ZB5.....                                          | Miramar Beach..... | FL..... | .....     | 06/17/2019.... | .....         | .....47,993                                                          | .....0                                   | .....0                                    | .....0                                                    | .....0                                  | .....0                                       | .....0                                      | .....47,993                                                             | .....47,993   | .....0                                   | .....0                           | .....0                        |
| 86612ZZZ7.....                                          | New York.....      | NY..... | .....     | 04/20/2021.... | .....         | .....0                                                               | .....0                                   | .....0                                    | .....0                                                    | .....0                                  | .....0                                       | .....0                                      | .....12,134                                                             | .....12,134   | .....0                                   | .....0                           | .....0                        |
| 983444ZZ6.....                                          | Lehi.....          | UT..... | .....     | 02/24/2014.... | .....         | .....73,768                                                          | .....0                                   | .....0                                    | .....0                                                    | .....0                                  | .....0                                       | .....0                                      | .....73,768                                                             | .....73,768   | .....0                                   | .....0                           | .....0                        |
| 0299999. Total - Mortgages With Partial Repayments..... |                    |         |           |                |               | .....718,800                                                         | .....0                                   | .....0                                    | .....0                                                    | .....0                                  | .....0                                       | .....0                                      | .....730,934                                                            | .....730,934  | .....0                                   | .....0                           | .....0                        |
| 0599999. Total Mortgages.....                           |                    |         |           |                |               | .....718,800                                                         | .....0                                   | .....0                                    | .....0                                                    | .....0                                  | .....0                                       | .....0                                      | .....730,934                                                            | .....730,934  | .....0                                   | .....0                           | .....0                        |

QE02

**SCHEDULE BA - PART 2**

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

| 1                                                                                                                                                                                                         | 2                                                     |  |  | Location            |        | 5                                                           | 6                                                                                  | 7                        | 8                 | 9                                  | 10                                           | 11                     | 12                                   | 13                      |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------|--|--|---------------------|--------|-------------------------------------------------------------|------------------------------------------------------------------------------------|--------------------------|-------------------|------------------------------------|----------------------------------------------|------------------------|--------------------------------------|-------------------------|
| CUSIP Identification                                                                                                                                                                                      | Name or Description                                   |  |  | 3                   | 4      | Name of Vendor or General Partner                           | NAIC Designation, NAIC Designation and SVO Administrative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made after Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
|                                                                                                                                                                                                           |                                                       |  |  | City                | State  |                                                             |                                                                                    |                          |                   |                                    |                                              |                        |                                      |                         |
| Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated                                                                           |                                                       |  |  |                     |        |                                                             |                                                                                    |                          |                   |                                    |                                              |                        |                                      |                         |
| 000000 00 0                                                                                                                                                                                               | Global Premier Finance Company LOC.....               |  |  | Cincinnati.....     | OH...  | Global Premier Finance Company Board of Directors.....      | 0.....                                                                             | 02/01/1999...            | .....0            | .....0                             | .....604,113                                 | .....0                 | .....0                               | .....100.000            |
| 1499999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated.....                                                     |                                                       |  |  |                     |        |                                                             |                                                                                    |                          |                   | .....0                             | .....604,113                                 | .....0                 | .....0                               | .....XXX.....           |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated                       |                                                       |  |  |                     |        |                                                             |                                                                                    |                          |                   |                                    |                                              |                        |                                      |                         |
| 000000 00 0                                                                                                                                                                                               | ALITUS T-T, LP.....                                   |  |  | St. Louis.....      | MO...  | Alitus T-T GP, LLC.....                                     | 0.....                                                                             | 05/25/2021...            | .....0            | .....2                             | .....0                                       | .....0                 | .....0                               | .....10.000             |
| 000000 00 0                                                                                                                                                                                               | Cyprium Parallel Investors V, LP.....                 |  |  | Cleveland.....      | OH...  | Cyprium V Management LLC.....                               | 0.....                                                                             | 08/15/2019...            | .....0            | .....0                             | .....279,476                                 | .....0                 | .....0                               | .....3.660              |
| 000000 00 0                                                                                                                                                                                               | Gryphon Mezzanine Partners, LP.....                   |  |  | San Francisco.....  | CA...  | Gryphon Mezzanine Partners, GP, L.P.....                    | 0.....                                                                             | 11/30/2017...            | .....0            | .....0                             | .....128,754                                 | .....0                 | .....0                               | .....2.660              |
| 000000 00 0                                                                                                                                                                                               | Gryphon Mezzanine Partners II Feeder Fund, LP.....    |  |  | San Francisco.....  | CA...  | Gryphon Mezzanine Partners II, L.P.....                     | 0.....                                                                             | 12/20/2019...            | .....0            | .....0                             | .....6,610                                   | .....0                 | .....0                               | .....18.440             |
| 000000 00 0                                                                                                                                                                                               | NB Private Equity Credit Opportunities Fund LP.....   |  |  | New York.....       | NY...  | NB Private Equity Credit Opportunities Associates, L.P..... | 0.....                                                                             | 06/07/2017...            | .....0            | .....0                             | .....7,399                                   | .....0                 | .....0                               | .....0.350              |
| 000000 00 0                                                                                                                                                                                               | Northcreek Mezzanine Fund II, LP.....                 |  |  | Cincinnati.....     | OH...  | NMF GP II, LLC.....                                         | 0.....                                                                             | 01/31/2014...            | .....2            | .....0                             | .....115,582                                 | .....0                 | .....0                               | .....1.700              |
| 000000 00 0                                                                                                                                                                                               | Sagard Credit Partners, LP.....                       |  |  | Toronto.....        | CAN... | Sagard Credit Partners (Cayman) GP, Inc.....                | 0.....                                                                             | 10/09/2018...            | .....0            | .....0                             | .....430,481                                 | .....0                 | .....0                               | .....1.300              |
| 000000 00 0                                                                                                                                                                                               | TTGA C-1 MMF, LP.....                                 |  |  | Cincinnati.....     | OH...  | TTGA C-I MMF GP LLC.....                                    | 0.....                                                                             | 12/18/2017...            | .....0            | .....0                             | .....320,402                                 | .....0                 | .....0                               | .....0.000              |
| 000000 00 0                                                                                                                                                                                               | TTGA SBIC Pioneer Feeder Fund, LP.....                |  |  | New York.....       | NY...  | TTGA SBIC Feeder GP, LLC.....                               | 0.....                                                                             | 05/25/2021...            | .....0            | .....93,000                        | .....0                                       | .....0                 | .....0                               | .....2.400              |
| 000000 00 0                                                                                                                                                                                               | Yukon Capital Partners II, LP.....                    |  |  | Minneapolis.....    | MN...  | Yukon Partners II, LLC.....                                 | 0.....                                                                             | 07/17/2014...            | .....2            | .....0                             | .....13,141                                  | .....0                 | .....0                               | .....1.100              |
| 000000 00 0                                                                                                                                                                                               | Yukon Capital Partners III, LP.....                   |  |  | Minneapolis.....    | MN...  | Yukon Partners III, LLC.....                                | 0.....                                                                             | 07/18/2017...            | .....2            | .....0                             | .....54,099                                  | .....0                 | .....0                               | .....0.490              |
| 1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated..... |                                                       |  |  |                     |        |                                                             |                                                                                    |                          |                   | .....93,002                        | .....1,355,944                               | .....0                 | .....0                               | .....XXX.....           |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated                                                                                               |                                                       |  |  |                     |        |                                                             |                                                                                    |                          |                   |                                    |                                              |                        |                                      |                         |
| 000000 00 0                                                                                                                                                                                               | A&M Capital Partners II, LP.....                      |  |  | Greenwich.....      | CT...  | A&M Capital-GP II, LP.....                                  | 0.....                                                                             | 05/25/2018...            | .....3            | .....0                             | .....1,141,757                               | .....0                 | .....0                               | .....0.400              |
| 000000 00 0                                                                                                                                                                                               | A&M Capital Opportunities Fund, LP.....               |  |  | Greenwich.....      | CT...  | A&M Capital Opportunities-GP, L.P.....                      | 0.....                                                                             | 10/21/2016...            | .....3            | .....0                             | .....116,336                                 | .....0                 | .....0                               | .....0.630              |
| 000000 00 0                                                                                                                                                                                               | ALLOS III-Q, LP.....                                  |  |  | Cincinnati.....     | OH...  | ALLOS Ventures III LLC.....                                 | 0.....                                                                             | 12/19/2018...            | .....0            | .....0                             | .....280,000                                 | .....0                 | .....0                               | .....4.250              |
| 000000 00 0                                                                                                                                                                                               | Bridge Growth Partners, LP.....                       |  |  | New York.....       | NY...  | Bridge Growth Partners GP L.P.....                          | 0.....                                                                             | 07/15/2014...            | .....3            | .....0                             | .....363,749                                 | .....0                 | .....0                               | .....1.670              |
| 000000 00 0                                                                                                                                                                                               | Bridge Growth Partners II, LP.....                    |  |  | New York.....       | NY...  | Bridge Growth Partners GP L.P.....                          | 0.....                                                                             | 04/29/2021...            | .....3            | .....1,098,428                     | .....0                                       | .....0                 | .....0                               | .....1.750              |
| 000000 00 0                                                                                                                                                                                               | Bridge Growth Partners-Accedian Holdings II, LLC..... |  |  | New York.....       | NY...  | Bridge Growth Partners GP L.P.....                          | 0.....                                                                             | 03/08/2019...            | .....3            | .....0                             | .....530,003                                 | .....0                 | .....0                               | .....10.400             |
| 000000 00 0                                                                                                                                                                                               | Bridge Growth Partners-Aggregator, LLC.....           |  |  | New York.....       | NY...  | Bridge Growth Partners GP L.P.....                          | 0.....                                                                             | 09/29/2017...            | .....3            | .....0                             | .....3,000,000                               | .....0                 | .....0                               | .....2.500              |
| 000000 00 0                                                                                                                                                                                               | Cincy Tech Fund V, LLC.....                           |  |  | Cincinnati.....     | OH...  | CincyTech, LLC.....                                         | 0.....                                                                             | 11/20/2019...            | .....1            | .....0                             | .....300,000                                 | .....0                 | .....0                               | .....8.220              |
| 000000 00 0                                                                                                                                                                                               | Cintrifuse Syndicate Fund II, LLC.....                |  |  | Cincinnati.....     | OH...  | Cintrifuse Fund Management II, LLC.....                     | 0.....                                                                             | 09/18/2017...            | .....1            | .....0                             | .....140,510                                 | .....0                 | .....0                               | .....4.460              |
| 000000 00 0                                                                                                                                                                                               | Corsair V Financial Services Capital Partners LP..... |  |  | New York.....       | NY...  | Corsair V Management, LP.....                               | 0.....                                                                             | 06/25/2018...            | .....0            | .....0                             | .....578,479                                 | .....0                 | .....0                               | .....1.050              |
| 000000 00 0                                                                                                                                                                                               | Cross Creek Capital III, LP.....                      |  |  | Salt Lake City..... | UT...  | Cross Creek Capital III GP, LP.....                         | 0.....                                                                             | 03/09/2021...            | .....0            | .....0                             | .....50,000                                  | .....0                 | .....0                               | .....3.090              |
| 000000 00 0                                                                                                                                                                                               | Energy Impact Fund II LP.....                         |  |  | New York.....       | NY...  | Energy Impact Fund II GP LLC.....                           | 0.....                                                                             | 03/20/2020...            | .....0            | .....0                             | .....1,987,836                               | .....0                 | .....0                               | .....0.800              |
| 000000 00 0                                                                                                                                                                                               | Foresite Capital Fund V, LP.....                      |  |  | San Francisco.....  | CA...  | Foresite Capital Management V, LLC.....                     | 0.....                                                                             | 06/08/2020...            | .....0            | .....0                             | .....880,000                                 | .....0                 | .....0                               | .....1.220              |
| 000000 00 0                                                                                                                                                                                               | Foresite Capital Opportunity Fund V, LP.....          |  |  | San Francisco.....  | CA...  | Foresite Capital Opportunity Management V, LLC.....         | 0.....                                                                             | 06/29/2020...            | .....0            | .....0                             | .....150,000                                 | .....0                 | .....0                               | .....1.220              |
| 000000 00 0                                                                                                                                                                                               | Goldner Hawn Fund VII L.P.....                        |  |  | Minneapolis.....    | MN...  | Goldner Hawn GP, LLC.....                                   | 0.....                                                                             | 04/29/2019...            | .....0            | .....0                             | .....714,982                                 | .....0                 | .....0                               | .....1.730              |
| 000000 00 0                                                                                                                                                                                               | Greenspring Opportunities VI, LP.....                 |  |  | Owings Mills.....   | MD...  | Greenspring Opportunities VI, L.P.....                      | 0.....                                                                             | 01/21/2020...            | .....1            | .....0                             | .....225,000                                 | .....0                 | .....0                               | .....0.300              |
| 000000 00 0                                                                                                                                                                                               | Greenspring Global Partners VIII, L.P.....            |  |  | Owings Mills.....   | MD...  | Greenspring Opportunities VIII, L.P.....                    | 0.....                                                                             | 07/14/2017...            | .....1            | .....0                             | .....72,092                                  | .....0                 | .....0                               | .....4.520              |
| 000000 00 0                                                                                                                                                                                               | Greenspring Global Partners IX-B, LP.....             |  |  | Owings Mills.....   | MD...  | Greenspring General Partner IX, L.P.....                    | 0.....                                                                             | 02/08/2019...            | .....1            | .....0                             | .....123,790                                 | .....0                 | .....0                               | .....0.270              |
| 000000 00 0                                                                                                                                                                                               | Greenspring Global Partners X-B, LP.....              |  |  | Owings Mills.....   | MD...  | Greenspring General Partner X, L.P.....                     | 0.....                                                                             | 03/26/2021...            | .....1            | .....0                             | .....100,000                                 | .....0                 | .....0                               | .....0.002              |

QE03

SCHEDULE BA - PART 2

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

QE03.1

| 1                                                                                                                                 | 2 |                                                  | Location                |        | 5                                                      | 6                                                                                  | 7                        | 8                 | 9                                  | 10                                           | 11                     | 12                                   | 13                      |
|-----------------------------------------------------------------------------------------------------------------------------------|---|--------------------------------------------------|-------------------------|--------|--------------------------------------------------------|------------------------------------------------------------------------------------|--------------------------|-------------------|------------------------------------|----------------------------------------------|------------------------|--------------------------------------|-------------------------|
|                                                                                                                                   |   |                                                  | 3                       | 4      |                                                        |                                                                                    |                          |                   |                                    |                                              |                        |                                      |                         |
| CUSIP Identification                                                                                                              |   | Name or Description                              | City                    | State  | Name of Vendor or General Partner                      | NAIC Designation, NAIC Designation and SVO Administrative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made after Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 000000 00 0                                                                                                                       |   | GreyLion Capital II LP.....                      | New York.....           | NY...  | GreyLion Capital II GP LLP.....                        | 0.....                                                                             | 02/28/2018...            | .....3            | .....0                             | .....17,330                                  | .....0                 | .....0                               | .....0.490              |
| 000000 00 0                                                                                                                       |   | LLR Equity Partners VI, LP.....                  | Philadelphia.....       | PA...  | LLR Capital VI, L.P.....                               | 0.....                                                                             | 05/13/2021...            | .....3            | .....300,000                       | .....0                                       | .....0                 | .....0                               | .....0.140              |
| 000000 00 0                                                                                                                       |   | ManchesterStory Venture Fund, L.P.....           | Des Moines.....         | IA.... | ManchesterStory GP1, LLC.....                          | 0.....                                                                             | 03/23/2017...            | .....1            | .....0                             | .....75,444                                  | .....0                 | .....0                               | .....1.160              |
| 000000 00 0                                                                                                                       |   | NB Dyal IV US Investors, LP.....                 | New York.....           | NY...  | NB Dyal Associates IV, LP.....                         | 0.....                                                                             | 06/11/2018...            | .....0            | .....0                             | .....226,295                                 | .....0                 | .....0                               | .....0.120              |
| 000000 00 0                                                                                                                       |   | Narya Capital Fund I, L.P.....                   | Cincinnati.....         | OH...  | Narya Capital Fund I, L.P.....                         | 0.....                                                                             | 03/20/2020.....          | .....0            | .....0                             | .....540,000                                 | .....0                 | .....0                               | .....1.790              |
| 000000 00 0                                                                                                                       |   | NB Secondary Opportunities Fund IV LP.....       | New York.....           | NY.... | NB Secondary Opportunities Associates IV L.P. ....     | 0.....                                                                             | 04/19/2017...            | .....3            | .....0                             | .....285,250                                 | .....0                 | .....0                               | .....0.210              |
| 000000 00 0                                                                                                                       |   | NB Strategic Capital LP.....                     | New York.....           | NY.... | NB Strategic Capital Associates LP.....                | 0.....                                                                             | 03/05/2020...            | .....3            | .....0                             | .....1,222,473                               | .....0                 | .....0                               | .....1.000              |
| 000000 00 0                                                                                                                       |   | NB Strategic Co-Investment Partners II LP.....   | New York.....           | NY.... | NB Strategic Co-Investment Associates II GP LLC .....  | 0.....                                                                             | 10/01/2012.....          | .....3            | .....0                             | .....17,427                                  | .....0                 | .....0                               | .....0.330              |
| 000000 00 0                                                                                                                       |   | NB Strategic Co-Investment Partners III LP.....  | New York.....           | NY.... | NB Strategic Co-Investment Associates III GP LLC ..... | 0.....                                                                             | 01/28/2016...            | .....3            | .....0                             | .....18,421                                  | .....0                 | .....0                               | .....0.420              |
| 000000 00 0                                                                                                                       |   | NB Strategic Co-Investment Partners IV L.P. .... | New York.....           | NY.... | NB Alternatives Advisors, LLC.....                     | 0.....                                                                             | 01/29/2020...            | .....3            | .....0                             | .....510,409                                 | .....0                 | .....0                               | .....0.400              |
| 000000 00 0                                                                                                                       |   | NewSpring Growth Capital V, LP.....              | Radnor.....             | PA.... | NSG V GP, LLC.....                                     | 0.....                                                                             | 06/29/2021.....          | .....0            | .....2,940,000                     | .....0                                       | .....0                 | .....0                               | .....2.800              |
| 000000 00 0                                                                                                                       |   | Nutraceutical Investco, LP .....                 | Riverside.....          | CT...  | M&S GP LLC.....                                        | 0.....                                                                             | 10/18/2019...            | .....0            | .....0                             | .....6,534                                   | .....0                 | .....0                               | .....2.150              |
| 000000 00 0                                                                                                                       |   | OBIP, LP (Bolt Topco, LLC).....                  | Cincinnati.....         | OH.... | Orchard Investment Management, LLC.....                | 0.....                                                                             | 06/27/2019...            | .....0            | .....0                             | .....17,489                                  | .....0                 | .....0                               | .....49.960             |
| 000000 00 0                                                                                                                       |   | OLG Investment Partners, LP (Lucas Group).....   | Atlanta.....            | GA.... | Orchard Investment Management III LLC.....             | 0.....                                                                             | 09/27/2013.....          | .....0            | .....0                             | .....12,805                                  | .....0                 | .....0                               | .....28.460             |
| 000000 00 0                                                                                                                       |   | OTAIP, LP (Trew Holdings, LLC).....              | Hilton Head Island..... | SC.... | Orchard Investment Management, LLC.....                | 0.....                                                                             | 02/01/2019...            | .....0            | .....0                             | .....8,993                                   | .....0                 | .....0                               | .....49.960             |
| 000000 00 0                                                                                                                       |   | OVIP, L.P.....                                   | Cincinnati.....         | OH.... | Orchard Investment Management, LLC.....                | 0.....                                                                             | 07/27/2017...            | .....0            | .....0                             | .....3,264,556                               | .....0                 | .....0                               | .....30.000             |
| 000000 00 0                                                                                                                       |   | PCP Dental II, LP.....                           | Montreal.....           | CAN... | PCP Dental GP Inc.....                                 | 0.....                                                                             | 06/29/2021.....          | .....0            | .....949,892                       | .....0                                       | .....0                 | .....0                               | .....10.000             |
| 000000 00 0                                                                                                                       |   | Private Equity Solutions SCSp.....               | Munsbach.....           | LUX... | DWS Investment S.A.....                                | 0.....                                                                             | 12/16/2019...            | .....0            | .....0                             | .....205,671                                 | .....0                 | .....0                               | .....1.430              |
| 000000 00 0                                                                                                                       |   | Refinery Venture Fund II, LP.....                | Cincinnati.....         | OH.... | Refinery Management, LLC.....                          | 0.....                                                                             | 02/19/2021...            | .....0            | .....0                             | .....53,522                                  | .....0                 | .....0                               | .....2.400              |
| 000000 00 0                                                                                                                       |   | Revelstoke Single Asset Fund I, LP.....          | Denver.....             | CO...  | RCP Single Asset Fund I GP, LLC.....                   | 0.....                                                                             | 11/19/2019.....          | .....0            | .....0                             | .....4,223                                   | .....0                 | .....0                               | .....0.420              |
| 000000 00 0                                                                                                                       |   | River Cities Capital Fund V, LP .....            | Cincinnati.....         | OH.... | River Cities Management V, LLC.....                    | 0.....                                                                             | 12/31/2012.....          | .....3            | .....0                             | .....45,000                                  | .....0                 | .....0                               | .....0.630              |
| 000000 00 0                                                                                                                       |   | River Cities Capital Fund VI, LP .....           | Cincinnati.....         | OH.... | River Cities Management VI, LLC.....                   | 0.....                                                                             | 02/15/2018...            | .....3            | .....0                             | .....240,000                                 | .....0                 | .....0                               | .....1.330              |
| 000000 00 0                                                                                                                       |   | Riverwood Capital Partners III L.P.....          | Menlo Park.....         | CA.... | Riverwood Capital III L.P.....                         | 0.....                                                                             | 03/27/2020.....          | .....0            | .....0                             | .....1,439,109                               | .....0                 | .....0                               | .....0.800              |
| 000000 00 0                                                                                                                       |   | Roark Capital Partners Fund V, LP .....          | Atlanta.....            | GA.... | Roark Capital GenPar V, LP.....                        | 0.....                                                                             | 11/01/2018...            | .....0            | .....0                             | .....198,687                                 | .....0                 | .....0                               | .....0.130              |
| 000000 00 0                                                                                                                       |   | Solamere Capital Fund II, LP.....                | Boston .....            | MA...  | Solamere Capital Fund II, GP LP .....                  | 0.....                                                                             | 08/19/2013...            | .....3            | .....0                             | .....86,001                                  | .....0                 | .....0                               | .....0.740              |
| 000000 00 0                                                                                                                       |   | Solamere Capital Fund II-A, LP.....              | Boston .....            | MA...  | Solamere Capital Fund II-A, GP LP .....                | 0.....                                                                             | 08/19/2013.....          | .....3            | .....0                             | .....13,449                                  | .....0                 | .....0                               | .....0.770              |
| 000000 00 0                                                                                                                       |   | Solamere Capital Fund III, LP .....              | Boston.....             | MA.... | Solamere Capital Fund III GP, LP.....                  | 0.....                                                                             | 11/20/2018...            | .....3            | .....0                             | .....785,621                                 | .....0                 | .....0                               | .....0.710              |
| 000000 00 0                                                                                                                       |   | Trilantic Capital Partners VI, LP.....           | New York.....           | NY.... | Trilantic Capital Partners Associates VI L.P.....      | 0.....                                                                             | 07/25/2018...            | .....0            | .....0                             | .....714,256                                 | .....0                 | .....0                               | .....0.490              |
| 000000 00 0                                                                                                                       |   | Tritium Partners II, LLC.....                    | Austin.....             | TX.... | Tritium II GP, LLC.....                                | 0.....                                                                             | 11/13/2019.....          | .....3            | .....0                             | .....169,266                                 | .....0                 | .....0                               | .....1.970              |
| 000000 00 0                                                                                                                       |   | Velocity Vehicle Group, LLC.....                 | Truganina.....          | AU.... | The Cranemere Group Limited.....                       | 0.....                                                                             | 06/01/2021...            | .....0            | .....520,574                       | .....0                                       | .....0                 | .....0                               | .....4.200              |
| 000000 00 0                                                                                                                       |   | VICOF II Feeder, LP.....                         | Austin.....             | TX.... | Vida Management I, LLC.....                            | 0.....                                                                             | 08/02/2017...            | .....0            | .....0                             | .....489,397                                 | .....0                 | .....0                               | .....1.550              |
| 000000 00 0                                                                                                                       |   | Vivo Capital Fund IX, LP.....                    | Palo Alto.....          | CA.... | Vivo Capital IX, LLC.....                              | 0.....                                                                             | 09/09/2019.....          | .....0            | .....0                             | .....836,166                                 | .....0                 | .....0                               | .....0.350              |
| 1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated..... |   |                                                  |                         |        |                                                        |                                                                                    |                          |                   | 5,808,894                          | 22,258,326                                   | 0                      | 0                                    | XXX.....                |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated                         |   |                                                  |                         |        |                                                        |                                                                                    |                          |                   |                                    |                                              |                        |                                      |                         |
| 000000 00 0                                                                                                                       |   | Cornerstone Office Partners, LLC.....            | Cincinnati.....         | OH.... | CS Partners, LLC .....                                 | 0.....                                                                             | 06/22/2018...            | .....0            | .....0                             | 7,503,503                                    | 0                      | 0                                    | 90.000                  |

SCHEDULE BA - PART 2

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

QE03.2

| 1                    | 2                                                    |  | Location              |       | 5                                                          | 6                                                                                 | 7                        | 8                 | 9                                  | 10                                           | 11                     | 12                                   | 13                      |
|----------------------|------------------------------------------------------|--|-----------------------|-------|------------------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------|-------------------|------------------------------------|----------------------------------------------|------------------------|--------------------------------------|-------------------------|
|                      |                                                      |  | 3                     | 4     |                                                            |                                                                                   |                          |                   |                                    |                                              |                        |                                      |                         |
| CUSIP Identification | Name or Description                                  |  | City                  | State | Name of Vendor or General Partner                          | NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made after Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 000000 00 0          | Hillpointe Workforce Housing Partnership II, LP..... |  | Charlotte.....        | NC... | Hillpointe Fund II GP, LLC.....                            | 0.....                                                                            | 11/03/2020...            | .....0            | .....0                             | .....681,818                                 | .....0                 | .....0                               | .....2.720              |
| 000000 00 0          | Kaleb Grove Investors, LLC.....                      |  | Colorado Springs..... | CO... | Cortland Partners, LLC.....                                | 0.....                                                                            | 11/30/2016...            | .....0            | .....0                             | .....16,505,010                              | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | Kelly Co, Investors, LLC.....                        |  | Colorado Springs..... | CO... | Cortland Partners, LLC.....                                | 0.....                                                                            | 12/17/2019...            | .....0            | .....0                             | .....8,581,203                               | .....0                 | .....0                               | .....85.000             |
| 000000 00 0          | L-A Battery QOF Fund, LP.....                        |  | Philadelphia.....     | PA... | L-A Battery Group, LLC.....                                | 0.....                                                                            | 12/24/2019...            | .....0            | .....0                             | .....4,888,694                               | .....0                 | .....0                               | .....25.790             |
| 000000 00 0          | L-A Delray QOF Fund, LP.....                         |  | Delray Beach.....     | FL... | L-A Delray QOF Group, LLC.....                             | 0.....                                                                            | 12/24/2019...            | .....0            | .....0                             | .....3,008,758                               | .....0                 | .....0                               | .....17.480             |
| 000000 00 0          | L-A Laramar Urban Neighborhood Fund, L.P.....        |  | Philadelphia.....     | PA... | Lubert Adler Laramar Urban Neighborhood Group, L.P.....    | 0.....                                                                            | 10/15/2015...            | .....0            | .....0                             | .....630,000                                 | .....0                 | .....0                               | .....1.490              |
| 000000 00 0          | LCN NA Fund III-D, LP.....                           |  | New York.....         | NY... | LCN North American GP III, L.P.....                        | 0.....                                                                            | 08/23/2019...            | .....0            | .....0                             | .....59,188                                  | .....0                 | .....0                               | .....0.080              |
| 000000 00 0          | Lubert-Adler Real Estate Fund VII-B, LP.....         |  | Philadelphia.....     | PA... | Lubert-Adler Group VII-B, LLC.....                         | 0.....                                                                            | 04/07/2017...            | .....0            | .....0                             | .....416,667                                 | .....0                 | .....0                               | .....2.090              |
| 000000 00 0          | NB Real Estate Secondary Opportunities Fund LP.....  |  | New York.....         | NY... | NB Real Estate Secondary Opportunities Associates, LP..... | 0.....                                                                            | 12/05/2018...            | .....0            | .....0                             | .....745,585                                 | .....0                 | .....0                               | .....1.660              |
| 000000 00 0          | Osprey Pointe Sandestin, LLC.....                    |  | Miramar Beach.....    | FL... | Sandestin Investments, LLC.....                            | 0.....                                                                            | 12/19/2018...            | .....0            | .....0                             | .....5,305,360                               | .....0                 | .....0                               | .....55.000             |
| 000000 00 0          | Park Meadows CO Investors, LLC.....                  |  | Denver.....           | CO... | Cortland Partners, LLC.....                                | 0.....                                                                            | 02/28/2017...            | .....0            | .....0                             | .....20,913,196                              | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-Abacoa Investment, LLC.....                     |  | Jupiter.....          | FL... | PRCP-Abacoa Investment Managers LLC.....                   | 0.....                                                                            | 12/09/2015...            | .....0            | .....0                             | .....7,837,853                               | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-AFG LA New Orleans Partners, LP.....            |  | New Orleans.....      | LA... | PRCP-New Orleans Investment Managers, LLC.....             | 0.....                                                                            | 12/08/2020...            | .....0            | .....0                             | .....5,986,495                               | .....0                 | .....0                               | .....85.000             |
| 000000 00 0          | PRCP-Arcadia Partners, LP.....                       |  | Seattle.....          | WA... | PRCP-Arcadia Partners Managers, LP.....                    | 0.....                                                                            | 10/26/2016...            | .....0            | .....0                             | .....8,841,106                               | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-Atlanta Canopy Partners, LP.....                |  | Norcross.....         | GA... | PRCP-Atlanta Canopy Partners Managers, LP.....             | 0.....                                                                            | 04/02/2019...            | .....0            | .....0                             | .....970,957                                 | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-Aurora Partners, LP.....                        |  | Denver.....           | CO... | PRCP-Aurora Partners Managers, LP.....                     | 0.....                                                                            | 08/22/2016...            | .....0            | .....0                             | .....11,488,339                              | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-Avondale Partners, LP.....                      |  | Phoenix.....          | AZ... | PRCP-Avondale Partners Managers, LP.....                   | 0.....                                                                            | 09/23/2016...            | .....0            | .....0                             | .....19,801,125                              | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-AZ Arcadia Cove Partners, LP.....               |  | Phoenix.....          | AZ... | PRCP-AZ Arcadia Cove Partners Managers, LP.....            | 0.....                                                                            | 08/05/2020...            | .....0            | .....0                             | .....11,375,931                              | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-Boca Raton Partners, LP.....                    |  | Boca Raton.....       | FL... | PRCP-Boca Raton Partners Managers, LP.....                 | 0.....                                                                            | 11/27/2017...            | .....0            | .....0                             | .....12,218,775                              | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-Bucks Partners, LP.....                         |  | Philadelphia.....     | PA... | PRCP-Bucks Partners Managers, LP.....                      | 0.....                                                                            | 04/25/2017...            | .....0            | .....0                             | .....8,350,918                               | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-CO Deer Crest Partners, LP.....                 |  | Broomfield.....       | CO... | PRCP-CO Deer Crest Partners Managers, LP.....              | 0.....                                                                            | 05/15/2019...            | .....0            | .....0                             | .....8,335,518                               | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-CO Governor's Park, LP.....                     |  | Fort Collins.....     | CO... | PRCP-CO Governor's Park Managers, LP.....                  | 0.....                                                                            | 11/18/2019...            | .....0            | .....0                             | .....7,709,923                               | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-CO Lakewood, LP.....                            |  | Lakewood.....         | CO... | PRCP-CO Lakewood Managers, LP.....                         | 0.....                                                                            | 08/09/2019...            | .....0            | .....0                             | .....11,455,246                              | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-CO Spyglass Creek, LP.....                      |  | Denver.....           | CO... | PRCP-CO Spyglass Creek Managers, LP.....                   | 0.....                                                                            | 10/23/2019...            | .....0            | .....0                             | .....12,050,752                              | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-CO Stone Mountain, LP.....                      |  | Northglenn.....       | CO... | PRCP-CO Stone Mountain Managers, LP.....                   | 0.....                                                                            | 03/24/2020...            | .....0            | .....0                             | .....11,779,711                              | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-CS Partners II, LP.....                         |  | Colorado Springs..... | CO... | PRCP-CS Partners II Managers, LP.....                      | 0.....                                                                            | 09/15/2017...            | .....0            | .....0                             | .....7,544,469                               | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-Dallas Four Partners, LP.....                   |  | Lewisville.....       | TX... | PRCP-Dallas Four Partners Managers, LP.....                | 0.....                                                                            | 11/06/2015...            | .....0            | .....0                             | .....19,190,709                              | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-Del Coronado Partners, LP.....                  |  | Phoenix.....          | AZ... | PRCP-Del Coronado Partners Managers, LP.....               | 0.....                                                                            | 05/15/2018...            | .....0            | .....0                             | .....9,444,934                               | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-Everett Partners, L.P.....                      |  | Seattle.....          | WA... | PRCP-Everett Partners Managers, LP.....                    | 0.....                                                                            | 07/21/2016...            | .....0            | .....0                             | .....6,412,568                               | .....0                 | .....0                               | .....86.400             |
| 000000 00 0          | PRCP-Key West Partners I, LP.....                    |  | Key West.....         | FL... | PRCP-Key West Partners I Managers, LP.....                 | 0.....                                                                            | 02/08/2017...            | .....0            | .....0                             | .....8,923,418                               | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-KY Park Place Partners, LP.....                 |  | Louisville.....       | KY... | PRCP-KY Park Place Managers, LLC.....                      | 0.....                                                                            | 04/29/2020...            | .....0            | .....0                             | .....3,677,996                               | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-MD Montclair Partners, LP.....                  |  | Silver Spring.....    | MD... | PRCP-MD Montclair Managers, LP.....                        | 0.....                                                                            | 10/05/2020...            | .....0            | .....0                             | .....7,345,429                               | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-MD Water's Landing Partners, LP.....            |  | Germantown.....       | MD... | PRCP-MD Water's Landing Managers, LP.....                  | 0.....                                                                            | 8/5/819.....             | .....0            | .....0                             | .....7,537,804                               | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-Missouri Partners, L.P.....                     |  | St. Charles.....      | MO... | PRCP-Missouri Partners Managers, LP.....                   | 0.....                                                                            | 10/15/2015...            | .....0            | .....0                             | .....11,291,644                              | .....0                 | .....0                               | .....80.000             |
| 000000 00 0          | PRCP-Murietta Partners, LP.....                      |  | Phoenix.....          | AZ... | PRCP-Murietta Partners Managers, LP.....                   | 0.....                                                                            | 05/15/2018...            | .....0            | .....0                             | .....6,340,189                               | .....0                 | .....0                               | .....80.000             |

SCHEDULE BA - PART 2

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

| 1                                                                                                                               | 2  |   |  | Location                                                 |                       | 5      | 6                                                        | 7                                                                                 | 8                        | 9                 | 10                                 | 11                                           | 12                     | 13                                   |                         |
|---------------------------------------------------------------------------------------------------------------------------------|----|---|--|----------------------------------------------------------|-----------------------|--------|----------------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------|-------------------|------------------------------------|----------------------------------------------|------------------------|--------------------------------------|-------------------------|
|                                                                                                                                 |    |   |  | 3                                                        | 4                     |        |                                                          |                                                                                   |                          |                   |                                    |                                              |                        |                                      |                         |
| CUSIP Identification                                                                                                            |    |   |  | Name or Description                                      | City                  | State  | Name of Vendor or General Partner                        | NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made after Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-NC Asheville Heritage at the Peak Partners, LP..... | Asheville.....        | NC.... | PRCP-NC Asheville Heritage at the Peak Manager, LLC..... | 0.....                                                                            | 04/07/2021....           | .....0            | .....1,645,333                     | .....3,343,863                               | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-NC Greensboro Partners, LP.....                     | Greensboro.....       | NC.... | PRCP-NC Greensboro Managers, LP.....                     | 0.....                                                                            | 03/19/2020....           | .....0            | .....6,970,720                     | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-NC University Ridge Partners, LP.....               | Durham.....           | NC.... | PRCP-NC University Ridge Managers, LP.....               | 0.....                                                                            | 12/23/2020....           | .....0            | .....7,595,678                     | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-NC Wilmington Lofts I, LP.....                      | Wilmington.....       | NC.... | PRCP-NC Wilmington Lofts Manager, LLC.....               | 0.....                                                                            | 05/20/2021....           | .....0            | .....567,443                       | .....3,948,799                               | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-NC Wilmington Lofts II, LP.....                     | Wilmington.....       | NC.... | PRCP-NC Wilmington Lofts II Manager, LLC.....            | 0.....                                                                            | 05/20/2021....           | .....0            | .....290,598                       | .....1,803,546                               | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-NC Wilmington Partners II, LP.....                  | Wilmington.....       | NC.... | PRCP-NC Wilmington Partners II Managers, LP.....         | 0.....                                                                            | 05/08/2018....           | .....0            | .....2,329,114                     | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-NV Hidden Valley Partners, LP.....                  | Wilmington.....       | NC.... | PRCP-NV Hidden Valley Managers, LP.....                  | 0.....                                                                            | 05/09/2018....           | .....0            | .....1,286,212                     | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-NV Villa Serena Partners, LP.....                   | Henderson.....        | NV.... | PRCP-NV Villa Serena Managers, LP.....                   | 0.....                                                                            | 03/17/2021....           | .....0            | .....800,000                       | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-Ohio Partners II, L.P.....                          | Cincinnati.....       | OH.... | PRCP-Ohio Partners II Managers, LP.....                  | 0.....                                                                            | 04/06/2016....           | .....0            | .....6,775,442                     | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-Oregon Partners I, LP.....                          | Oregon City.....      | OR.... | PRCP-Oregon Partners I Managers, LP.....                 | 0.....                                                                            | 04/08/2016....           | .....0            | .....4,744,654                     | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-Orlando Parkway Partners, LP.....                   | Orlando.....          | FL.... | PRCP-Orlando Parkway Manager, LLC.....                   | 0.....                                                                            | 02/27/2020....           | .....0            | .....12,156,832                    | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-Orlando Sanford Landing Partners, LP.....           | Sanford.....          | FL.... | PRCP-Orlando Sanford Landing Partners Managers, LP.....  | 0.....                                                                            | 12/18/2019....           | .....0            | .....6,302,335                     | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-Orlando UCF Partners, LP.....                       | Orlando.....          | FL.... | PRCP-Orlando UCF Partners Managers, LP.....              | 0.....                                                                            | 04/12/2019....           | .....0            | .....5,442,799                     | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-Orlando Whisper Lake Partners, LP.....              | Orlando.....          | FL.... | PRCP-Orlando Whisper Lake Partners Managers, LP.....     | 0.....                                                                            | 12/18/2019....           | .....0            | .....10,967,169                    | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-Phoenix III Partners, LP.....                       | Phoenix.....          | AZ.... | PRCP-Phoenix III Partners Managers, LP.....              | 0.....                                                                            | 08/03/2017....           | .....0            | .....26,065,380                    | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-Raleigh I Partners LP.....                          | Raleigh.....          | NC.... | PRCP-Raleigh I Partners Managers, LP.....                | 0.....                                                                            | 04/20/2017....           | .....0            | .....2,949,202                     | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-St. John's Forest Partners, LP.....                 | Jacksonville.....     | FL.... | PRCP-St. John's Forest Partners Managers, LP.....        | 0.....                                                                            | 03/20/2019....           | .....0            | .....879,296                       | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-Stuart Partners, L.P.....                           | Stuart.....           | FL.... | PRCP-Stuart Partners Managers, LP.....                   | 0.....                                                                            | 12/06/2016....           | .....0            | .....9,912,644                     | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-Sunrise Water's Edge Partners, LP.....              | Sunrise.....          | FL.... | PRCP-Sunrise Water's Edge Partners Managers, LP.....     | 0.....                                                                            | 08/29/2018....           | .....0            | .....10,418,769                    | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-Tampa Arbor Partners, LP.....                       | Tampa.....            | FL.... | PRCP-Tampa Arbor Partners Managers, LP.....              | 0.....                                                                            | 08/29/2018....           | .....0            | .....5,855,697                     | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-Tempe/Mesa Partners.....                            | Phoenix.....          | AZ.... | PRCP-Tempe/Mesa Partners Managers, LP.....               | 0.....                                                                            | 05/15/2018....           | .....0            | .....10,723,313                    | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-TX Kingwood, LP.....                                | Houston.....          | TX.... | PRCP-TX Kingwood Managers, LP.....                       | 0.....                                                                            | 11/15/2019....           | .....0            | .....4,434,873                     | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-Union Heights.....                                  | Colorado Springs..... | CO.... | PRCP-Union Heights Manages, LP.....                      | 0.....                                                                            | 06/18/2018....           | .....0            | .....5,771,018                     | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP – University Village, LP.....                       | Colorado Springs..... | CO.... | PRCP – University Village Managers, LP.....              | 0.....                                                                            | 09/11/2018....           | .....0            | .....9,350,303                     | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | PRCP-Woodland Hills, LP.....                             | Colorado Springs..... | CO.... | PRCP-Woodland Hills Managers, LP.....                    | 0.....                                                                            | 11/13/2018....           | .....0            | .....5,264,657                     | .....0                                       | .....0                 | .....0                               | .....80.000             |
| 000000                                                                                                                          | 00 | 0 |  | Residences ORC, LLC.....                                 | Sunrise.....          | FL.... | Residences Management Company, LLC.....                  | 0.....                                                                            | 05/03/2019....           | .....0            | .....4,600,911                     | .....0                                       | .....0                 | .....0                               | .....33.340             |
| 000000                                                                                                                          | 00 | 0 |  | Righetti Ranch, LP.....                                  | San Luis Obispo.....  | CA.... | Ambient Righetti Manager, LLC.....                       | 0.....                                                                            | 06/26/2015....           | .....0            | .....11,451,179                    | .....0                                       | .....0                 | .....0                               | .....88.390             |
| 000000                                                                                                                          | 00 | 0 |  | TRG Southgate II, L.P.....                               | Dallas.....           | TX.... | TA Southgate Land Partners, LP.....                      | 0.....                                                                            | 03/08/2018....           | .....0            | .....1                             | .....0                                       | .....0                 | .....0                               | .....0.000              |
| 000000                                                                                                                          | 00 | 0 |  | Water Street O'Connor Venture, LLC.....                  | Atlanta.....          | GA.... | LG Residential Services, LLC.....                        | 0.....                                                                            | 10/26/2015....           | .....0            | .....17,371,911                    | .....0                                       | .....0                 | .....0                               | .....75.000             |
| 2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated..... |    |   |  |                                                          |                       |        |                                                          |                                                                                   |                          |                   | .....2,503,374                     | .....494,667,104                             | .....0                 | .....0                               | .....XXX.....           |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated                         |    |   |  |                                                          |                       |        |                                                          |                                                                                   |                          |                   |                                    |                                              |                        |                                      |                         |
| 000000                                                                                                                          | 00 | 0 |  | Bay Bridge Holding Company, LLC.....                     | Stevensville.....     | MD.... | Bay Bridge Holding Company, LLC.....                     | 0.....                                                                            | 04/01/2020....           | .....0            | .....0                             | .....123,737                                 | .....0                 | .....0                               | .....35.000             |
| 000000                                                                                                                          | 00 | 0 |  | Mountain View Grand Holding Company, LLC.....            | Whitefield.....       | NH.... | Mountain View Grand Holding Company, LLC.....            | 0.....                                                                            | 06/01/2020....           | .....0            | .....0                             | .....173,822                                 | .....0                 | .....0                               | .....35.000             |
| 2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....   |    |   |  |                                                          |                       |        |                                                          |                                                                                   |                          |                   | .....0                             | .....297,559                                 | .....0                 | .....0                               | .....XXX.....           |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated                    |    |   |  |                                                          |                       |        |                                                          |                                                                                   |                          |                   |                                    |                                              |                        |                                      |                         |
| 000000                                                                                                                          | 00 | 0 |  | Pretium Mortgage Credit Partners I, LP.....              | New York.....         | NY.... | Pretium Mortgage Credit Partners I GP, LLC.....          | 0.....                                                                            | 12/04/2014....           | .....0            | .....0                             | .....18,661                                  | .....0                 | .....0                               | .....0.500              |

SCHEDULE BA - PART 2

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

| 1                                                                                                                                  | 2                   | Location |       | 5                                 | 6                                                                                 | 7                        | 8                 | 9                                  | 10                                           | 11                     | 12                                   | 13                      |
|------------------------------------------------------------------------------------------------------------------------------------|---------------------|----------|-------|-----------------------------------|-----------------------------------------------------------------------------------|--------------------------|-------------------|------------------------------------|----------------------------------------------|------------------------|--------------------------------------|-------------------------|
|                                                                                                                                    |                     | 3        | 4     |                                   |                                                                                   |                          |                   |                                    |                                              |                        |                                      |                         |
| CUSIP Identification                                                                                                               | Name or Description | City     | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made after Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 2399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated..... |                     |          |       |                                   |                                                                                   |                          |                   | .....0                             | .....18,661                                  | .....0                 | .....0                               | .....XXX.....           |
| 4899999. Subtotal - Unaffiliated.....                                                                                              |                     |          |       |                                   |                                                                                   |                          |                   | .....8,405,270                     | .....518,300,036                             | .....0                 | .....0                               | .....XXX.....           |
| 4999999. Subtotal - Affiliated.....                                                                                                |                     |          |       |                                   |                                                                                   |                          |                   | .....0                             | .....901,672                                 | .....0                 | .....0                               | .....XXX.....           |
| 5099999. Totals.....                                                                                                               |                     |          |       |                                   |                                                                                   |                          |                   | .....8,405,270                     | .....519,201,708                             | .....0                 | .....0                               | .....XXX.....           |

SCHEDULE BA - PART 3

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

| 1                                                                                                                                                                                   | 2                   | Location           |       | 5                                       | 6                        | 7             | 8                                                          | Changes in Book/Adjusted Carrying Value  |                                                             |                                                           |                                         |                                        |                                            | 15                                                         | 16             | 17                                       | 18                               | 19                            | 20                |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|--------------------|-------|-----------------------------------------|--------------------------|---------------|------------------------------------------------------------|------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|--------------------------------------------|------------------------------------------------------------|----------------|------------------------------------------|----------------------------------|-------------------------------|-------------------|
|                                                                                                                                                                                     |                     | 3                  | 4     |                                         |                          |               |                                                            | 9                                        | 10                                                          | 11                                                        | 12                                      | 13                                     | 14                                         |                                                            |                |                                          |                                  |                               |                   |
| CUSIP Identification                                                                                                                                                                | Name or Description | City               | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration  | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated                                                     |                     |                    |       |                                         |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                            |                                                            |                |                                          |                                  |                               |                   |
| 000000 00 0 Global Premier Finance Company LOC.....                                                                                                                                 |                     | Cincinnati.....    | OH..  | Return of Capital.....                  | 02/01/1999               | 06/07/2021    | .....2,037,000                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....2,037,000                                             | .....2,037,000 | .....0                                   | .....0                           | .....0                        | .....204,113      |
| 1499999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated.....                                               |                     |                    |       |                                         |                          |               | .....2,037,000                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....2,037,000                                             | .....2,037,000 | .....0                                   | .....0                           | .....0                        | .....204,113      |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated |                     |                    |       |                                         |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                            |                                                            |                |                                          |                                  |                               |                   |
| 000000 00 0 Cyprium Parallel Investors V, LP.....                                                                                                                                   |                     | Cleveland.....     | OH..  | Return of Capital.....                  | 08/15/2019               | 04/23/2021    | .....48,823                                                | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....48,823                                                | .....48,823    | .....0                                   | .....0                           | .....0                        | .....0            |
| 000000 00 0 Great American Capital Partners Fund II, LP.....                                                                                                                        |                     | Los Angeles.....   | CA..  | Return of Capital.....                  | 01/12/2018               | 04/23/2021    | .....49,003                                                | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....49,003                                                | .....49,003    | .....0                                   | .....0                           | .....0                        | .....67,868       |
| 000000 00 0 Gryphon Mezzanine Partners, LP.....                                                                                                                                     |                     | San Francisco..... | CA..  | Return of Capital.....                  | 11/30/2017               | 06/29/2021    | .....462,454                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....462,454                                               | .....462,454   | .....0                                   | .....0                           | .....0                        | .....155,674      |
| 000000 00 0 Gryphon Mezzanine Partners II Feeder Fund, LP.....                                                                                                                      |                     | San Francisco..... | CA..  | Return of Capital.....                  | 12/20/2019               | 06/29/2021    | .....26,894                                                | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....26,894                                                | .....26,894    | .....0                                   | .....0                           | .....0                        | .....0            |
| 000000 00 0 Monarch Capital Partners III LP.....                                                                                                                                    |                     | New York.....      | NY..  | Return of Capital.....                  | 01/12/2015               | 04/15/2021    | .....1,493,606                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....1,493,606                                             | .....1,493,606 | .....0                                   | .....0                           | .....0                        | .....(384,228)    |
| 000000 00 0 Monarch Capital Partners IV, L.P.....                                                                                                                                   |                     | New York.....      | NY..  | Return of Capital.....                  | 10/30/2017               | 05/18/2021    | .....477,983                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....477,983                                               | .....477,983   | .....0                                   | .....0                           | .....0                        | .....0            |
| 000000 00 0 NB Private Equity Credit Opportunities Fund LP.....                                                                                                                     |                     | New York.....      | NY..  | Return of Capital.....                  | 06/07/2017               | 06/30/2021    | .....86,282                                                | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....86,282                                                | .....86,282    | .....0                                   | .....0                           | .....0                        | .....46,572       |
| 000000 00 0 Northcreek Mezzanine Fund II, LP.....                                                                                                                                   |                     | Cincinnati.....    | OH..  | Return of Capital.....                  | 01/31/2014               | 05/21/2021    | .....18,525                                                | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....18,525                                                | .....18,525    | .....0                                   | .....0                           | .....0                        | .....0            |
| 000000 00 0 PineBridge Private Credit Feeder, LP.....                                                                                                                               |                     | New York.....      | NY..  | Return of Capital.....                  | 11/28/2018               | 06/30/2021    | .....16,990                                                | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....16,990                                                | .....16,990    | .....0                                   | .....0                           | .....0                        | .....0            |
| 000000 00 0 SAAS Capital Fund III.....                                                                                                                                              |                     | Cincinnati.....    | OH..  | Return of Capital.....                  | 08/09/2018               | 04/12/2021    | .....140,776                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....140,776                                               | .....140,776   | .....0                                   | .....0                           | .....0                        | .....81,114       |
| 000000 00 0 SAAS Capital Fund III (B) LP.....                                                                                                                                       |                     | Cincinnati.....    | OH..  | Return of Capital.....                  | 08/26/2020               | 04/12/2021    | .....21,350                                                | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....21,350                                                | .....21,350    | .....0                                   | .....0                           | .....0                        | .....0            |
| 000000 00 0 Sagard Credit Partners, LP.....                                                                                                                                         |                     | Toronto.....       | CAN   | Return of Capital.....                  | 10/09/2018               | 05/21/2021    | .....1,035,917                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....1,035,917                                             | .....1,035,917 | .....0                                   | .....0                           | .....0                        | .....0            |
| 000000 00 0 TTGA C-1 MMF, LP.....                                                                                                                                                   |                     | Cincinnati.....    | OH..  | Dissolution.....                        | 12/18/2017               | 05/17/2021    | .....3,282,971                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....3,282,971                                             | .....3,289,879 | .....0                                   | .....6,908                       | .....6,908                    | .....104,884      |
| 000000 00 0 World Trade Finance, LLC.....                                                                                                                                           |                     | Burbank.....       | CA..  | Return of Capital.....                  | 04/20/2020               | 06/30/2021    | .....332,822                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....332,822                                               | .....332,822   | .....0                                   | .....0                           | .....0                        | .....0            |
| 000000 00 0 Yukon Capital Partners II, LP.....                                                                                                                                      |                     | Minneapolis.....   | MN.   | Return of Capital.....                  | 07/17/2014               | 04/21/2021    | .....240,769                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....240,769                                               | .....240,769   | .....0                                   | .....0                           | .....0                        | .....95,393       |
| 000000 00 0 Yukon Capital Partners III, LP.....                                                                                                                                     |                     | Minneapolis.....   | MN.   | Return of Capital.....                  | 07/18/2017               | 04/27/2021    | .....251,950                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....251,950                                               | .....251,950   | .....0                                   | .....0                           | .....0                        | .....100,300      |

QE03.4

SCHEDULE BA - PART 3

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

| 1                                                                                                                                                                           | 2                   |   |                                                        | Location           |       | 5                                             | 6                        | 7             | 8                                                          | Changes in Book/Adjusted Carrying Value  |                                                             |                                                           |                                         |                                        |                                            | 15                                                         | 16            | 17                                       | 18                               | 19                            | 20                |   |   |   |   |   |           |           |   |       |       |         |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|---|--------------------------------------------------------|--------------------|-------|-----------------------------------------------|--------------------------|---------------|------------------------------------------------------------|------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|--------------------------------------------|------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|-------------------|---|---|---|---|---|-----------|-----------|---|-------|-------|---------|
|                                                                                                                                                                             |                     |   |                                                        | 3                  | 4     |                                               |                          |               |                                                            | 9                                        | 10                                                          | 11                                                        | 12                                      | 13                                     | 14                                         |                                                            |               |                                          |                                  |                               |                   |   |   |   |   |   |           |           |   |       |       |         |
| USIP Identification                                                                                                                                                         | Name or Description |   |                                                        | City               | State | Name of Purchaser or Nature of Disposal       | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |   |   |   |   |   |           |           |   |       |       |         |
| 1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated..... |                     |   |                                                        |                    |       |                                               |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                            |                                                            |               |                                          |                                  |                               | 7,987,114         | 0 | 0 | 0 | 0 | 0 | 7,987,114 | 7,994,021 | 0 | 6,908 | 6,908 | 267,578 |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated                                                                 |                     |   |                                                        |                    |       |                                               |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                            |                                                            |               |                                          |                                  |                               |                   |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | A&M Capital Partners II, LP.....                       | Greenwich.....     | CT..  | Return of Capital.....                        | 05/25/2018               | 06/30/2021    | 204,229                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 204,229                                                    | 204,229       | 0                                        | 0                                | 0                             | 82,128            |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | A&M Capital Opportunities Fund, LP.....                | Greenwich.....     | CT..  | Return of Capital.....                        | 10/21/2016               | 05/07/2021    | 263,102                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 263,102                                                    | 263,102       | 0                                        | 0                                | 0                             | 387,294           |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Blackstone Tactical Opportunities III, LP.....         | New York.....      | NY..  | Return of Capital.....                        | 02/08/2019               | 06/14/2021    | 596,651                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 596,651                                                    | 596,651       | 0                                        | 0                                | 0                             | (162,599)         |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Bridge Growth Partners, LP.....                        | New York.....      | NY..  | Return of Capital.....                        | 07/15/2014               | 04/29/2021    | 68,825                                                     | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 68,825                                                     | 68,825        | 0                                        | 0                                | 0                             | 78,965            |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | CCA Life Settlements Fund II, LP.....                  | Dublin.....        | IRL.. | Return of Capital.....                        | 12/16/2019               | 06/30/2021    | 197,996                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 197,996                                                    | 197,996       | 0                                        | 0                                | 0                             | 0                 |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Channel 51, LLC.....                                   | Washington.....    | DC..  | Return of Capital.....                        | 04/29/2016               | 06/08/2021    | 8,766                                                      | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 8,766                                                      | 8,766         | 0                                        | 0                                | 0                             | 0                 |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Corsair V Financial Services Capital Partners LP ..... | New York.....      | NY..  | Return of Capital.....                        | 06/25/2018               | 04/30/2021    | 97,580                                                     | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 97,580                                                     | 97,580        | 0                                        | 0                                | 0                             | (97,580)          |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | DecoPac, Inc.....                                      | Anoka.....         | MN..  | Dissolution.....                              | 10/27/2017               | 05/17/2021    | 2,000,000                                                  | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 2,000,000                                                  | 3,642,037     | 0                                        | 1,642,037                        | 1,642,037                     | 124,426           |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Foresite Capital Fund IV, LP.....                      | San Francisco..... | CA..  | Return of Capital.....                        | 04/16/2018               | 04/29/2021    | 331,073                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 331,073                                                    | 331,073       | 0                                        | 0                                | 0                             | 1,090,941         |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Foresite Capital Fund V, LP.....                       | San Francisco..... | CA..  | Return of Capital.....                        | 06/08/2020               | 04/21/2021    | 65,770                                                     | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 65,770                                                     | 65,770        | 0                                        | 0                                | 0                             | 0                 |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | GreyLion Capital II LP.....                            | New York.....      | NY..  | Return of Capital.....                        | 02/28/2018               | 04/07/2021    | 24,000                                                     | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 24,000                                                     | 24,000        | 0                                        | 0                                | 0                             | 0                 |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Gryphon Partners IV, L.P.....                          | San Francisco..... | CA..  | Return of Capital.....                        | 12/06/2016               | 06/29/2021    | 242,350                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 242,350                                                    | 242,350       | 0                                        | 0                                | 0                             | 769,934           |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | LLR Equity Partners IV, LP.....                        | Philadelphia.....  | PA..  | Return of Capital.....                        | 03/14/2014               | 06/03/2021    | 95,109                                                     | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 95,109                                                     | 95,109        | 0                                        | 0                                | 0                             | 294,755           |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Medley Credit Opportunity Delaware Fund, L.P.....      | New York.....      | NY..  | Return of Capital.....                        | 07/15/2016               | 05/25/2021    | 227,380                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 227,380                                                    | 227,380       | 0                                        | 0                                | 0                             | 0                 |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | NB Dyal IV US Investors, LP.....                       | New York.....      | NY..  | Return of Capital.....                        | 06/11/2018               | 04/16/2021    | 21,963                                                     | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 21,963                                                     | 21,963        | 0                                        | 0                                | 0                             | 0                 |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | NB Secondary Opportunities Fund IV LP.....             | New York.....      | NY..  | Return of Capital.....                        | 04/19/2017               | 06/29/2021    | 209,948                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 209,948                                                    | 209,948       | 0                                        | 0                                | 0                             | 0                 |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | NB Strategic Capital LP.....                           | New York.....      | NY..  | Return of Capital.....                        | 03/05/2020               | 06/14/2021    | 101,632                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 101,632                                                    | 101,632       | 0                                        | 0                                | 0                             | 0                 |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | NB Strategic Co-Investment Partners II LP.....         | New York.....      | NY..  | Return of Capital.....                        | 10/01/2012               | 06/14/2021    | 14,028                                                     | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 14,028                                                     | 14,028        | 0                                        | 0                                | 0                             | 6,133             |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | NB Strategic Co-Investment Partners III LP.....        | New York.....      | NY..  | Return of Capital.....                        | 01/28/2016               | 05/12/2021    | 60,656                                                     | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 60,656                                                     | 60,656        | 0                                        | 0                                | 0                             | 247,960           |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Patriot Financial Partners II, LP.....                 | Philadelphia.....  | PA..  | Return of Capital.....                        | 04/30/2014               | 06/01/2021    | 412,581                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 412,581                                                    | 412,581       | 0                                        | 0                                | 0                             | 37,149            |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Quibi Holdings, LLC (Class A).....                     | Beverly Hills..... | CA..  | Return of Capital.....                        | 08/24/2018               | 06/15/2021    | 499,002                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 499,002                                                    | 499,002       | 0                                        | 0                                | 0                             | 0                 |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | River Cities Capital Fund V, LP .....                  | Cincinnati.....    | OH..  | Return of Capital.....                        | 12/31/2012               | 05/18/2021    | 42,536                                                     | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 42,536                                                     | 42,536        | 0                                        | 0                                | 0                             | 42,689            |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | River Cities Capital Fund VI, LP .....                 | Cincinnati.....    | OH..  | Return of Capital.....                        | 02/15/2018               | 05/12/2021    | 860,055                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 860,055                                                    | 860,055       | 0                                        | 0                                | 0                             | 189,945           |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Roark Capital Partners Fund V, LP .....                | Atlanta.....       | GA..  | Return of Capital.....                        | 11/01/2018               | 06/09/2021    | 410,960                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 410,960                                                    | 410,960       | 0                                        | 0                                | 0                             | 0                 |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Solamere Capital Fund II, LP .....                     | Boston .....       | MA..  | Return of Capital.....                        | 08/19/2013               | 06/30/2021    | 67,129                                                     | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 67,129                                                     | 67,129        | 0                                        | 0                                | 0                             | 499,554           |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Solamere Capital Fund II-A, LP.....                    | Boston .....       | MA..  | Return of Capital.....                        | 08/19/2013               | 06/30/2021    | 341,317                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 341,317                                                    | 341,317       | 0                                        | 0                                | 0                             | 0                 |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Solamere Capital Fund III, LP .....                    | Boston .....       | MA..  | Return of Capital.....                        | 11/20/2018               | 06/30/2021    | 899,400                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 899,400                                                    | 899,400       | 0                                        | 0                                | 0                             | 98,677            |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Trilantic Capital Partners VI, LP.....                 | New York.....      | NY..  | Return of Capital.....                        | 07/25/2018               | 04/13/2021    | 417                                                        | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 417                                                        | 417           | 0                                        | 0                                | 0                             | 0                 |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Tritium Partners II, LLC.....                          | Austin.....        | TX..  | Return of Capital.....                        | 11/13/2019               | 05/27/2021    | 1,362                                                      | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 1,362                                                      | 1,362         | 0                                        | 0                                | 0                             | 0                 |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Vida Longevity Fund, LP.....                           | Austin.....        | TX..  | Return of Capital.....                        | 04/01/2015               | 05/11/2021    | 47,885                                                     | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 47,885                                                     | 47,885        | 0                                        | 0                                | 0                             | 0                 |   |   |   |   |   |           |           |   |       |       |         |
| 1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....                                           |                     |   |                                                        |                    |       |                                               |                          |               | 8,413,700                                                  | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 8,413,700                                                  | 10,055,737    | 0                                        | 1,642,037                        | 1,642,037                     | 3,690,370         |   |   |   |   |   |           |           |   |       |       |         |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated                                                                   |                     |   |                                                        |                    |       |                                               |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                            |                                                            |               |                                          |                                  |                               |                   |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | LCN NA Fund III-D, LP.....                             | New York.....      | NY..  | Return of Capital.....                        | 08/23/2019               | 05/06/2021    | 5,336                                                      | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 5,336                                                      | 5,336         | 0                                        | 0                                | 0                             | 0                 |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Lubert-Adler Real Estate Fund VII-B, LP.....           | Philadelphia.....  | PA..  | Return of Capital.....                        | 04/07/2017               | 06/03/2021    | 912,540                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 912,540                                                    | 912,540       | 0                                        | 0                                | 0                             | 157,505           |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | NB Real Estate Secondary Opportunities Fund LP.....    | New York.....      | NY..  | Return of Capital.....                        | 12/05/2018               | 06/07/2021    | 169,569                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 169,569                                                    | 169,569       | 0                                        | 0                                | 0                             | 25,585            |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | PRCP-Bucks Partners, LP.....                           | Philadelphia.....  | PA..  | Dissolution.....                              | 04/25/2017               | 06/23/2021    | 15,295,155                                                 | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 15,295,155                                                 | 20,153,322    | 0                                        | 4,858,167                        | 4,858,167                     | 44,609            |   |   |   |   |   |           |           |   |       |       |         |
| 2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....                                             |                     |   |                                                        |                    |       |                                               |                          |               | 16,382,599                                                 | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 16,382,599                                                 | 21,240,766    | 0                                        | 4,858,167                        | 4,858,167                     | 227,699           |   |   |   |   |   |           |           |   |       |       |         |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated                                                                     |                     |   |                                                        |                    |       |                                               |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                            |                                                            |               |                                          |                                  |                               |                   |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Bay Bridge Holding Company, LLC.....                   | Stevensville.....  | MD..  | Bay Bridge Holding Company, LLC.....          | 04/01/2020               | 06/30/2021    | 508,768                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 508,768                                                    | 508,768       | 0                                        | 0                                | 0                             | 139,969           |   |   |   |   |   |           |           |   |       |       |         |
| 000000                                                                                                                                                                      | 00                  | 0 | Mountain View Grand Holding Company, LLC.....          | Whitefield.....    | NH..  | Mountain View Grand Holding Company, LLC..... | 06/01/2020               | 06/30/2021    | 167,675                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 167,675                                                    | 167,675       | 0                                        | 0                                | 0                             | (238,853)         |   |   |   |   |   |           |           |   |       |       |         |
| 2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....                                               |                     |   |                                                        |                    |       |                                               |                          |               | 676,443                                                    | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                      | 0                                          | 676,443                                                    | 676,443       | 0                                        | 0                                | 0                             | (98,884)          |   |   |   |   |   |           |           |   |       |       |         |

QE03.5

SCHEDULE BA - PART 3

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

| 1                                                                                                                                   | 2                                                        | Location       |        | 5                                       | 6                        | 7             | 8                                                          | Changes in Book/Adjusted Carrying Value  |                                                             |                                                           |                                         |                                        |                                            | 15                                                         | 16              | 17                                       | 18                               | 19                            | 20                |
|-------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------|----------------|--------|-----------------------------------------|--------------------------|---------------|------------------------------------------------------------|------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|--------------------------------------------|------------------------------------------------------------|-----------------|------------------------------------------|----------------------------------|-------------------------------|-------------------|
|                                                                                                                                     |                                                          | 3              | 4      |                                         |                          |               |                                                            | 9                                        | 10                                                          | 11                                                        | 12                                      | 13                                     | 14                                         |                                                            |                 |                                          |                                  |                               |                   |
| CUSIP Identification                                                                                                                | Name or Description                                      | City           | State  | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration   | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated                        |                                                          |                |        |                                         |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                            |                                                            |                 |                                          |                                  |                               |                   |
| 000000 00 0                                                                                                                         | Pretium Mortgage Credit Partners I, LP.....              | New York.....  | NY..   | Return of Capital.....                  | 12/04/2014               | 06/29/2021    | .....750,614                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....750,614                                               | .....750,614    | .....0                                   | .....0                           | .....0                        | .....172,148      |
| 23999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated..... |                                                          |                |        |                                         |                          |               | .....750,614                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....750,614                                               | .....750,614    | .....0                                   | .....0                           | .....0                        | .....172,148      |
| Collateral Loans - Unaffiliated                                                                                                     |                                                          |                |        |                                         |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                            |                                                            |                 |                                          |                                  |                               |                   |
| 755999 ZZ 5                                                                                                                         | COREY ERTL CROP LOAN 5.00 1/31/2027.....                 | Appleton.....  | WI..   | Final Payoff.....                       | 08/01/2020               | 06/30/2021    | .....569,713                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....569,713                                               | .....569,713    | .....0                                   | .....0                           | .....0                        | .....0            |
| 482666 ZZ 0                                                                                                                         | K2 INSURANCE SERV 5.00 01/02/2024.....                   | San Diego..... | CA..   | Return of Capital.....                  | 12/15/2020               | 06/30/2021    | .....250,000                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....250,000                                               | .....250,000    | .....0                                   | .....0                           | .....0                        | .....96,610       |
| 211999 ZZ 5                                                                                                                         | READ BROS. INSURANCE GROUP CROP LOAN 5.00 1/31/2027..... | Metamora.....  | IL.... | Return of Capital.....                  | 09/06/2019               | 06/30/2021    | .....6,250                                                 | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....6,250                                                 | .....6,250      | .....0                                   | .....0                           | .....0                        | .....(6,250)      |
| 29999999. Total - Collateral Loans - Unaffiliated.....                                                                              |                                                          |                |        |                                         |                          |               | .....825,963                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....825,963                                               | .....825,963    | .....0                                   | .....0                           | .....0                        | .....90,360       |
| Any Other Class of Asset - Unaffiliated                                                                                             |                                                          |                |        |                                         |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                            |                                                            |                 |                                          |                                  |                               |                   |
| 000000 00 0                                                                                                                         | Monza Energy, LLC.....                                   | Houston.....   | TX..   | Return of Capital.....                  | 04/17/2018               | 06/29/2021    | .....131,574                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....131,574                                               | .....131,574    | .....0                                   | .....0                           | .....0                        | .....0            |
| 46999999. Total - Any Other Class of Asset - Unaffiliated.....                                                                      |                                                          |                |        |                                         |                          |               | .....131,574                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....131,574                                               | .....131,574    | .....0                                   | .....0                           | .....0                        | .....0            |
| 48999999. Subtotal - Unaffiliated.....                                                                                              |                                                          |                |        |                                         |                          |               | .....34,491,564                                            | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....34,491,564                                            | .....40,998,676 | .....0                                   | .....6,507,111                   | .....6,507,111                | .....4,448,154    |
| 49999999. Subtotal - Affiliated.....                                                                                                |                                                          |                |        |                                         |                          |               | .....2,713,443                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....2,713,443                                             | .....2,713,443  | .....0                                   | .....0                           | .....0                        | .....105,229      |
| 50999999. Totals.....                                                                                                               |                                                          |                |        |                                         |                          |               | .....37,205,008                                            | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....37,205,008                                            | .....43,712,119 | .....0                                   | .....6,507,111                   | .....6,507,111                | .....4,553,384    |

SCHEDULE D - PART 3

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

| 1                                                  | 2  |   |                                               |  | 3 | 4       | 5               |                                      |  | 6                         | 7 | 8           | 9 |            | 10                                      |                                                                           |
|----------------------------------------------------|----|---|-----------------------------------------------|--|---|---------|-----------------|--------------------------------------|--|---------------------------|---|-------------|---|------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification                               |    |   | Description                                   |  |   | Foreign | Date Acquired   | Name of Vendor                       |  | Number of Shares of Stock |   | Actual Cost |   | Par Value  | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| Bonds - U.S. Government                            |    |   |                                               |  |   |         |                 |                                      |  |                           |   |             |   |            |                                         |                                                                           |
| 91282C                                             | BD | 2 | UNITED STATES TREASURY .....                  |  |   | .....   | 06/21/2021..... | CITIGROUP.....                       |  | .....                     |   | 48,948      |   | 49,000     | 29                                      | 1.A .....                                                                 |
| 91282C                                             | BT | 7 | UNITED STATES TREASURY .....                  |  |   | .....   | 04/01/2021..... | GOLDMAN.....                         |  | .....                     |   | 1,488,516   |   | 1,500,000  | 154                                     | 1.A .....                                                                 |
| 0599999. Total - Bonds - U.S. Government.....      |    |   |                                               |  |   |         |                 |                                      |  |                           |   | 1,537,464   |   | 1,549,000  | 183                                     | XXX                                                                       |
| Bonds - All Other Government                       |    |   |                                               |  |   |         |                 |                                      |  |                           |   |             |   |            |                                         |                                                                           |
| 13509P                                             | HJ | 5 | CANADA HOUSING TRUST NO 1.....                |  |   | .....   | 06/24/2021..... | RBC DOMINION SECS INC.....           |  | .....                     |   | 20,648,000  |   | 20,000,000 | 8.877                                   | 1.A FE.....                                                               |
| 1099999. Total - Bonds - All Other Government..... |    |   |                                               |  |   |         |                 |                                      |  |                           |   | 20,648,000  |   | 20,000,000 | 8.877                                   | XXX                                                                       |
| Bonds - Industrial and Miscellaneous               |    |   |                                               |  |   |         |                 |                                      |  |                           |   |             |   |            |                                         |                                                                           |
| 000844                                             | AC | 4 | ABPCI 8 A1B - CDO.....                        |  |   | C.....  | 04/27/2021..... | Natixis.....                         |  | .....                     |   | 3,005,156   |   | 3,000,000  | 1,839                                   | 1.A FE.....                                                               |
| 00086A                                             | AS | 3 | ABPCI DIRECT LENDING FUND CLO I LTD - CD..... |  |   | C.....  | 04/29/2021..... | Natixis.....                         |  | .....                     |   | 10,000,000  |   | 10,000,000 | .0                                      | 1.A FE.....                                                               |
| 03290A                                             | AA | 8 | ANCHF 13 A - CDO.....                         |  |   | C.....  | 05/25/2021..... | GREENSLEDGE CAPITAL MARKETS LLC..... |  | .....                     |   | 6,000,000   |   | 6,000,000  | .0                                      | 1.A FE.....                                                               |
| 03331F                                             | AJ | 9 | ANCHF 7R BR - CDO.....                        |  |   | .....   | 04/13/2021..... | GREENSLEDGE CAPITAL MARKETS LLC..... |  | .....                     |   | 5,000,000   |   | 5,000,000  | .0                                      | 1.C FE.....                                                               |
| 03880W                                             | AA | 6 | ARCLO 2020-FL1 A - CDO.....                   |  |   | C.....  | 04/14/2021..... | MORGAN STANLEY CO.....               |  | .....                     |   | 10,513,125  |   | 10,500,000 | 358                                     | 1.A FE.....                                                               |
| 088555                                             | ZE | 0 | BIDTELLECT INC 10.00 06/30/2022.....          |  |   | .....   | 06/01/2021..... | AFG Private Placement.....           |  | .....                     |   | 6,626       |   | 6,626      | .0                                      | 5.B GI.....                                                               |
| 08888#                                             | AA | 4 | BIDTELLECT, INC.....                          |  |   | .....   | 06/01/2021..... | AFG Private Placement.....           |  | .....                     |   | 22,906      |   | 22,906     | .0                                      | 5.B GI.....                                                               |
| 09069Z                                             | ZF | 1 | Biowish Tech Intl TI 12.00 03/31/2022.....    |  |   | .....   | 04/01/2021..... | NON-CASH BROKER.....                 |  | .....                     |   | 613,277     |   | 614,788    | 26,538                                  | 5.B .....                                                                 |
| 09069Z                                             | ZF | 1 | Biowish Tech Intl TI 12.00 03/31/2022.....    |  |   | .....   | 06/01/2021..... | NON-CASH BROKER.....                 |  | .....                     |   | (306,638)   |   | (307,394)  | (12,398)                                | 5.B GI.....                                                               |
| 093662                                             | AJ | 3 | BLOCK FINANCIAL LLC.....                      |  |   | .....   | 06/22/2021..... | JP Morgan.....                       |  | .....                     |   | 4,976,850   |   | 5,000,000  | .0                                      | 2.C FE.....                                                               |
| 09581J                                             | AA | 4 | BLUE OWL FINANCE LLC.....                     |  |   | .....   | 06/03/2021..... | GOLDMAN.....                         |  | .....                     |   | 2,961,900   |   | 3,000,000  | .0                                      | 2.B FE.....                                                               |
| 10240#                                             | AA | 3 | BOWHUNTER HOLDINGS, LLC.....                  |  |   | .....   | 06/17/2021..... | Various.....                         |  | .....                     |   | 120,570     |   | 120,570    | .0                                      | 5.B GI.....                                                               |
| 12641P                                             | CK | 8 | CSMC 2009-R 9A5 - CMO/RMBS.....               |  |   | .....   | 06/01/2021..... | Direct.....                          |  | .....                     |   | .0          |   | 225        | .0                                      | 1.D FM.....                                                               |
| 15186P                                             | AA | 6 | CENTERBRIDGE CREDIT FUNDING 1, LTD. - CD..... |  |   | C.....  | 04/08/2021..... | GREENSLEDGE CAPITAL MARKETS LLC..... |  | .....                     |   | 5,000,000   |   | 5,000,000  | .0                                      | 1.A FE.....                                                               |
| 15672V                                             | AA | 4 | CERB 25 ATR - CDO.....                        |  |   | C.....  | 06/08/2021..... | CANTOR FITZGERALD + CO.....          |  | .....                     |   | 250,075     |   | 250,000    | 666                                     | 1.A FE.....                                                               |
| 15674@                                             | AA | 9 | CERBERUS SWC II TL L+225 11/20/2026.....      |  |   | .....   | 04/15/2021..... | AFG Private Placement.....           |  | .....                     |   | 650,000     |   | 650,000    | .0                                      | 1.B Z.....                                                                |
| 15674@                                             | AA | 9 | CERBERUS SWC II TL L+225 11/20/2026.....      |  |   | .....   | 06/28/2021..... | AFG Private Placement.....           |  | .....                     |   | 3,450,000   |   | 3,450,000  | .0                                      | 1.D .....                                                                 |
| 25402J                                             | AA | 7 | DIGITALBRIDGE ISSUER LLC - ABS.....           |  |   | .....   | 06/30/2021..... | BARCLAYS CAPITAL INC FIXED INC.....  |  | .....                     |   | 4,000,000   |   | 4,000,000  | .0                                      | 2.B Z.....                                                                |
| 25755T                                             | AN | 0 | DPABS 211 AI - RMBS.....                      |  |   | .....   | 04/08/2021..... | GUGGENHEIM.....                      |  | .....                     |   | 9,000,000   |   | 9,000,000  | .0                                      | 2.A FE.....                                                               |
| 28853R                                             | AL | 3 | ECLO 4R AR - CDO.....                         |  |   | .....   | 05/19/2021..... | BARCLAYS CAPITAL INC FIXED INC.....  |  | .....                     |   | 6,000,000   |   | 6,000,000  | .0                                      | 1.A FE.....                                                               |
| 36166V                                             | AE | 5 | GCI FUNDING I LLC, SERIES 2021-1 - ABS.....   |  |   | C.....  | 06/04/2021..... | CREDIT SUISSE SECURITIES.....        |  | .....                     |   | 2,499,356   |   | 2,500,000  | .0                                      | 1.F FE.....                                                               |
| 38178E                                             | AA | 3 | GOCAP 16RR 1R2 - CDO.....                     |  |   | C.....  | 06/08/2021..... | Natixis.....                         |  | .....                     |   | 3,520,000   |   | 3,520,000  | .0                                      | 1.A FE.....                                                               |
| 38178E                                             | AC | 9 | GOCAP 16RR 2R2 - CDO.....                     |  |   | C.....  | 06/08/2021..... | Natixis.....                         |  | .....                     |   | 1,340,000   |   | 1,340,000  | .0                                      | 1.A FE.....                                                               |
| 47232D                                             | AL | 6 | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |   | .....   | 05/01/2021..... | Direct.....                          |  | .....                     |   | .0          |   | 44         | .0                                      | 1.D FM.....                                                               |
| 47232D                                             | AV | 4 | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |   | .....   | 06/01/2021..... | Direct.....                          |  | .....                     |   | .0          |   | 7,824      | .0                                      | 1.D FM.....                                                               |
| 47232D                                             | DB | 5 | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |   | .....   | 05/01/2021..... | Direct.....                          |  | .....                     |   | .0          |   | 18         | .0                                      | 1.D FM.....                                                               |
| 47232V                                             | BL | 5 | JEFFERIES RESECURITIZATION TRUST 2009-R4..... |  |   | .....   | 05/01/2021..... | Direct.....                          |  | .....                     |   | .0          |   | 1,564      | .0                                      | 1.D FM.....                                                               |
| 47232V                                             | BQ | 4 | JEFFERIES RESECURITIZATION TRUST 2009-R4..... |  |   | .....   | 05/01/2021..... | Direct.....                          |  | .....                     |   | .0          |   | 550        | .0                                      | 1.D FM.....                                                               |
| 47232V                                             | BY | 7 | JEFFERIES RESECURITIZATION TRUST 2009-R4..... |  |   | .....   | 05/26/2021..... | Direct.....                          |  | .....                     |   | .0          |   | 33         | .0                                      | 1.D FM.....                                                               |
| 47232V                                             | GR | 7 | JEFFERIES RESECURITIZATION TRUST 2009-R4..... |  |   | .....   | 04/01/2021..... | Direct.....                          |  | .....                     |   | .0          |   | 3,123      | .0                                      | 1.D FM.....                                                               |
| 50196@                                             | AA | 5 | LCN NORTH AMERICAN FUND III-D LP.....         |  |   | .....   | 06/28/2021..... | AFG Private Placement.....           |  | .....                     |   | 532,706     |   | 532,706    | .0                                      | 1.F PL.....                                                               |
| 55283A                                             | AA | 7 | MCA FUND III HOLDING LLC - ABS.....           |  |   | .....   | 06/01/2021..... | BARCLAYS CAPITAL INC FIXED INC.....  |  | .....                     |   | (6,173)     |   | (6,169)    | (6)                                     | 1.F FE.....                                                               |
| 55283T                                             | AA | 6 | MF1 2021-FL6 A - CDO.....                     |  |   | .....   | 06/10/2021..... | JP Morgan.....                       |  | .....                     |   | 8,500,000   |   | 8,500,000  | .0                                      | 1.A FE.....                                                               |
| 56577L                                             | AA | 6 | MARANON LOAN FUNDING 2021-1 LTD. - CDO.....   |  |   | C.....  | 04/27/2021..... | MORGAN STANLEY CO.....               |  | .....                     |   | 3,000,000   |   | 3,000,000  | .0                                      | 1.A FE.....                                                               |
| 56577L                                             | AC | 2 | MARANON LOAN FUNDING 2021-1 LTD. - CDO.....   |  |   | C.....  | 04/27/2021..... | MORGAN STANLEY CO.....               |  | .....                     |   | 2,000,000   |   | 2,000,000  | .0                                      | 1.A FE.....                                                               |
| 56577L                                             | AJ | 7 | MARANON LOAN FUNDING 2021-1 LTD. - CDO.....   |  |   | C.....  | 04/27/2021..... | MORGAN STANLEY CO.....               |  | .....                     |   | 1,000,000   |   | 1,000,000  | .0                                      | 1.C FE.....                                                               |
| 61033R                                             | AJ | 2 | MONROE CAPITAL MML CLO 2017-1, LTD. - CD..... |  |   | .....   | 04/22/2021..... | BNP Paribas.....                     |  | .....                     |   | 2,000,000   |   | 2,000,000  | 2,081                                   | 1.A FE.....                                                               |

QE04

SCHEDULE D - PART 3

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

| 1                    |                                                   | 2                                             | 3       | 4               | 5                                   | 6                         | 7           | 8           | 9                                       | 10                                                                        |
|----------------------|---------------------------------------------------|-----------------------------------------------|---------|-----------------|-------------------------------------|---------------------------|-------------|-------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification |                                                   | Description                                   | Foreign | Date Acquired   | Name of Vendor                      | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 62955W               | AA 2                                              | NRZ FNT EXCESS LLC - ABS.....                 |         | 05/18/2021..... | CITIGROUP.....                      |                           | 2,999,982   | 3,000,000   | 0                                       | 2.C FE.....                                                               |
| 67114*               | AA 0                                              | ORCC FINANCING IV LLC.....                    |         | 05/26/2021..... | Various.....                        |                           | 15,255,556  | 15,255,556  | 0                                       | 1.D PL.....                                                               |
| 67114*               | AA 0                                              | ORCC FINANCING IV LLC.....                    |         | 06/29/2021..... | AFG Private Placement.....          |                           | 18,600,000  | 18,600,000  | 0                                       | 1.D Z.....                                                                |
| 863579               | UL 0                                              | SARM 2005-15 1A1 - CMO/RMBS.....              |         | 04/01/2021..... | Direct.....                         |                           | 0           | 64          | 0                                       | 1.D FM.....                                                               |
| 86661#               | AA 3                                              | SUMTER VA CTL 3.291 09/15/2042.....           |         | 06/10/2021..... | AFG Private Placement.....          |                           | 14,450,315  | 14,307,243  | 0                                       | 1.B Z.....                                                                |
| 87157B               | 30 1                                              | SYNCHRONOSS TECHNOLOGIES INC.....             |         | 06/28/2021..... | B.RILEY & CO., LLC.....             |                           | 11,300,000  | 11,300,000  | 0                                       | 3.B Z.....                                                                |
| 87299Z               | ZZ 5                                              | TTGA SBIC Feeder Fund.....                    |         | 06/09/2021..... | AFG Private Placement.....          |                           | 527,000     | 527,000     | 0                                       | 2.B Z.....                                                                |
| 88603U               | AA 7                                              | THRUST ENGINE LEASING 2021 DAC - ABS.....     | C.....  | 06/17/2021..... | MIZUHO SECURITIES USA INC.....      |                           | 4,999,810   | 5,000,000   | 0                                       | 1.F FE.....                                                               |
| 89656G               | AA 2                                              | TRL 211 A - ABS.....                          |         | 06/22/2021..... | WELLS FARGO SECURITIES LLC.....     |                           | 1,999,848   | 2,000,000   | 0                                       | 1.F FE.....                                                               |
| 89683L               | AA 8                                              | TRIUMPH RAIL LLC - ABS.....                   |         | 05/25/2021..... | CREDIT SUISSE SECURITIES (USA)..... |                           | 2,998,770   | 3,000,000   | 0                                       | 1.F FE.....                                                               |
| 919794               | AE 7                                              | VALLEY NATIONAL BANCORP.....                  |         | 05/25/2021..... | PIPR.....                           |                           | 2,000,000   | 2,000,000   | 0                                       | 2.C FE.....                                                               |
| 957638               | AD 1                                              | WESTERN ALLIANCE BANCORP.....                 |         | 06/03/2021..... | PIPR.....                           |                           | 1,000,000   | 1,000,000   | 0                                       | 2.B FE.....                                                               |
| 98878F               | AE 9                                              | Z CAPITAL CREDIT PARTNERS CLO 2021-1 LIM..... | C.....  | 05/28/2021..... | Amherst Securities Group LLC.....   |                           | 1,990,000   | 2,000,000   | 0                                       | 1.A FE.....                                                               |
| 98920M               | AA 0                                              | ZAXBY 211 A2 - ABS.....                       |         | 05/27/2021..... | BARCLAYS CAPITAL INC FIXED INC..... |                           | 3,500,000   | 3,500,000   | 0                                       | 2.B FE.....                                                               |
| 3899999.             | Total - Bonds - Industrial and Miscellaneous..... |                                               |         |                 |                                     |                           | 177,271,016 | 177,197,276 | 19,079                                  | XXX                                                                       |

Bonds - Unaffiliated Bank Loans

|        |      |                                               |  |                 |                               |  |           |           |   |             |
|--------|------|-----------------------------------------------|--|-----------------|-------------------------------|--|-----------|-----------|---|-------------|
| 00216C | AE 3 | AQ SUNSHINE, INC. - DELAYED DRAW TERM LO..... |  | 05/28/2021..... | DIRECT.....                   |  | 16,532    | 16,532    | 0 | 3.B PL..... |
| 00216C | AF 0 | AQ SUNSHINE, INC. - TERM LOAN B.....          |  | 06/28/2021..... | Ares Capital Management.....  |  | 50,403    | 50,403    | 0 | 3.B PL..... |
| 00452# | AA 7 | Accommodations Plus Technologies LLC/Ter..... |  | 06/30/2021..... | CAPITALIZED INTEREST.....     |  | 8,783     | 8,783     | 0 | 2.C PL..... |
| 00843@ | AC 3 | AFFINIPAY MIDCO, LLC - 2ND AMENDMENT TL.....  |  | 06/03/2021..... | DIRECT.....                   |  | 62,500    | 62,500    | 0 | 3.A Z.....  |
| 05464Z | ZZ 6 | ANAQUA PARENT HOLDINGS, INC. - TERM LOAN..... |  | 06/23/2021..... | DIRECT.....                   |  | 49,569    | 49,569    | 0 | 3.B Z.....  |
| 12721# | AA 7 | CVP Holdco, Inc./Delayed Draw Term Loan.....  |  | 05/17/2021..... | DIRECT.....                   |  | 18,646    | 18,646    | 0 | 3.C PL..... |
| 12740@ | AC 2 | CV INTERMEDIATE HOLDCO CORP. - DELAYED D..... |  | 06/01/2021..... | Prior Quarter Adjustment..... |  | (791,351) | (791,351) | 0 | 3.A Z.....  |
| 13054P | AW 2 | CALIFORNIA PIZZA KITCHEN, INC. - LOAN (S..... |  | 06/23/2021..... | PAYMENT IN KIND.....          |  | 4,095     | 4,095     | 0 | 5.C FE..... |
| 13054P | AW 2 | CALIFORNIA PIZZA KITCHEN, INC. - LOAN (S..... |  | 06/30/2021..... | Exchange.....                 |  | 118,539   | 118,539   | 0 | 5.C Z.....  |
| 14886M | AN 1 | Checkout Holding Dip - Catalina Last Out..... |  | 06/28/2021..... | PAYMENT IN KIND.....          |  | 2,185     | 2,185     | 0 | 5.C PL..... |
| 15644G | A# 1 | CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20..... |  | 06/21/2021..... | CAPITALIZED INTEREST.....     |  | 57,963    | 61,577    | 0 | 4.C PL..... |
| 23363# | AC 3 | DRS HOLDINGS III, INC. - 2021 TERM LOAN.....  |  | 06/02/2021..... | DIRECT.....                   |  | 3,159,000 | 3,159,000 | 0 | 3.A Z.....  |
| 24360@ | AC 6 | DECOPAC, INC. - TERM B LOAN.....              |  | 05/13/2021..... | DIRECT.....                   |  | 282,586   | 282,586   | 0 | 3.B Z.....  |
| 25403# | AU 0 | DILIGENT CORPORATION (FKA DIAMOND MERGER..... |  | 03/30/2021..... | DIRECT.....                   |  | 62,500    | 62,500    | 0 | 3.C PL..... |
| 26888* | AA 0 | EPS NASS PARENT, INC. - INITIAL TERM LOA..... |  | 04/16/2021..... | DIRECT.....                   |  | 152,317   | 152,317   | 0 | 2.C PL..... |
| 28622@ | AB 3 | ELEVATION SERVICES PARENT HOLDINGS, LLC.....  |  | 04/30/2021..... | DIRECT.....                   |  | 4,003     | 4,003     | 0 | 3.B Z.....  |
| 29668# | AB 4 | ESSENTIAL SERVICES HOLDING CORPORATION -..... |  | 06/01/2021..... | DIRECT.....                   |  | 128,121   | 128,121   | 0 | 3.B PL..... |
| 29668# | AC 2 | ESSENTIAL SERVICES HOLDING CORPORATION -..... |  | 04/29/2021..... | DIRECT.....                   |  | 58,116    | 58,116    | 0 | 3.B PL..... |
| 29668# | AC 2 | ESSENTIAL SERVICES HOLDING CORPORATION -..... |  | 06/07/2021..... | DIRECT.....                   |  | 30,220    | 30,220    | 0 | 3.B Z.....  |
| 30282# | AA 0 | FWR Holding Corporation/Initial Term Loa..... |  | 06/25/2021..... | PAYMENT IN KIND.....          |  | 2,466     | 2,466     | 0 | 3.C PL..... |
| 30282# | AB 8 | FWR Holding Corporation/Initial Delayed.....  |  | 06/25/2021..... | PAYMENT IN KIND.....          |  | 328       | 328       | 0 | 3.C PL..... |
| 30282# | AC 6 | FWR Holding Corporation/Delayed Draw Ter..... |  | 06/25/2021..... | PAYMENT IN KIND.....          |  | 519       | 519       | 0 | 3.C PL..... |
| 30282# | AE 2 | FWR Holding Corporation/New Delayed Draw..... |  | 06/25/2021..... | PAYMENT IN KIND.....          |  | 311       | 311       | 0 | 3.B Z.....  |
| 30282# | AG 7 | FWR Holding Corporation/Delayed Draw Ter..... |  | 06/25/2021..... | PAYMENT IN KIND.....          |  | 309       | 309       | 0 | 3.C PL..... |
| 30282# | AH 5 | FWR Holding Corporation/Delayed Draw Ter..... |  | 06/25/2021..... | PAYMENT IN KIND.....          |  | 413       | 413       | 0 | 3.C PL..... |
| 30282# | AJ 1 | FWR Holding Corporation/Second Amendment..... |  | 06/25/2021..... | PAYMENT IN KIND.....          |  | 1,094     | 1,094     | 0 | 3.C PL..... |
| 36147@ | AC 0 | GB AUTO SERVICE, INC. - DELAYED DRAW TER..... |  | 05/28/2021..... | DIRECT.....                   |  | 14,383    | 14,383    | 0 | 3.C Z.....  |
| 36850@ | AB 9 | Gehl Foods, LLC/Term Loan 1/18.....           |  | 06/01/2021..... | CAPITALIZED INTEREST.....     |  | 2,567     | 2,567     | 0 | 4.A PL..... |

QE04.1

SCHEDULE D - PART 3

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

| 1                    |        | 2           | 3       | 4               | 5                             | 6                         | 7                | 8                | 9                                       | 10                                                                        |
|----------------------|--------|-------------|---------|-----------------|-------------------------------|---------------------------|------------------|------------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification |        | Description | Foreign | Date Acquired   | Name of Vendor                | Number of Shares of Stock | Actual Cost      | Par Value        | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| QE04.2               | 40481# | AA 8        |         | 04/20/2021..... | DIRECT.....                   |                           | .....160,481     | .....160,481     | .....0                                  | 3.A PL.....                                                               |
|                      | 42983# | AA 7        |         | 04/15/2021..... | DIRECT.....                   |                           | .....93,294      | .....93,294      | .....0                                  | 3.B PL.....                                                               |
|                      | 42983# | AB 5        |         | 05/07/2021..... | DIRECT.....                   |                           | .....14,338      | .....14,338      | .....0                                  | 3.B PL.....                                                               |
|                      | 42983# | AB 5        |         | 06/01/2021..... | DIRECT.....                   |                           | .....39,233      | .....39,233      | .....0                                  | 3.B PL.....                                                               |
|                      | 45266Z | ZA 7        |         | 06/30/2021..... | AFG Private Placement.....    |                           | .....800,000     | .....800,000     | .....0                                  | 2.B Z.....                                                                |
|                      | 48773# | AC 4        |         | 05/28/2021..... | DIRECT.....                   |                           | .....4,200       | .....4,200       | .....0                                  | 4.A PL.....                                                               |
|                      | 51206# | AB 7        |         | 04/19/2021..... | DIRECT.....                   |                           | .....17,653      | .....17,653      | .....0                                  | 3.B PL.....                                                               |
|                      | 53173# | AA 4        |         | 06/14/2021..... | DIRECT.....                   |                           | .....74,441      | .....74,441      | .....0                                  | 2.C Z.....                                                                |
|                      | 55371* | AY 1        |         | 06/22/2021..... | Ares Capital Management.....  |                           | .....3,981       | .....3,981       | .....0                                  | 4.A PL.....                                                               |
|                      | 56610Z | ZZ 2        |         | 06/23/2021..... | Ares Capital Management.....  |                           | .....106,675     | .....108,852     | .....0                                  | 3.B Z.....                                                                |
|                      | 57780@ | AA 2        |         | 06/01/2021..... | DIRECT.....                   |                           | .....104,045     | .....104,045     | .....0                                  | 3.A Z.....                                                                |
|                      | 62900* | AA 9        |         | 06/28/2021..... | DIRECT.....                   |                           | .....9,500       | .....9,500       | .....0                                  | 3.A PL.....                                                               |
|                      | 62929# | AA 2        |         | 06/30/2021..... | CAPITALIZED INTEREST.....     |                           | .....3,596       | .....3,596       | .....0                                  | 5.B PL.....                                                               |
|                      | 62929# | AB 0        |         | 06/30/2021..... | PAYMENT IN KIND.....          |                           | .....1,002       | .....1,002       | .....0                                  | 5.B PL.....                                                               |
|                      | 65658# | AA 2        |         | 05/18/2021..... | DIRECT.....                   |                           | .....94,438      | .....94,438      | .....0                                  | 3.A Z.....                                                                |
|                      | 68144# | AA 8        |         | 06/30/2021..... | PAYMENT IN KIND.....          |                           | .....912         | .....912         | .....0                                  | 3.B Z.....                                                                |
|                      | 71571E | AD 1        |         | 04/30/2021..... | PAYMENT IN KIND.....          |                           | .....6,033       | .....6,033       | .....0                                  | 6.*.....                                                                  |
|                      | 72765# | AB 6        |         | 04/14/2021..... | DIRECT.....                   |                           | .....3,000,000   | .....3,000,000   | .....0                                  | 4.B Z.....                                                                |
|                      | 74309# | AA 7        |         | 04/12/2021..... | CAPITALIZED INTEREST.....     |                           | .....1,318       | .....1,318       | .....0                                  | 5.C PL.....                                                               |
|                      | 74309# | AB 5        |         | 04/15/2021..... | Various.....                  |                           | .....9,783       | .....9,783       | .....0                                  | 6.PL.....                                                                 |
|                      | 74309# | AC 3        |         | 06/21/2021..... | DIRECT.....                   |                           | .....10,222      | .....10,222      | .....0                                  | 4.B Z.....                                                                |
|                      | 74354# | AA 1        |         | 04/19/2021..... | DIRECT.....                   |                           | .....125,000     | .....125,000     | .....0                                  | 3.C PL.....                                                               |
|                      | 74719# | AA 1        |         | 06/30/2021..... | CAPITALIZED INTEREST.....     |                           | .....1,539       | .....1,539       | .....0                                  | 3.B Z.....                                                                |
|                      | 74719# | AB 9        |         | 06/30/2021..... | CAPITALIZED INTEREST.....     |                           | .....582         | .....582         | .....0                                  | 3.C PL.....                                                               |
|                      | 74719# | AC 7        |         | 06/30/2021..... | CAPITALIZED INTEREST.....     |                           | .....132         | .....132         | .....0                                  | 3.C PL.....                                                               |
|                      | 76028@ | AA 4        |         | 06/11/2021..... | DIRECT.....                   |                           | .....125,000     | .....125,000     | .....0                                  | 1.G Z.....                                                                |
|                      | 76252@ | AB 9        |         | 04/29/2021..... | DIRECT.....                   |                           | .....217,672     | .....217,672     | .....0                                  | 2.B PL.....                                                               |
|                      | 79400Z | ZZ 8        |         | 06/24/2021..... | DIRECT.....                   |                           | .....62,500      | .....62,500      | .....0                                  | 3.B Z.....                                                                |
|                      | 82565# | AA 9        |         | 06/28/2021..... | DIRECT.....                   |                           | .....562,500     | .....562,500     | .....0                                  | 2.C Z.....                                                                |
|                      | 84756# | AA 4        |         | 06/30/2021..... | CAPITALIZED INTEREST.....     |                           | .....1,395       | .....1,395       | .....0                                  | 2.C PL.....                                                               |
|                      | 85789# | AB 0        |         | 05/25/2021..... | DIRECT.....                   |                           | .....2,422       | .....2,422       | .....0                                  | 3.C PL.....                                                               |
|                      | 85913# | AC 7        |         | 04/30/2021..... | DIRECT.....                   |                           | .....254,561     | .....254,561     | .....0                                  | 3.A Z.....                                                                |
|                      | 866111 | ZZ 3        |         | 05/01/2021..... | Prior Quarter Adjustment..... |                           | .....(2,112,376) | .....(2,132,420) | .....0                                  | 4.B Z.....                                                                |
|                      | 87300* | AE 4        |         | 05/10/2021..... | Ares Capital Management.....  |                           | .....11,864      | .....11,864      | .....0                                  | 3.A Z.....                                                                |
|                      | 87326# | AA 8        |         | 06/29/2021..... | DIRECT.....                   |                           | .....195,610     | .....195,610     | .....0                                  | 3.B Z.....                                                                |
|                      | 91839* | AE 6        |         | 06/01/2021..... | CAPITALIZED INTEREST.....     |                           | .....1,483       | .....1,483       | .....0                                  | 6.PL.....                                                                 |
|                      | 91839* | AF 3        |         | 06/01/2021..... | PAYMENT IN KIND.....          |                           | .....1,170       | .....1,170       | .....0                                  | 6.PL.....                                                                 |
|                      | 91839* | AG 1        |         | 06/01/2021..... | PAYMENT IN KIND.....          |                           | .....5,317       | .....5,317       | .....0                                  | 6.PL.....                                                                 |
|                      | 91859# | AB 3        |         | 04/06/2021..... | DIRECT.....                   |                           | .....2,638,000   | .....2,718,000   | .....0                                  | 4.B Z.....                                                                |
|                      | 92215* | AA 6        |         | 06/28/2021..... | DIRECT.....                   |                           | .....1,015,504   | .....1,015,504   | .....0                                  | 3.C PL.....                                                               |
|                      | 92215* | AB 4        |         | 06/17/2021..... | DIRECT.....                   |                           | .....656,000     | .....656,000     | .....0                                  | 3.C PL.....                                                               |
|                      | 92840@ | AC 3        |         | 02/01/2021..... | CAPITALIZED INTEREST.....     |                           | .....13,976      | .....13,976      | .....0                                  | 3.B PL.....                                                               |
|                      | 928432 | A* 4        |         | 05/28/2021..... | CAPITALIZED INTEREST.....     |                           | .....2,821       | .....2,821       | .....0                                  | 5.A PL.....                                                               |
|                      | 928432 | A@ 2        |         | 05/28/2021..... | CAPITALIZED INTEREST.....     |                           | .....3,137       | .....3,137       | .....0                                  | 5.A PL.....                                                               |
|                      | 92974* | AB 5        |         | 05/10/2021..... | DIRECT.....                   |                           | .....145,634     | .....145,634     | .....0                                  | 3.B PL.....                                                               |

SCHEDULE D - PART 3

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

| 1                                                                                  | 2                                                                                               |  | 3       | 4               | 5                                  | 6                         | 7                | 8                | 9                                       | 10                                                                        |
|------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|--|---------|-----------------|------------------------------------|---------------------------|------------------|------------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification                                                               | Description                                                                                     |  | Foreign | Date Acquired   | Name of Vendor                     | Number of Shares of Stock | Actual Cost      | Par Value        | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 92975@ AB 2                                                                        | TA/WEG Holdings, LLC/Initial Delayed Dra.....                                                   |  |         | 05/28/2021..... | DIRECT.....                        |                           | .....743         | .....743         | .....0                                  | 3.B PL.....                                                               |
| 94184# AA 5                                                                        | WATERMILL EXPRESS, LLC - TERM LOAN FACIL.....                                                   |  |         | 04/19/2021..... | DIRECT.....                        |                           | .....114,131     | .....114,131     | .....0                                  | 3.B PL.....                                                               |
| 97383* AA 1                                                                        | WINEBOW HOLDINGS, INC. (VINTNER GROUP, I.....                                                   |  |         | 04/16/2021..... | DIRECT.....                        |                           | .....125,000     | .....125,000     | .....0                                  | 3.C PL.....                                                               |
| BL3630 30 0                                                                        | XPER TL B 1L USD.....                                                                           |  |         | 06/04/2021..... | Bank of America Merrill Lynch..... |                           | .....4,975,000   | .....5,000,000   | .....0                                  | 3.B Z.....                                                                |
| 8299999.                                                                           | Total - Bonds - Unaffiliated Bank Loans.....                                                    |  |         |                 |                                    |                           | .....17,198,578  | .....17,289,324  | .....0                                  | XXX                                                                       |
| 8399997.                                                                           | Total - Bonds - Part 3.....                                                                     |  |         |                 |                                    |                           | .....216,655,059 | .....216,035,600 | .....28,139                             | XXX                                                                       |
| 8399999.                                                                           | Total - Bonds.....                                                                              |  |         |                 |                                    |                           | .....216,655,059 | .....216,035,600 | .....28,139                             | XXX                                                                       |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred |                                                                                                 |  |         |                 |                                    |                           |                  |                  |                                         |                                                                           |
| 249670 AB 6                                                                        | DEPOSITORY TRUST & CLEARING CORP.....                                                           |  |         | 06/08/2021..... | Bank of America Merrill Lynch..... | .....2,000,000.000        | .....2,000,000   | .....0.00        | .....0                                  | 1.F FE.....                                                               |
| 27777Z ZZ 2                                                                        | EIKONOKLASTES THERAPEUTICS INC SER A.....                                                       |  |         | 04/23/2021..... | AFG Private Placement.....         | .....476,768.010          | .....639,999     | .....0.00        | .....0                                  | 5.B GI.....                                                               |
| 92910* 12 2                                                                        | VOYAGER SPACE HOLDINGS INC CLASS A-1.....                                                       |  |         | 05/15/2021..... | AFG Private Placement.....         | .....8,000.000            | .....80,000      | .....0.00        | .....0                                  | 4.B Z.....                                                                |
| 8499999.                                                                           | Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred..... |  |         |                 |                                    |                           | .....2,719,999   | XXX              | .....0                                  | XXX                                                                       |
| 8999997.                                                                           | Total - Preferred Stocks - Part 3.....                                                          |  |         |                 |                                    |                           | .....2,719,999   | XXX              | .....0                                  | XXX                                                                       |
| 8999999.                                                                           | Total - Preferred Stocks.....                                                                   |  |         |                 |                                    |                           | .....2,719,999   | XXX              | .....0                                  | XXX                                                                       |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded        |                                                                                                 |  |         |                 |                                    |                           |                  |                  |                                         |                                                                           |
| 00166B 10 5                                                                        | ALX ONCOLOGY HOLDINGS ORD.....                                                                  |  |         | 04/29/2021..... | NON-CASH BROKER.....               | .....5,613.000            | .....402,228     | XXX              | .....0                                  | XXX                                                                       |
| 0556EL 10 9                                                                        | BP MIDSTREAM PARTNERS UNT.....                                                                  |  |         | 06/22/2021..... | VE CAPITAL.....                    | .....500.000              | .....7,415       | XXX              | .....0                                  | XXX                                                                       |
| 09062W 20 4                                                                        | BIOLIFE SOLUTIONS ORD.....                                                                      |  |         | 05/03/2021..... | EXCHANGE.....                      | .....91,316.000           | .....3,202,452   | XXX              | .....0                                  | XXX                                                                       |
| 22758A 10 5                                                                        | CROSSAMERICA PARTNERS UNT.....                                                                  |  |         | 06/01/2021..... | VE CAPITAL.....                    | .....1,000.000            | .....19,775      | XXX              | .....0                                  | XXX                                                                       |
| 29014R 10 3                                                                        | ELOXX PHARMACEUTICALS ORD.....                                                                  |  |         | 05/14/2021..... | B.RILEY & CO., LLC.....            | .....1,480,000.000        | .....1,998,000   | XXX              | .....0                                  | XXX                                                                       |
| 29414J 10 7                                                                        | ENVIVA PARTNERS UNT.....                                                                        |  |         | 06/04/2021..... | VE CAPITAL.....                    | .....1,500.000            | .....72,611      | XXX              | .....0                                  | XXX                                                                       |
| 45828L 10 8                                                                        | INTEGRAL AD SCIENCE HOLDING ORD.....                                                            |  |         | 06/30/2021..... | Jefferies.....                     | .....20,000.000           | .....360,000     | XXX              | .....0                                  | XXX                                                                       |
| 492327 10 1                                                                        | KEROS THERAPEUTICS ORD.....                                                                     |  |         | 04/29/2021..... | NON-CASH BROKER.....               | .....10,105.000           | .....708,462     | XXX              | .....0                                  | XXX                                                                       |
| 718549 20 7                                                                        | PHILLIPS 66 PARTNERS COM UNT.....                                                               |  |         | 06/14/2021..... | VE CAPITAL.....                    | .....500.000              | .....20,677      | XXX              | .....0                                  | XXX                                                                       |
| 75943R 10 2                                                                        | RELAY THERAPEUTICS ORD.....                                                                     |  |         | 04/29/2021..... | NON-CASH BROKER.....               | .....7,484.000            | .....249,217     | XXX              | .....0                                  | XXX                                                                       |
| 822634 10 1                                                                        | SHELL MIDSTREAM PARTNERS UNT.....                                                               |  |         | 06/14/2021..... | VE CAPITAL.....                    | .....500.000              | .....7,949       | XXX              | .....0                                  | XXX                                                                       |
| 87969B 10 1                                                                        | TELOS ORD.....                                                                                  |  |         | 04/01/2021..... | B.RILEY & CO., LLC.....            | .....100,000.000          | .....3,300,000   | XXX              | .....0                                  | XXX                                                                       |
| 9099999.                                                                           | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....        |  |         |                 |                                    |                           | .....10,348,786  | XXX              | .....0                                  | XXX                                                                       |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other                  |                                                                                                 |  |         |                 |                                    |                           |                  |                  |                                         |                                                                           |
| 156440 ZZ 5                                                                        | Centric Brands Inc.....                                                                         |  |         | 06/21/2021..... | DIRECT.....                        | .....123.000              | .....123         | XXX              | .....0                                  | XXX                                                                       |
| 9199999.                                                                           | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....                  |  |         |                 |                                    |                           | .....123         | XXX              | .....0                                  | XXX                                                                       |
| 9799997.                                                                           | Total - Common Stocks - Part 3.....                                                             |  |         |                 |                                    |                           | .....10,348,909  | XXX              | .....0                                  | XXX                                                                       |
| 9799999.                                                                           | Total - Common Stocks.....                                                                      |  |         |                 |                                    |                           | .....10,348,909  | XXX              | .....0                                  | XXX                                                                       |
| 9899999.                                                                           | Total - Preferred and Common Stocks.....                                                        |  |         |                 |                                    |                           | .....13,068,908  | XXX              | .....0                                  | XXX                                                                       |
| 9999999.                                                                           | Total - Bonds, Preferred and Common Stocks.....                                                 |  |         |                 |                                    |                           | .....229,723,967 | XXX              | .....28,139                             | XXX                                                                       |

QE04.3

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                                                |                                                         |                                                                                            |                                               |                                                        |                                                     |                                                      |                                        |                                     |                                                                        |                                           |                                                                                                  |  |  |
|                                                     |                                                             |    |                                               |    | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date       | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration  | Par Value      | Actual Cost    | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization<br>n) /<br>Accretion | Current<br>Year's<br>Other-<br>Than-<br>Tempor-<br>ary<br>Impairme<br>nt<br>Recogniz<br>ed | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative<br>Symbol |  |  |
| CUSIP Identification                                |                                                             |    | Description                                   |    |                                 |                        |                   |                                 |                |                |                |                                               |                                                   |                                                         |                                                                                            |                                               |                                                        |                                                     |                                                      |                                        |                                     |                                                                        |                                           |                                                                                                  |  |  |
| Bonds - U.S. Government                             |                                                             |    |                                               |    |                                 |                        |                   |                                 |                |                |                |                                               |                                                   |                                                         |                                                                                            |                                               |                                                        |                                                     |                                                      |                                        |                                     |                                                                        |                                           |                                                                                                  |  |  |
| 31383S                                              | RS                                                          | 1  | FN 511797 - RMBS.....                         | .. | 06/01/2021.                     | Paydown.....           |                   |                                 | .....400       | .....400       | .....400       | .....393                                      | .....0                                            | .....7                                                  | .....0                                                                                     | .....7                                        | .....0                                                 | .....400                                            | .....0                                               | .....0                                 | .....0                              | .....10                                                                | 05/01/2031.                               | 1.A .....                                                                                        |  |  |
| 31388D                                              | ZU                                                          | 5  | FN 602055 - RMBS.....                         | .. | 06/01/2021.                     | Paydown.....           |                   |                                 | .....1,874     | .....1,874     | .....1,911     | .....1,849                                    | .....0                                            | .....25                                                 | .....0                                                                                     | .....25                                       | .....0                                                 | .....1,874                                          | .....0                                               | .....0                                 | .....0                              | .....49                                                                | 09/01/2031.                               | 1.A .....                                                                                        |  |  |
| 31388G                                              | VW                                                          | 8  | FN 604629 - RMBS.....                         | .. | 06/01/2021.                     | Paydown.....           |                   |                                 | .....223       | .....223       | .....222       | .....51                                       | .....0                                            | .....171                                                | .....0                                                                                     | .....171                                      | .....0                                                 | .....223                                            | .....0                                               | .....0                                 | .....0                              | .....5                                                                 | 09/01/2031.                               | 1.A .....                                                                                        |  |  |
| 31388K                                              | WT                                                          | 5  | FN 607358 - RMBS.....                         | .. | 06/01/2021.                     | Paydown.....           |                   |                                 | .....264       | .....264       | .....271       | .....204                                      | .....0                                            | .....60                                                 | .....0                                                                                     | .....60                                       | .....0                                                 | .....264                                            | .....0                                               | .....0                                 | .....0                              | .....7                                                                 | 10/01/2031.                               | 1.A .....                                                                                        |  |  |
| 31390V                                              | ER                                                          | 1  | FN 657244 - RMBS.....                         | .. | 06/01/2021.                     | Paydown.....           |                   |                                 | .....299       | .....299       | .....303       | .....244                                      | .....0                                            | .....55                                                 | .....0                                                                                     | .....55                                       | .....0                                                 | .....299                                            | .....0                                               | .....0                                 | .....0                              | .....7                                                                 | 09/01/2032.                               | 1.A .....                                                                                        |  |  |
| 0599999.                                            | Total - Bonds - U.S. Government.....                        |    |                                               |    |                                 |                        |                   |                                 | .....3,060     | .....3,060     | .....3,107     | .....2,741                                    | .....0                                            | .....318                                                | .....0                                                                                     | .....318                                      | .....0                                                 | .....3,060                                          | .....0                                               | .....0                                 | .....0                              | .....79                                                                | XXX                                       | XXX                                                                                              |  |  |
| Bonds - All Other Government                        |                                                             |    |                                               |    |                                 |                        |                   |                                 |                |                |                |                                               |                                                   |                                                         |                                                                                            |                                               |                                                        |                                                     |                                                      |                                        |                                     |                                                                        |                                           |                                                                                                  |  |  |
| Y4900E                                              | BV                                                          | 6  | HOUSING & DEVELOPMENT BOARD.....              | B  | 04/26/2021.                     | Maturity @ 100.00..... |                   |                                 | .....550,966   | .....564,589   | .....547,017   | .....566,811                                  | .....0                                            | .....656                                                | .....0                                                                                     | .....656                                      | ...(16,501)                                            | .....550,966                                        | .....0                                               | .....0                                 | .....0                              | .....4,951                                                             | 04/26/2021.                               | 1.A FE.....                                                                                      |  |  |
| 1099999.                                            | Total - Bonds - All Other Government.....                   |    |                                               |    |                                 |                        |                   |                                 | .....550,966   | .....564,589   | .....547,017   | .....566,811                                  | .....0                                            | .....656                                                | .....0                                                                                     | .....656                                      | ...(16,501)                                            | .....550,966                                        | .....0                                               | .....0                                 | .....0                              | .....4,951                                                             | XXX                                       | XXX                                                                                              |  |  |
| Bonds - U.S. States, Territories and Possessions    |                                                             |    |                                               |    |                                 |                        |                   |                                 |                |                |                |                                               |                                                   |                                                         |                                                                                            |                                               |                                                        |                                                     |                                                      |                                        |                                     |                                                                        |                                           |                                                                                                  |  |  |
| 13063C                                              | XS                                                          | 4  | CALIFORNIA ST.....                            | .. | 06/01/2021.                     | Direct.....            |                   |                                 | .....375,000   | .....375,000   | .....375,000   | .....375,000                                  | .....0                                            | .....(0)                                                | .....0                                                                                     | .....(0)                                      | .....0                                                 | .....375,000                                        | .....0                                               | .....0                                 | .....0                              | .....4,987                                                             | 12/01/2031.                               | 1.C FE.....                                                                                      |  |  |
| 93974C                                              | F6                                                          | 2  | WASHINGTON ST.....                            | .. | 06/01/2021.                     | Call @ 100.00.....     |                   |                                 | .....6,000,000 | .....6,000,000 | .....7,033,560 | .....6,064,454                                | .....0                                            | .....(64,454)                                           | .....0                                                                                     | .....(64,454)                                 | .....0                                                 | .....6,000,000                                      | .....0                                               | .....0                                 | .....0                              | .....150,000                                                           | 06/01/2023.                               | 1.B FE.....                                                                                      |  |  |
| 1799999.                                            | Total - Bonds - U.S. States, Territories & Possessions..... |    |                                               |    |                                 |                        |                   |                                 | .....6,375,000 | .....6,375,000 | .....7,408,560 | .....6,439,454                                | .....0                                            | .....(64,454)                                           | .....0                                                                                     | .....(64,454)                                 | .....0                                                 | .....6,375,000                                      | .....0                                               | .....0                                 | .....0                              | .....154,987                                                           | XXX                                       | XXX                                                                                              |  |  |
| Bonds - U.S. Political Subdivisions of States       |                                                             |    |                                               |    |                                 |                        |                   |                                 |                |                |                |                                               |                                                   |                                                         |                                                                                            |                                               |                                                        |                                                     |                                                      |                                        |                                     |                                                                        |                                           |                                                                                                  |  |  |
| 68609T                                              | HV                                                          | 3  | OREGON ST.....                                | .. | 06/01/2021.                     | Direct.....            |                   |                                 | .....90,000    | .....90,000    | .....95,087    | .....91,559                                   | .....0                                            | .....(1,559)                                            | .....0                                                                                     | .....(1,559)                                  | .....0                                                 | .....90,000                                         | .....0                                               | .....0                                 | .....0                              | .....2,153                                                             | 06/01/2049.                               | 1.B FE.....                                                                                      |  |  |
| 68609T                                              | SH                                                          | 2  | OREGON ST.....                                | .. | 06/01/2021.                     | Direct.....            |                   |                                 | .....60,000    | .....60,000    | .....64,810    | .....60,297                                   | .....0                                            | .....(297)                                              | .....0                                                                                     | .....(297)                                    | .....0                                                 | .....60,000                                         | .....0                                               | .....0                                 | .....0                              | .....1,063                                                             | 12/01/2049.                               | 1.B FE.....                                                                                      |  |  |
| 2499999.                                            | Total - Bonds - U.S. Political Subdivisions of States.....  |    |                                               |    |                                 |                        |                   |                                 | .....150,000   | .....150,000   | .....159,897   | .....151,856                                  | .....0                                            | .....(1,856)                                            | .....0                                                                                     | .....(1,856)                                  | .....0                                                 | .....150,000                                        | .....0                                               | .....0                                 | .....0                              | .....3,216                                                             | XXX                                       | XXX                                                                                              |  |  |
| Bonds - U.S. Special Revenue and Special Assessment |                                                             |    |                                               |    |                                 |                        |                   |                                 |                |                |                |                                               |                                                   |                                                         |                                                                                            |                                               |                                                        |                                                     |                                                      |                                        |                                     |                                                                        |                                           |                                                                                                  |  |  |
| 041083                                              | VB                                                          | 9  | ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M..... | .. | 06/01/2021.                     | Paydown.....           |                   |                                 | .....74,712    | .....74,712    | .....74,712    | .....74,712                                   | .....0                                            | .....0                                                  | .....0                                                                                     | .....0                                        | .....0                                                 | .....74,712                                         | .....0                                               | .....0                                 | .....0                              | .....958                                                               | 07/01/2043.                               | 1.B FE.....                                                                                      |  |  |
| 051687                                              | DB                                                          | 4  | AURORA ILL SINGLE FAMILY MTG REV - MBS.....   | .. | 06/01/2021.                     | Paydown.....           |                   |                                 | .....3,268     | .....3,268     | .....3,317     | .....3,306                                    | .....0                                            | .....(38)                                               | .....0                                                                                     | .....(38)                                     | .....0                                                 | .....3,268                                          | .....0                                               | .....0                                 | .....0                              | .....75                                                                | 12/01/2039.                               | 1.B FE.....                                                                                      |  |  |
| 196479                                              | E6                                                          | 2  | COLORADO HSG & FIN AUTH.....                  | .. | 05/03/2021.                     | Direct.....            |                   |                                 | .....105,000   | .....105,000   | .....114,008   | .....105,931                                  | .....0                                            | .....(931)                                              | .....0                                                                                     | .....(931)                                    | .....0                                                 | .....105,000                                        | .....0                                               | .....0                                 | .....0                              | .....2,187                                                             | 05/01/2048.                               | 1.A FE.....                                                                                      |  |  |
| 196479                                              | N9                                                          | 6  | COLORADO HSG & FIN AUTH.....                  | .. | 05/03/2021.                     | Direct.....            |                   |                                 | .....120,000   | .....120,000   | .....127,097   | .....120,583                                  | .....0                                            | .....(583)                                              | .....0                                                                                     | .....(583)                                    | .....0                                                 | .....120,000                                        | .....0                                               | .....0                                 | .....0                              | .....2,493                                                             | 11/01/2048.                               | 1.A FE.....                                                                                      |  |  |
| 19647P                                              | BA                                                          | 0  | COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....  | .. | 06/01/2021.                     | Various.....           |                   |                                 | .....1,049,136 | .....1,049,131 | .....1,043,894 | .....1,041,186                                | .....0                                            | .....7,950                                              | .....0                                                                                     | .....7,950                                    | .....0                                                 | .....1,049,136                                      | .....0                                               | .....0                                 | .....0                              | .....16,735                                                            | 02/01/2044.                               | 1.B FE.....                                                                                      |  |  |
| 19647P                                              | BH                                                          | 5  | COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....  | .. | 06/01/2021.                     | Various.....           |                   |                                 | .....7,396     | .....7,396     | .....7,396     | .....7,396                                    | .....0                                            | .....0                                                  | .....0                                                                                     | .....0                                        | .....0                                                 | .....7,396                                          | .....0                                               | .....0                                 | .....0                              | .....106                                                               | 06/01/2056.                               | 1.A FE.....                                                                                      |  |  |
| 19647P                                              | BK                                                          | 8  | COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....  | .. | 06/02/2021.                     | Call @ 100.00.....     |                   |                                 | .....14,551    | .....14,551    | .....14,551    | .....13,783                                   | .....0                                            | .....4                                                  | .....0                                                                                     | .....4                                        | .....0                                                 | .....13,787                                         | .....0                                               | .....764                               | .....764                            | .....182                                                               | 09/01/2056.                               | 1.A FE.....                                                                                      |  |  |
| 19647P                                              | BQ                                                          | 5  | COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....  | .. | 06/01/2021.                     | Call @ 100.00.....     |                   |                                 | .....34,578    | .....34,578    | .....34,578    | .....34,577                                   | .....0                                            | .....0                                                  | .....0                                                                                     | .....0                                        | .....0                                                 | .....34,577                                         | .....0                                               | .....1                                 | .....1                              | .....490                                                               | 11/01/2045.                               | 1.A FE.....                                                                                      |  |  |
| 19647P                                              | BU                                                          | 6  | COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....  | .. | 06/02/2021.                     | Call @ 100.00.....     |                   |                                 | .....6,687     | .....6,687     | .....6,687     | .....6,687                                    | .....0                                            | .....0                                                  | .....0                                                                                     | .....0                                        | .....0                                                 | .....6,687                                          | .....0                                               | .....0                                 | .....0                              | .....105                                                               | 08/01/2057.                               | 1.A FE.....                                                                                      |  |  |
| 196480                                              | DQ                                                          | 7  | COLORADO HSG & FIN AUTH.....                  | .. | 05/03/2021.                     | Direct.....            |                   |                                 | .....20,000    | .....20,000    | .....22,000    | .....20,110                                   | .....0                                            | .....(110)                                              | .....0                                                                                     | .....(110)                                    | .....0                                                 | .....20,000                                         | .....0                                               | .....0                                 | .....0                              | .....392                                                               | 05/01/2050.                               | 1.A FE.....                                                                                      |  |  |
| 196480                                              | EW                                                          | 3  | COLORADO HSG & FIN AUTH.....                  | .. | 05/03/2021.                     | Direct.....            |                   |                                 | .....30,000    | .....30,000    | .....31,685    | .....30,079                                   | .....0                                            | .....(79)                                               | .....0                                                                                     | .....(79)                                     | .....0                                                 | .....30,000                                         | .....0                                               | .....0                                 | .....0                              | .....605                                                               | 05/01/2050.                               | 1.A FE.....                                                                                      |  |  |
| 196480                                              | EX                                                          | 1  | COLORADO HSG & FIN AUTH.....                  | .. | 06/01/2021.                     | Paydown.....           |                   |                                 | .....927,985   | .....927,985   | .....927,985   | .....927,985                                  | .....0                                            | .....0                                                  | .....0                                                                                     | .....0                                        | .....0                                                 | .....927,985                                        | .....0                                               | .....0                                 | .....0                              | .....12,013                                                            | 01/01/2050.                               | 1.A FE.....                                                                                      |  |  |
| 20775B                                              | DB                                                          | 6  | CONN ST HSG FIN AUTH HSG MTG FIN PG.....      | .. | 05/17/2021.                     | Direct.....            |                   |                                 | .....10,000    | .....10,000    | .....10,157    | .....10,029                                   | .....0                                            | .....(29)                                               | .....0                                                                                     | .....(29)                                     | .....0                                                 | .....10,000                                         | .....0                                               | .....0                                 | .....0                              | .....158                                                               | 11/15/2035.                               | 1.A FE.....                                                                                      |  |  |
| 20775B                                              | N8                                                          | 5  | CONN ST HSG FIN AUTH HSG MTG FIN PG.....      | .. | 06/16/2021.                     | Direct.....            |                   |                                 | .....80,000    | .....80,000    | .....85,159    | .....80,759                                   | .....0                                            | .....(759)                                              | .....0                                                                                     | .....(759)                                    | .....0                                                 | .....80,000                                         | .....0                                               | .....0                                 | .....0                              | .....1,992                                                             | 11/15/2032.                               | 1.A FE.....                                                                                      |  |  |
| 20775C                                              | QA                                                          | 5  | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....  | .. | 06/16/2021.                     | Direct.....            |                   |                                 | .....15,000    | .....15,000    | .....15,000    | .....15,000                                   | .....0                                            | .....(0)                                                | .....0                                                                                     | .....(0)                                      | .....0                                                 | .....15,000                                         | .....0                                               | .....0                                 | .....0                              | .....292                                                               | 11/15/2035.                               | 1.A FE.....                                                                                      |  |  |
| 20775C                                              | RY                                                          | 2  | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....  | .. | 06/16/2021.                     | Direct.....            |                   |                                 | .....40,000    | .....40,000    | .....40,222    | .....40,011                                   | .....0                                            | .....(11)                                               | .....0                                                                                     | .....(11)                                     | .....0                                                 | .....40,000                                         | .....0                                               | .....0                                 | .....0                              | .....735                                                               | 11/15/2032.                               | 1.A FE.....                                                                                      |  |  |
| 20775C                                              | XL                                                          | 3  | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....  | .. | 03/30/2021.                     | Adjustment.....        |                   |                                 | .....0         | .....0         | .....0         | .....0                                        | .....0                                            | .....0                                                  | .....0                                                                                     | .....0                                        | .....0                                                 | .....0                                              | .....0                                               | .....0                                 | .....0                              | .....0                                                                 | 05/15/2047.                               | 1.A FE.....                                                                                      |  |  |
| 23410B                                              | CH                                                          | 2  | DAKOTA CNTY MINN CMNTY DEV AGY SINGLE FA..... | .. | 06/01/2021.                     | Direct.....            |                   |                                 | .....15,000    | .....15,000    | .....16,113    | .....15,000                                   | .....0                                            | .....0                                                  | .....0                                                                                     | .....0                                        | .....0                                                 | .....15,000                                         | .....0                                               | .....0                                 | .....0                              | .....383                                                               | 06/01/2035.                               | 1.B FE.....                                                                                      |  |  |
| 246395                                              | WY                                                          | 9  | DELAWARE ST HSG AUTH REV.....                 | .. | 06/01/2021.                     | Direct.....            |                   |                                 | .....10,000    | .....10,000    | .....10,396    | .....10,022                                   | .....0                                            | .....(22)                                               | .....0                                                                                     | .....(22)                                     | .....0                                                 | .....10,000                                         | .....0                                               | .....0                                 | .....0                              | .....257                                                               | 07/01/2029.                               | 1.B FE.....                                                                                      |  |  |
| 25477P                                              | HN                                                          | 8  | DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL..... | .. | 05/03/2021.                     | Direct.....            |                   |                                 | .....25,000    | .....25,000    | .....25,000    | .....25,000                                   | .....0                                            | .....0                                                  | .....0                                                                                     | .....0                                        | .....0                                                 | .....25,000                                         | .....0                                               | .....0                                 | .....0                              | .....600                                                               | 11/01/2036.                               | 1.A FE.....                                                                                      |  |  |

QEO5

SCHEDULE D - PART 4

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

QE05.1

| 1                    | 2           |   | 3                               | 4             | 5                  | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|-------------|---|---------------------------------|---------------|--------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |             |   |                                 |               |                    |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser  | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 296122               | WV          | 2 |                                 | 06/01/2021.   | Direct.....        |                           | .....165,000   | .....165,000   | .....177,375   | .....165,579                            | .....0                                   | .....(579)                                | .....0                                                    | .....(579)                           | .....0                                     | .....165,000                                  | .....0                                   | .....0                           | .....0                        | .....2,899                                           | 04/01/2051.                      | 1.A FE.....                                                               |
| 3133N3               | U9          | 3 |                                 | 06/01/2021.   | Paydown.....       |                           | .....1,099,482 | .....1,099,482 | .....1,117,799 | .....1,113,592                          | .....0                                   | .....(14,111)                             | .....0                                                    | .....(14,111)                        | .....0                                     | .....1,099,482                                | .....0                                   | .....0                           | .....0                        | .....15,110                                          | 11/01/2049.                      | 1.A .....                                                                 |
| 3133N3               | VG          | 6 |                                 | 06/01/2021.   | Paydown.....       |                           | .....945,454   | .....945,454   | .....959,192   | .....956,021                            | .....0                                   | .....(10,568)                             | .....0                                                    | .....(10,568)                        | .....0                                     | .....945,454                                  | .....0                                   | .....0                           | .....0                        | .....13,377                                          | 09/01/2049.                      | 1.A .....                                                                 |
| 31392C               | EM          | 2 |                                 | 06/01/2021.   | Paydown.....       |                           | .....2,531     | .....2,531     | .....2,430     | .....2,423                              | .....0                                   | .....107                                  | .....0                                                    | .....107                             | .....0                                     | .....2,531                                    | .....0                                   | .....0                           | .....0                        | .....69                                              | 06/25/2032.                      | 1.A .....                                                                 |
| 31392H               | FC          | 2 |                                 | 06/30/2021.   | Direct.....        |                           | .....0         | .....0         | .....71,704    | .....(2,059)                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....(2,059)                                  | .....0                                   | .....2,059                       | .....2,059                    | .....0                                               | 01/25/2033.                      | 1.A .....                                                                 |
| 31397P               | PN          | 4 |                                 | 06/01/2021.   | Paydown.....       |                           | .....93,332    | .....93,332    | .....88,899    | .....92,062                             | .....0                                   | .....1,270                                | .....0                                                    | .....1,270                           | .....0                                     | .....93,332                                   | .....0                                   | .....0                           | .....0                        | .....685                                             | 08/15/2051.                      | 1.A .....                                                                 |
| 31397P               | PP          | 9 |                                 | 06/01/2021.   | Paydown.....       |                           | .....248,885   | .....248,885   | .....248,885   | .....248,885                            | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | .....248,885                                  | .....0                                   | .....0                           | .....0                        | .....3,028                                           | 08/15/2051.                      | 1.A .....                                                                 |
| 31397P               | PV          | 6 |                                 | 06/01/2021.   | Paydown.....       |                           | .....46,666    | .....46,666    | .....46,882    | .....46,730                             | .....0                                   | .....(64)                                 | .....0                                                    | .....(64)                            | .....0                                     | .....46,666                                   | .....0                                   | .....0                           | .....0                        | .....535                                             | 08/15/2051.                      | 1.A .....                                                                 |
| 3140K0               | EL          | 8 |                                 | 06/01/2021.   | Paydown.....       |                           | .....577,422   | .....577,422   | .....578,414   | .....578,149                            | .....0                                   | .....(727)                                | .....0                                                    | .....(727)                           | .....0                                     | .....577,422                                  | .....0                                   | .....0                           | .....0                        | .....5,983                                           | 11/01/2049.                      | 1.A .....                                                                 |
| 3140QB               | N5          | 3 |                                 | 06/01/2021.   | Paydown.....       |                           | .....378,610   | .....378,610   | .....384,625   | .....383,157                            | .....0                                   | .....(4,547)                              | .....0                                                    | .....(4,547)                         | .....0                                     | .....378,610                                  | .....0                                   | .....0                           | .....0                        | .....5,302                                           | 08/01/2049.                      | 1.A .....                                                                 |
| 3140QC               | DT          | 0 |                                 | 06/01/2021.   | Paydown.....       |                           | .....548,781   | .....548,781   | .....557,613   | .....555,473                            | .....0                                   | .....(6,693)                              | .....0                                                    | .....(6,693)                         | .....0                                     | .....548,781                                  | .....0                                   | .....0                           | .....0                        | .....7,737                                           | 11/01/2049.                      | 1.A .....                                                                 |
| 31418D               | JW          | 3 |                                 | 06/01/2021.   | Paydown.....       |                           | .....874,228   | .....874,228   | .....876,413   | .....875,912                            | .....0                                   | .....(1,684)                              | .....0                                                    | .....(1,684)                         | .....0                                     | .....874,228                                  | .....0                                   | .....0                           | .....0                        | .....10,543                                          | 12/01/2049.                      | 1.A .....                                                                 |
| 34074M               | GX          | 3 |                                 | 04/01/2021.   | Direct.....        |                           | .....115,000   | .....115,000   | .....115,000   | .....115,000                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....115,000                                  | .....0                                   | .....0                           | .....0                        | .....2,642                                           | 07/01/2026.                      | 1.A FE.....                                                               |
| 34074M               | PA          | 3 |                                 | 04/01/2021.   | Direct.....        |                           | .....15,000    | .....15,000    | .....15,000    | .....15,000                             | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | .....15,000                                   | .....0                                   | .....0                           | .....0                        | .....220                                             | 07/01/2031.                      | 1.A FE.....                                                               |
| 34074M               | QB          | 0 |                                 | 04/01/2021.   | Direct.....        |                           | .....405,000   | .....405,000   | .....405,000   | .....405,001                            | .....0                                   | .....(1)                                  | .....0                                                    | .....(1)                             | .....0                                     | .....405,000                                  | .....0                                   | .....0                           | .....0                        | .....7,568                                           | 07/01/2037.                      | 1.A FE.....                                                               |
| 373539               | 4H          | 5 |                                 | 06/01/2021.   | Direct.....        |                           | .....135,000   | .....135,000   | .....130,857   | .....134,917                            | .....0                                   | .....83                                   | .....0                                                    | .....83                              | .....0                                     | .....135,000                                  | .....0                                   | .....0                           | .....0                        | .....2,228                                           | 12/01/2034.                      | 1.A FE.....                                                               |
| 419818               | HM          | 4 |                                 | 06/01/2021.   | Paydown.....       |                           | .....49,304    | .....49,304    | .....49,304    | .....49,304                             | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | .....49,304                                   | .....0                                   | .....0                           | .....0                        | .....489                                             | 07/01/2037.                      | 1.A FE.....                                                               |
| 45201L               | WF          | 8 |                                 | 06/01/2021.   | Paydown.....       |                           | .....104,576   | .....104,576   | .....104,576   | .....104,576                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....104,576                                  | .....0                                   | .....0                           | .....0                        | .....1,692                                           | 12/01/2043.                      | 1.A FE.....                                                               |
| 45201Y               | F3          | 6 |                                 | 05/03/2021.   | Direct.....        |                           | .....345,000   | .....345,000   | .....355,819   | .....345,465                            | .....0                                   | .....(465)                                | .....0                                                    | .....(465)                           | .....0                                     | .....345,000                                  | .....0                                   | .....0                           | .....0                        | .....7,428                                           | 02/01/2034.                      | 1.C FE.....                                                               |
| 45201Y               | N2          | 9 |                                 | 06/01/2021.   | Paydown.....       |                           | .....132,760   | .....257,527   | .....257,527   | .....257,527                            | .....0                                   | .....(124,766)                            | .....0                                                    | .....(124,766)                       | .....0                                     | .....132,760                                  | .....0                                   | .....0                           | .....0                        | .....3,147                                           | 02/01/2047.                      | 1.A FE.....                                                               |
| 45201Y               | S5          | 7 |                                 | 05/03/2021.   | Direct.....        |                           | .....255,000   | .....255,000   | .....268,204   | .....255,433                            | .....0                                   | .....(433)                                | .....0                                                    | .....(433)                           | .....0                                     | .....255,000                                  | .....0                                   | .....0                           | .....0                        | .....5,323                                           | 08/01/2048.                      | 1.C FE.....                                                               |
| 45201Y               | YK          | 7 |                                 | 06/01/2021.   | Paydown.....       |                           | .....48,304    | .....48,304    | .....45,795    | .....46,015                             | .....0                                   | .....2,290                                | .....0                                                    | .....2,290                           | .....0                                     | .....48,304                                   | .....0                                   | .....0                           | .....0                        | .....501                                             | 06/01/2043.                      | 1.A FE.....                                                               |
| 45203L               | BS          | 1 |                                 | 06/01/2021.   | Paydown.....       |                           | .....5,959     | .....5,959     | .....5,959     | .....5,959                              | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....5,959                                    | .....0                                   | .....0                           | .....0                        | .....75                                              | 02/01/2031.                      | 1.A FE.....                                                               |
| 45203L               | CD          | 3 |                                 | 06/01/2021.   | Paydown.....       |                           | .....9,761     | .....9,761     | .....9,761     | .....9,752                              | .....0                                   | .....9                                    | .....0                                                    | .....9                               | .....0                                     | .....9,761                                    | .....0                                   | .....0                           | .....0                        | .....117                                             | 07/01/2032.                      | 1.A FE.....                                                               |
| 45203L               | CE          | 1 |                                 | 06/01/2021.   | Paydown.....       |                           | .....20,526    | .....20,526    | .....20,526    | .....20,526                             | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....20,526                                   | .....0                                   | .....0                           | .....0                        | .....242                                             | 07/01/2032.                      | 1.A FE.....                                                               |
| 45203L               | CL          | 5 |                                 | 06/01/2021.   | Call @ 100.00..... |                           | .....20,228    | .....20,228    | .....20,228    | .....20,228                             | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....20,228                                   | .....0                                   | .....(0)                         | .....(0)                      | .....342                                             | 03/01/2059.                      | 1.A FE.....                                                               |
| 462467               | NW          | 7 |                                 | 06/01/2021.   | Call @ 100.00..... |                           | .....50,000    | .....50,000    | .....50,000    | .....50,000                             | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....50,000                                   | .....0                                   | .....0                           | .....0                        | .....604                                             | 02/01/2042.                      | 1.A FE.....                                                               |
| 462467               | VD          | 0 |                                 | 04/19/2021.   | Direct.....        |                           | .....25,000    | .....25,000    | .....26,553    | .....25,153                             | .....0                                   | .....(153)                                | .....0                                                    | .....(153)                           | .....0                                     | .....25,000                                   | .....0                                   | .....0                           | .....0                        | .....517                                             | 07/01/2047.                      | 1.A FE.....                                                               |
| 46940Y               | BL          | 4 |                                 | 06/01/2021.   | Paydown.....       |                           | .....7,672     | .....7,672     | .....7,672     | .....7,672                              | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....7,672                                    | .....0                                   | .....0                           | .....0                        | .....95                                              | 02/01/2033.                      | 1.A FE.....                                                               |
| 54627D               | BV          | 2 |                                 | 06/01/2021.   | Paydown.....       |                           | .....56,868    | .....56,868    | .....55,636    | .....55,744                             | .....0                                   | .....1,124                                | .....0                                                    | .....1,124                           | .....0                                     | .....56,868                                   | .....0                                   | .....0                           | .....0                        | .....714                                             | 12/01/2038.                      | 1.A FE.....                                                               |
| 555555               | ZZ          | 7 |                                 | 06/30/2021.   | Direct.....        |                           | .....2,500     | .....2,500     | .....2,498     | .....2,498                              | .....0                                   | .....2                                    | .....0                                                    | .....2                               | .....0                                     | .....2,500                                    | .....0                                   | .....0                           | .....0                        | .....91                                              | 03/06/2025.                      | 3.A Z.....                                                                |
| 56052E               | 7K          | 8 |                                 | 05/20/2021.   | Direct.....        |                           | .....90,000    | .....90,000    | .....93,419    | .....90,144                             | .....0                                   | .....(144)                                | .....0                                                    | .....(144)                           | .....0                                     | .....90,000                                   | .....0                                   | .....0                           | .....0                        | .....1,472                                           | 11/15/2043.                      | 1.B FE.....                                                               |
| 56052F               | BR          | 5 |                                 | 05/20/2021.   | Direct.....        |                           | .....65,000    | .....65,000    | .....68,509    | .....65,198                             | .....0                                   | .....(198)                                | .....0                                                    | .....(198)                           | .....0                                     | .....65,000                                   | .....0                                   | .....0                           | .....0                        | .....1,307                                           | 11/15/2045.                      | 1.B FE.....                                                               |
| 56052F               | CE          | 3 |                                 | 05/20/2021.   | Direct.....        |                           | .....55,000    | .....55,000    | .....56,673    | .....55,095                             | .....0                                   | .....(95)                                 | .....0                                                    | .....(95)                            | .....0                                     | .....55,000                                   | .....0                                   | .....0                           | .....0                        | .....967                                             | 11/15/2035.                      | 1.B FE.....                                                               |
| 56052F               | DF          | 9 |                                 | 05/20/2021.   | Direct.....        |                           | .....35,000    | .....35,000    | .....37,099    | .....35,055                             | .....0                                   | .....(55)                                 | .....0                                                    | .....(55)                            | .....0                                     | .....35,000                                   | .....0                                   | .....0                           | .....0                        | .....615                                             | 11/15/2045.                      | 1.B FE.....                                                               |
| 56052F               | GP          | 4 |                                 | 05/20/2021.   | Direct.....        |                           | .....75,000    | .....75,000    | .....80,131    | .....75,223                             | .....0                                   | .....(223)                                | .....0                                                    | .....(223)                           | .....0                                     | .....75,000                                   | .....0                                   | .....0                           | .....0                        | .....1,505                                           | 11/15/2047.                      | 1.B FE.....                                                               |
| 56052F               | QP          | 3 |                                 | 05/20/2021.   | Direct.....        |                           | .....100,000   | .....100,000   | .....108,644   | .....100,358                            | .....0                                   | .....(358)                                | .....0                                                    | .....(358)                           | .....0                                     | .....100,000                                  | .....0                                   | .....0                           | .....0                        | .....1,877                                           | 11/15/2049.                      | 1.B FE.....                                                               |
| 57419R               | H7          | 3 |                                 | 06/01/2021.   | Call @ 100.00..... |                           | .....5,089     | .....5,089     | .....5,089     | .....5,089                              | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....5,089                                    | .....0                                   | .....(0)                         | .....(0)                      | .....84                                              | 11/01/2058.                      | 1.A FE.....                                                               |

SCHEDULE D - PART 4

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

QE05.2

| 1                    | 2                                             |  |  | 3                               | 4                | 5                  | 6                               | 7             | 8         | 9           | 10                                            | Change in Book/Adjusted Carrying Value            |                                                        |                                                                                           |                                               |                                                        | 16                                                  | 17                                                   | 18                                     | 19                                  | 20                                                                     | 21                                        | 22                                                                                               |
|----------------------|-----------------------------------------------|--|--|---------------------------------|------------------|--------------------|---------------------------------|---------------|-----------|-------------|-----------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------------------------------------------|
|                      |                                               |  |  |                                 |                  |                    |                                 |               |           |             |                                               | 11                                                | 12                                                     | 13                                                                                        | 14                                            | 15                                                     |                                                     |                                                      |                                        |                                     |                                                                        |                                           |                                                                                                  |
| CUSIP Identification | Description                                   |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser  | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortizatio<br>n) /<br>Accretion | Current<br>Year's<br>Other-<br>Than-<br>Temporar<br>y<br>Impairme<br>nt<br>Recogniz<br>ed | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative<br>Symbol |
| 57586N S2 8          | MASSACHUSETTS ST HSG FIN AGY.....             |  |  | ..                              | 04/01/2021.      | Direct.....        |                                 | 25,000        | 25,000    | 25,000      | 25,000                                        | .....0                                            | .....(0)                                               | .....0                                                                                    | .....(0)                                      | .....0                                                 | 25,000                                              | .....0                                               | .....0                                 | .....0                              | .....9                                                                 | 12/01/2032.                               | 1.C FE.....                                                                                      |
| 594653 6J 1          | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M..... |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 65,000        | 65,000    | 68,505      | 65,186                                        | .....0                                            | .....(186)                                             | .....0                                                                                    | .....(186)                                    | .....0                                                 | 65,000                                              | .....0                                               | .....0                                 | .....0                              | .....1,297                                                             | 06/01/2046.                               | 1.C FE.....                                                                                      |
| 594653 7K 7          | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M..... |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 210,000       | 210,000   | 222,109     | 210,679                                       | .....0                                            | .....(679)                                             | .....0                                                                                    | .....(679)                                    | .....0                                                 | 210,000                                             | .....0                                               | .....0                                 | .....0                              | .....4,192                                                             | 06/01/2046.                               | 1.C FE.....                                                                                      |
| 594654 BE 4          | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M..... |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 460,000       | 460,000   | 490,526     | 461,252                                       | .....0                                            | .....(1,252)                                           | .....0                                                                                    | .....(1,252)                                  | .....0                                                 | 460,000                                             | .....0                                               | .....0                                 | .....0                              | .....8,047                                                             | 06/01/2048.                               | 1.C FE.....                                                                                      |
| 594654 CL 7          | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M..... |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 1,095,000     | 1,095,000 | 1,095,000   | 1,095,009                                     | .....0                                            | .....(9)                                               | .....0                                                                                    | .....(9)                                      | .....0                                                 | 1,095,000                                           | .....0                                               | .....0                                 | .....0                              | .....10,010                                                            | 12/01/2033.                               | 1.C FE.....                                                                                      |
| 594654 CM 5          | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M..... |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 300,000       | 300,000   | 318,468     | 300,737                                       | .....0                                            | .....(737)                                             | .....0                                                                                    | .....(737)                                    | .....0                                                 | 300,000                                             | .....0                                               | .....0                                 | .....0                              | .....5,999                                                             | 12/01/2048.                               | 1.C FE.....                                                                                      |
| 594654 DQ 5          | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M..... |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 1,350,000     | 1,350,000 | 1,424,561   | 1,353,076                                     | .....0                                            | .....(3,076)                                           | .....0                                                                                    | .....(3,076)                                  | .....0                                                 | 1,350,000                                           | .....0                                               | .....0                                 | .....0                              | .....28,688                                                            | 06/01/2049.                               | 1.C FE.....                                                                                      |
| 60416Q FZ 2          | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F..... |  |  | ..                              | 06/01/2021.      | Paydown.....       |                                 | 37,661        | 37,661    | 36,800      | 36,752                                        | .....0                                            | .....909                                               | .....0                                                                                    | .....909                                      | .....0                                                 | 37,661                                              | .....0                                               | .....0                                 | .....0                              | .....445                                                               | 09/01/2044.                               | 1.A FE.....                                                                                      |
| 60416Q GB 4          | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F..... |  |  | ..                              | 06/01/2021.      | Paydown.....       |                                 | 405,739       | 405,739   | 405,078     | 404,976                                       | .....0                                            | .....763                                               | .....0                                                                                    | .....763                                      | .....0                                                 | 405,739                                             | .....0                                               | .....0                                 | .....0                              | .....5,187                                                             | 11/01/2044.                               | 1.A FE.....                                                                                      |
| 60416Q GC 2          | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F..... |  |  | ..                              | 06/01/2021.      | Paydown.....       |                                 | 572,314       | 572,314   | 571,811     | 571,800                                       | .....0                                            | .....514                                               | .....0                                                                                    | .....514                                      | .....0                                                 | 572,314                                             | .....0                                               | .....0                                 | .....0                              | .....7,014                                                             | 02/01/2045.                               | 1.A FE.....                                                                                      |
| 60416Q GD 0          | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F..... |  |  | ..                              | 06/01/2021.      | Paydown.....       |                                 | 304,540       | 304,540   | 302,649     | 302,780                                       | .....0                                            | .....1,760                                             | .....0                                                                                    | .....1,760                                    | .....0                                                 | 304,540                                             | .....0                                               | .....0                                 | .....0                              | .....3,815                                                             | 04/01/2045.                               | 1.A FE.....                                                                                      |
| 60416Q GF 5          | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F..... |  |  | ..                              | 06/01/2021.      | Paydown.....       |                                 | 252,852       | 252,852   | 252,852     | 252,852                                       | .....0                                            | .....(0)                                               | .....0                                                                                    | .....(0)                                      | .....0                                                 | 252,852                                             | .....0                                               | .....0                                 | .....0                              | .....3,164                                                             | 11/01/2045.                               | 1.A FE.....                                                                                      |
| 60416Q GG 3          | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F..... |  |  | ..                              | 06/01/2021.      | Paydown.....       |                                 | 448,148       | 448,148   | 448,148     | 448,148                                       | .....0                                            | .....(0)                                               | .....0                                                                                    | .....(0)                                      | .....0                                                 | 448,148                                             | .....0                                               | .....0                                 | .....0                              | .....5,366                                                             | 02/01/2046.                               | 1.A FE.....                                                                                      |
| 60416Q GJ 7          | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F..... |  |  | ..                              | 06/01/2021.      | Paydown.....       |                                 | 190,309       | 190,309   | 190,309     | 190,309                                       | .....0                                            | .....0                                                 | .....0                                                                                    | .....0                                        | .....0                                                 | 190,309                                             | .....0                                               | .....0                                 | .....0                              | .....1,793                                                             | 08/01/2046.                               | 1.A FE.....                                                                                      |
| 60416Q GM 0          | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F..... |  |  | ..                              | 06/01/2021.      | Paydown.....       |                                 | 345,420       | 345,420   | 331,573     | 331,011                                       | .....0                                            | .....14,409                                            | .....0                                                                                    | .....14,409                                   | .....0                                                 | 345,420                                             | .....0                                               | .....0                                 | .....0                              | .....3,293                                                             | 10/01/2046.                               | 1.A FE.....                                                                                      |
| 60416Q GQ 1          | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F..... |  |  | ..                              | 06/01/2021.      | Paydown.....       |                                 | 170,144       | 170,144   | 170,144     | 170,144                                       | .....0                                            | .....0                                                 | .....0                                                                                    | .....0                                        | .....0                                                 | 170,144                                             | .....0                                               | .....0                                 | .....0                              | .....2,099                                                             | 03/01/2047.                               | 1.A FE.....                                                                                      |
| 60416Q GY 4          | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F..... |  |  | ..                              | 06/01/2021.      | Paydown.....       |                                 | 240,807       | 240,807   | 240,807     | 240,807                                       | .....0                                            | .....(0)                                               | .....0                                                                                    | .....(0)                                      | .....0                                                 | 240,807                                             | .....0                                               | .....0                                 | .....0                              | .....2,850                                                             | 12/01/2047.                               | 1.A FE.....                                                                                      |
| 60416Q HS 6          | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F..... |  |  | ..                              | 06/01/2021.      | Paydown.....       |                                 | 711,009       | 711,009   | 711,009     | 711,009                                       | .....0                                            | .....0                                                 | .....0                                                                                    | .....0                                        | .....0                                                 | 711,009                                             | .....0                                               | .....0                                 | .....0                              | .....8,999                                                             | 12/01/2049.                               | 1.A FE.....                                                                                      |
| 60416Q HT 4          | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F..... |  |  | ..                              | 06/01/2021.      | Call @ 100.00..... |                                 | 318,159       | 318,159   | 318,159     | 318,159                                       | .....0                                            | .....0                                                 | .....0                                                                                    | .....0                                        | .....0                                                 | 318,159                                             | .....0                                               | .....0                                 | .....0                              | .....3,292                                                             | 01/01/2050.                               | 1.A FE.....                                                                                      |
| 60416S 5F 3          | MINNESOTA ST HSG FIN AGY.....                 |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 45,000        | 45,000    | 45,000      | 45,000                                        | .....0                                            | .....0                                                 | .....0                                                                                    | .....0                                        | .....0                                                 | 45,000                                              | .....0                                               | .....0                                 | .....0                              | .....605                                                               | 07/01/2050.                               | 1.B FE.....                                                                                      |
| 60416S 6P 0          | MINNESOTA ST HSG FIN AGY.....                 |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 110,000       | 110,000   | 110,000     | 110,000                                       | .....0                                            | .....0                                                 | .....0                                                                                    | .....0                                        | .....0                                                 | 110,000                                             | .....0                                               | .....0                                 | .....0                              | .....1,319                                                             | 07/01/2035.                               | 1.B FE.....                                                                                      |
| 60416S B6 6          | MINNESOTA ST HSG FIN AGY.....                 |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 580,000       | 580,000   | 612,845     | 582,668                                       | .....0                                            | .....(2,668)                                           | .....0                                                                                    | .....(2,668)                                  | .....0                                                 | 580,000                                             | .....0                                               | .....0                                 | .....0                              | .....12,661                                                            | 01/01/2049.                               | 1.B FE.....                                                                                      |
| 60416S BE 9          | MINNESOTA ST HSG FIN AGY.....                 |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 25,000        | 25,000    | 26,601      | 25,260                                        | .....0                                            | .....(260)                                             | .....0                                                                                    | .....(260)                                    | .....0                                                 | 25,000                                              | .....0                                               | .....0                                 | .....0                              | .....793                                                               | 07/01/2040.                               | 1.B FE.....                                                                                      |
| 60416S BU 3          | MINNESOTA ST HSG FIN AGY.....                 |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 50,000        | 50,000    | 51,592      | 50,139                                        | .....0                                            | .....(139)                                             | .....0                                                                                    | .....(139)                                    | .....0                                                 | 50,000                                              | .....0                                               | .....0                                 | .....0                              | .....811                                                               | 07/01/2031.                               | 1.B FE.....                                                                                      |
| 60416S HX 1          | MINNESOTA ST HSG FIN AGY.....                 |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 200,000       | 200,000   | 217,950     | 200,750                                       | .....0                                            | .....(750)                                             | .....0                                                                                    | .....(750)                                    | .....0                                                 | 200,000                                             | .....0                                               | .....0                                 | .....0                              | .....4,168                                                             | 01/01/2045.                               | 1.B FE.....                                                                                      |
| 60416S JB 7          | MINNESOTA ST HSG FIN AGY.....                 |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 240,000       | 240,000   | 239,100     | 239,924                                       | .....0                                            | .....76                                                | .....0                                                                                    | .....76                                       | .....0                                                 | 240,000                                             | .....0                                               | .....0                                 | .....0                              | .....4,378                                                             | 01/01/2032.                               | 1.B FE.....                                                                                      |
| 60416S KD 1          | MINNESOTA ST HSG FIN AGY.....                 |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 30,000        | 30,000    | 31,667      | 30,178                                        | .....0                                            | .....(178)                                             | .....0                                                                                    | .....(178)                                    | .....0                                                 | 30,000                                              | .....0                                               | .....0                                 | .....0                              | .....633                                                               | 01/01/2041.                               | 1.B FE.....                                                                                      |
| 60416S MZ 0          | MINNESOTA ST HSG FIN AGY.....                 |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 335,000       | 335,000   | 352,410     | 336,445                                       | .....0                                            | .....(1,445)                                           | .....0                                                                                    | .....(1,445)                                  | .....0                                                 | 335,000                                             | .....0                                               | .....0                                 | .....0                              | .....6,107                                                             | 01/01/2046.                               | 1.B FE.....                                                                                      |
| 60416S PH 7          | MINNESOTA ST HSG FIN AGY.....                 |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 195,000       | 195,000   | 195,000     | 195,001                                       | .....0                                            | .....(1)                                               | .....0                                                                                    | .....(1)                                      | .....0                                                 | 195,000                                             | .....0                                               | .....0                                 | .....0                              | .....3,255                                                             | 07/01/2031.                               | 1.B FE.....                                                                                      |
| 60416S TB 6          | MINNESOTA ST HSG FIN AGY.....                 |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 430,000       | 430,000   | 430,000     | 430,012                                       | .....0                                            | .....(12)                                              | .....0                                                                                    | .....(12)                                     | .....0                                                 | 430,000                                             | .....0                                               | .....0                                 | .....0                              | .....10,902                                                            | 01/01/2031.                               | 1.B FE.....                                                                                      |
| 60416S TC 4          | MINNESOTA ST HSG FIN AGY.....                 |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 105,000       | 105,000   | 111,224     | 105,434                                       | .....0                                            | .....(434)                                             | .....0                                                                                    | .....(434)                                    | .....0                                                 | 105,000                                             | .....0                                               | .....0                                 | .....0                              | .....2,199                                                             | 01/01/2047.                               | 1.B FE.....                                                                                      |
| 60416S UA 6          | MINNESOTA ST HSG FIN AGY.....                 |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 335,000       | 335,000   | 335,000     | 335,002                                       | .....0                                            | .....(2)                                               | .....0                                                                                    | .....(2)                                      | .....0                                                 | 335,000                                             | .....0                                               | .....0                                 | .....0                              | .....7,046                                                             | 07/01/2030.                               | 1.B FE.....                                                                                      |
| 60416S WB 2          | MINNESOTA ST HSG FIN AGY.....                 |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 140,000       | 140,000   | 140,000     | 140,001                                       | .....0                                            | .....(1)                                               | .....0                                                                                    | .....(1)                                      | .....0                                                 | 140,000                                             | .....0                                               | .....0                                 | .....0                              | .....2,722                                                             | 01/01/2030.                               | 1.B FE.....                                                                                      |
| 60416S WD 8          | MINNESOTA ST HSG FIN AGY.....                 |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 310,000       | 310,000   | 333,151     | 311,787                                       | .....0                                            | .....(1,787)                                           | .....0                                                                                    | .....(1,787)                                  | .....0                                                 | 310,000                                             | .....0                                               | .....0                                 | .....0                              | .....6,401                                                             | 01/01/2048.                               | 1.B FE.....                                                                                      |
| 60535Q LY 4          | MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....  |  |  | ..                              | 06/01/2021.      | Paydown.....       |                                 | 13,400        | 13,400    | 13,400      | 13,400                                        | .....0                                            | .....(0)                                               | .....0                                                                                    | .....(0)                                      | .....0                                                 | 13,400                                              | .....0                                               | .....0                                 | .....0                              | .....164                                                               | 12/01/2032.                               | 1.A FE.....                                                                                      |
| 60535Q ND 8          | MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....  |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 65,000        | 65,000    | 69,023      | 65,251                                        | .....0                                            | .....(251)                                             | .....0                                                                                    | .....(251)                                    | .....0                                                 | 65,000                                              | .....0                                               | .....0                                 | .....0                              | .....428                                                               | 12/01/2038.                               | 1.A FE.....                                                                                      |
| 60637B EZ 9          | MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....  |  |  | ..                              | 06/01/2021.      | Direct.....        |                                 | 115,000       | 115,000   | 126,451     | 115,938                                       | .....0                                            | .....(938)                                             | .....0                                                                                    | .....(938)                                    | .....0                                                 | 115,000                                             | .....0                                               | .....0                                 | .....0                              | .....2,415                                                             | 11/01/2040.                               | 1.B FE.....                                                                                      |
| 60637B FA 3          | MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....  |  |  | ..                              | 06/01/2021.      | Paydown.....       |                                 | 54,301        | 54,301    | 54,301      | 54,301                                        | .....0                                            | .....0                                                 | .....0                                                                                    | .....0                                        | .....0                                                 | 54,301                                              | .....0                                               | .....0                                 | .....0                              | .....616                                                               | 08/01/2036.                               | 1.B FE.....                                                                                      |

SCHEDULE D - PART 4

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

QE05.3

| 1                    | 2                                             |  | 3                               | 4             | 5                      | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|-----------------------------------------------|--|---------------------------------|---------------|------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                               |  |                                 |               |                        |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser      | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 60637B GC 8          | MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....  |  | ..                              | 05/03/2021.   | Call @ 100.00.....     |                           | 45,000        | 45,000    | 46,431      | 45,107                                  | .....0                                   | .....(107)                                | .....0                                                    | .....(107)                           | .....0                                     | 45,000                                        | .....0                                   | .....0                           | .....0                        | 326                                                  | 05/01/2038.                      | 1.B FE.....                                                               |
| 60637B GM 6          | MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....  |  | ..                              | 06/01/2021.   | Direct.....            |                           | 40,000        | 40,000    | 41,984      | 40,157                                  | .....0                                   | .....(157)                                | .....0                                                    | .....(157)                           | .....0                                     | 40,000                                        | .....0                                   | .....0                           | .....0                        | 450                                                  | 11/01/2045.                      | 1.B FE.....                                                               |
| 60637B HV 5          | MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....  |  | ..                              | 06/01/2021.   | Direct.....            |                           | 230,000       | 230,000   | 249,495     | 231,488                                 | .....0                                   | .....(1,488)                              | .....0                                                    | .....(1,488)                         | .....0                                     | 230,000                                       | .....0                                   | .....0                           | .....0                        | 3,356                                                | 11/01/2036.                      | 1.B FE.....                                                               |
| 60637B PZ 7          | MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....  |  | ..                              | 05/03/2021.   | Direct.....            |                           | 70,000        | 70,000    | 74,983      | 70,377                                  | .....0                                   | .....(377)                                | .....0                                                    | .....(377)                           | .....0                                     | 70,000                                        | .....0                                   | .....0                           | .....0                        | 766                                                  | 05/01/2047.                      | 1.B FE.....                                                               |
| 60637B SP 6          | MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....  |  | ..                              | 06/01/2021.   | Direct.....            |                           | 75,000        | 75,000    | 79,379      | 75,396                                  | .....0                                   | .....(396)                                | .....0                                                    | .....(396)                           | .....0                                     | 75,000                                        | .....0                                   | .....0                           | .....0                        | 1,132                                                | 05/01/2049.                      | 1.B FE.....                                                               |
| 61212R 3Q 7          | MONTANA ST BRD HSG.....                       |  | ..                              | 06/01/2021.   | Direct.....            |                           | 105,000       | 105,000   | 106,644     | 105,146                                 | .....0                                   | .....(146)                                | .....0                                                    | .....(146)                           | .....0                                     | 105,000                                       | .....0                                   | .....0                           | .....0                        | 1,558                                                | 12/01/2043.                      | 1.B FE.....                                                               |
| 61212R T9 7          | MONTANA ST BRD HSG.....                       |  | ..                              | 06/01/2021.   | Direct.....            |                           | 20,000        | 20,000    | 20,843      | 20,080                                  | .....0                                   | .....(80)                                 | .....0                                                    | .....(80)                            | .....0                                     | 20,000                                        | .....0                                   | .....0                           | .....0                        | 500                                                  | 12/01/2027.                      | 1.C FE.....                                                               |
| 61212R X7 6          | MONTANA ST BRD HSG.....                       |  | ..                              | 06/01/2021.   | Direct.....            |                           | 65,000        | 65,000    | 68,311      | 65,133                                  | .....0                                   | .....(133)                                | .....0                                                    | .....(133)                           | .....0                                     | 65,000                                        | .....0                                   | .....0                           | .....0                        | 1,290                                                | 12/01/2038.                      | 1.C FE.....                                                               |
| 613907 BU 7          | MONTGOMERY CNTY TEX HSG FIN CORP MULTI-F..... |  | ..                              | 06/01/2021.   | Maturity @ 100.00..... |                           | 3,570,000     | 3,570,000 | 3,570,000   | 3,570,000                               | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | 3,570,000                                     | .....0                                   | .....0                           | .....0                        | 66,938                                               | 06/01/2031.                      | 1.B FE.....                                                               |
| 63968M EV 7          | NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG..... |  | ..                              | 06/01/2021.   | Direct.....            |                           | 30,000        | 30,000    | 31,781      | 30,144                                  | .....0                                   | .....(144)                                | .....0                                                    | .....(144)                           | .....0                                     | 30,000                                        | .....0                                   | .....0                           | .....0                        | 499                                                  | 03/01/2043.                      | 1.B FE.....                                                               |
| 63968M RE 1          | NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG..... |  | ..                              | 06/01/2021.   | Direct.....            |                           | 105,000       | 105,000   | 111,702     | 105,495                                 | .....0                                   | .....(495)                                | .....0                                                    | .....(495)                           | .....0                                     | 105,000                                       | .....0                                   | .....0                           | .....0                        | 2,172                                                | 09/01/2048.                      | 1.B FE.....                                                               |
| 641279 LM 4          | NEVADA HSG DIV SINGLE FAMILY MTG REV.....     |  | ..                              | 04/01/2021.   | Direct.....            |                           | 130,000       | 130,000   | 130,000     | 130,000                                 | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | 130,000                                       | .....0                                   | .....0                           | .....0                        | 2,145                                                | 10/01/2029.                      | 1.B FE.....                                                               |
| 641279 LR 3          | NEVADA HSG DIV SINGLE FAMILY MTG REV.....     |  | ..                              | 04/01/2021.   | Direct.....            |                           | 425,000       | 425,000   | 458,018     | 425,962                                 | .....0                                   | .....(962)                                | .....0                                                    | .....(962)                           | .....0                                     | 425,000                                       | .....0                                   | .....0                           | .....0                        | 7,438                                                | 04/01/2044.                      | 1.B FE.....                                                               |
| 647200 2F 0          | NEW MEXICO MTG FIN AUTH.....                  |  | ..                              | 06/01/2021.   | Direct.....            |                           | 15,000        | 15,000    | 16,109      | 15,098                                  | .....0                                   | .....(98)                                 | .....0                                                    | .....(98)                            | .....0                                     | 15,000                                        | .....0                                   | .....0                           | .....0                        | 310                                                  | 03/01/2044.                      | 1.B FE.....                                                               |
| 647200 2H 6          | NEW MEXICO MTG FIN AUTH - MBS.....            |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 22,386        | 22,386    | 21,586      | 21,682                                  | .....0                                   | .....704                                  | .....0                                                    | .....704                             | .....0                                     | 22,386                                        | .....0                                   | .....0                           | .....0                        | 263                                                  | 12/01/2035.                      | 1.A FE.....                                                               |
| 647200 3H 5          | NEW MEXICO MTG FIN AUTH.....                  |  | ..                              | 06/01/2021.   | Direct.....            |                           | 70,000        | 70,000    | 73,163      | 70,263                                  | .....0                                   | .....(263)                                | .....0                                                    | .....(263)                           | .....0                                     | 70,000                                        | .....0                                   | .....0                           | .....0                        | 1,176                                                | 03/01/2045.                      | 1.A FE.....                                                               |
| 647200 3M 4          | NEW MEXICO MTG FIN AUTH.....                  |  | ..                              | 06/01/2021.   | Call @ 100.00.....     |                           | 150,000       | 150,000   | 150,000     | 149,681                                 | .....0                                   | .....4                                    | .....0                                                    | .....4                               | .....0                                     | 149,685                                       | .....0                                   | .....315                         | .....315                      | 1,975                                                | 09/01/2041.                      | 1.B FE.....                                                               |
| 647200 3N 2          | NEW MEXICO MTG FIN AUTH - MBS.....            |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 46,126        | 46,126    | 45,089      | 45,199                                  | .....0                                   | .....927                                  | .....0                                                    | .....927                             | .....0                                     | 46,126                                        | .....0                                   | .....0                           | .....0                        | 546                                                  | 02/01/2037.                      | 1.B FE.....                                                               |
| 647200 3P 7          | NEW MEXICO MTG FIN AUTH - MBS.....            |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 128,428       | 128,428   | 128,428     | 128,428                                 | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | 128,428                                       | .....0                                   | .....0                           | .....0                        | 1,723                                                | 09/01/2037.                      | 1.A FE.....                                                               |
| 647200 4R 2          | NEW MEXICO MTG FIN AUTH.....                  |  | ..                              | 06/01/2021.   | Direct.....            |                           | 35,000        | 35,000    | 36,170      | 35,105                                  | .....0                                   | .....(105)                                | .....0                                                    | .....(105)                           | .....0                                     | 35,000                                        | .....0                                   | .....0                           | .....0                        | 632                                                  | 03/01/2046.                      | 1.A FE.....                                                               |
| 647200 5P 5          | NEW MEXICO MTG FIN AUTH.....                  |  | ..                              | 06/01/2021.   | Direct.....            |                           | 60,000        | 60,000    | 60,000      | 60,000                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | 60,000                                        | .....0                                   | .....0                           | .....0                        | 935                                                  | 09/01/2031.                      | 1.A FE.....                                                               |
| 647200 6V 1          | NEW MEXICO MTG FIN AUTH.....                  |  | ..                              | 06/01/2021.   | Direct.....            |                           | 105,000       | 105,000   | 105,000     | 105,000                                 | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | 105,000                                       | .....0                                   | .....0                           | .....0                        | 1,920                                                | 09/01/2037.                      | 1.A FE.....                                                               |
| 647200 6Z 2          | NEW MEXICO MTG FIN AUTH.....                  |  | ..                              | 06/01/2021.   | Direct.....            |                           | 145,000       | 145,000   | 154,659     | 145,779                                 | .....0                                   | .....(779)                                | .....0                                                    | .....(779)                           | .....0                                     | 145,000                                       | .....0                                   | .....0                           | .....0                        | 2,777                                                | 03/01/2048.                      | 1.A FE.....                                                               |
| 647200 7V 0          | NEW MEXICO MTG FIN AUTH.....                  |  | ..                              | 04/01/2021.   | Direct.....            |                           | 170,000       | 170,000   | 180,499     | 170,642                                 | .....0                                   | .....(642)                                | .....0                                                    | .....(642)                           | .....0                                     | 170,000                                       | .....0                                   | .....0                           | .....0                        | 3,470                                                | 01/01/2049.                      | 1.A FE.....                                                               |
| 647200 P8 1          | NEW MEXICO MTG FIN AUTH.....                  |  | ..                              | 05/03/2021.   | Direct.....            |                           | 5,000         | 5,000     | 5,266       | 5,015                                   | .....0                                   | .....(15)                                 | .....0                                                    | .....(15)                            | .....0                                     | 5,000                                         | .....0                                   | .....0                           | .....0                        | 125                                                  | 03/01/2028.                      | 1.B FE.....                                                               |
| 647200 V3 5          | NEW MEXICO MTG FIN AUTH.....                  |  | ..                              | 06/01/2021.   | Direct.....            |                           | 75,000        | 75,000    | 79,409      | 75,256                                  | .....0                                   | .....(256)                                | .....0                                                    | .....(256)                           | .....0                                     | 75,000                                        | .....0                                   | .....0                           | .....0                        | 1,519                                                | 03/01/2043.                      | 1.B FE.....                                                               |
| 647200 X3 3          | NEW MEXICO MTG FIN AUTH - MBS.....            |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 2,868         | 2,868     | 2,757       | 2,765                                   | .....0                                   | .....103                                  | .....0                                                    | .....103                             | .....0                                     | 2,868                                         | .....0                                   | .....0                           | .....0                        | 31                                                   | 02/01/2043.                      | 1.B FE.....                                                               |
| 647200 X4 1          | NEW MEXICO MTG FIN AUTH - MBS.....            |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 54,638        | 54,638    | 53,108      | 53,413                                  | .....0                                   | .....1,225                                | .....0                                                    | .....1,225                           | .....0                                     | 54,638                                        | .....0                                   | .....0                           | .....0                        | 587                                                  | 07/01/2043.                      | 1.B FE.....                                                               |
| 647200 X5 8          | NEW MEXICO MTG FIN AUTH - MBS.....            |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 37,608        | 37,608    | 37,608      | 37,608                                  | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | 37,608                                        | .....0                                   | .....0                           | .....0                        | 315                                                  | 10/01/2034.                      | 1.B FE.....                                                               |
| 647201 DM 1          | NEW MEXICO MTG FIN AUTH.....                  |  | ..                              | 04/01/2021.   | Direct.....            |                           | 70,000        | 70,000    | 74,022      | 70,229                                  | .....0                                   | .....(229)                                | .....0                                                    | .....(229)                           | .....0                                     | 70,000                                        | .....0                                   | .....0                           | .....0                        | 1,512                                                | 07/01/2049.                      | 1.A FE.....                                                               |
| 647201 JJ 2          | NEW MEXICO MTG FIN AUTH.....                  |  | ..                              | 04/01/2021.   | Direct.....            |                           | 55,000        | 55,000    | 59,241      | 55,193                                  | .....0                                   | .....(193)                                | .....0                                                    | .....(193)                           | .....0                                     | 55,000                                        | .....0                                   | .....0                           | .....0                        | 976                                                  | 07/01/2050.                      | 1.A FE.....                                                               |
| 64986M K3 8          | NEW YORK ST HSG FIN AGY REV.....              |  | ..                              | 05/17/2021.   | Direct.....            |                           | 65,000        | 65,000    | 63,375      | 64,961                                  | .....0                                   | .....39                                   | .....0                                                    | .....39                              | .....0                                     | 65,000                                        | .....0                                   | .....0                           | .....0                        | 1,463                                                | 11/15/2027.                      | 1.A FE.....                                                               |
| 649883 2W 4          | NEW YORK ST MTG AGY HOMEOWNER MTG REV.....    |  | ..                              | 04/01/2021.   | Direct.....            |                           | 300,000       | 300,000   | 324,138     | 300,896                                 | .....0                                   | .....(896)                                | .....0                                                    | .....(896)                           | .....0                                     | 300,000                                       | .....0                                   | .....0                           | .....0                        | 6,107                                                | 10/01/2037.                      | 1.B FE.....                                                               |
| 649883 5R 2          | NEW YORK ST MTG AGY HOMEOWNER MTG REV.....    |  | ..                              | 04/01/2021.   | Direct.....            |                           | 185,000       | 185,000   | 195,173     | 185,654                                 | .....0                                   | .....(654)                                | .....0                                                    | .....(654)                           | .....0                                     | 185,000                                       | .....0                                   | .....0                           | .....0                        | 4,077                                                | 10/01/2047.                      | 1.B FE.....                                                               |
| 649883 D8 5          | NEW YORK ST MTG AGY HOMEOWNER MTG REV.....    |  | ..                              | 04/01/2021.   | Direct.....            |                           | 210,000       | 210,000   | 210,000     | 210,000                                 | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | 210,000                                       | .....0                                   | .....0                           | .....0                        | 4,187                                                | 10/01/2034.                      | 1.B FE.....                                                               |
| 649883 F2 6          | NEW YORK ST MTG AGY HOMEOWNER MTG REV.....    |  | ..                              | 04/01/2021.   | Direct.....            |                           | 200,000       | 200,000   | 211,736     | 200,132                                 | .....0                                   | .....(132)                                | .....0                                                    | .....(132)                           | .....0                                     | 200,000                                       | .....0                                   | .....0                           | .....0                        | 3,500                                                | 10/01/2034.                      | 1.B FE.....                                                               |
| 649883 H6 5          | NEW YORK ST MTG AGY HOMEOWNER MTG REV.....    |  | ..                              | 04/01/2021.   | Direct.....            |                           | 60,000        | 60,000    | 61,832      | 60,180                                  | .....0                                   | .....(180)                                | .....0                                                    | .....(180)                           | .....0                                     | 60,000                                        | .....0                                   | .....0                           | .....0                        | 1,143                                                | 10/01/2035.                      | 1.B FE.....                                                               |
| 649883 T6 2          | NEW YORK ST MTG AGY HOMEOWNER MTG REV.....    |  | ..                              | 04/01/2021.   | Direct.....            |                           | 85,000        | 85,000    | 88,188      | 85,322                                  | .....0                                   | .....(322)                                | .....0                                                    | .....(322)                           | .....0                                     | 85,000                                        | .....0                                   | .....0                           | .....0                        | 1,571                                                | 10/01/2045.                      | 1.B FE.....                                                               |

SCHEDULE D - PART 4

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

QE05.4

| 1                    | 2  |   |                                               | 3                               | 4             | 5                  | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|----|---|-----------------------------------------------|---------------------------------|---------------|--------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |    |   |                                               |                                 |               |                    |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification |    |   | Description                                   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser  | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 649883               | VZ | 5 | NEW YORK ST MTG AGY HOMEOWNER MTG REV.....    | ..                              | 04/01/2021.   | Call @ 100.00..... |                           | .....215,000   | .....215,000   | .....222,299   | .....216,899                            | .....0                                   | .....(202)                                | .....0                                                    | .....(202)                           | .....0                                     | .....216,697                                  | .....0                                   | .....(1,697)                     | .....(1,697)                  | .....3,763                                           | 10/01/2043.                      | 1.B FE.....                                                               |
| 64988R               | FL | 1 | NEW YORK ST MTG AGY REV.....                  | ..                              | 04/01/2021.   | Direct.....        |                           | .....45,000    | .....45,000    | .....46,576    | .....45,010                             | .....0                                   | .....(10)                                 | .....0                                                    | .....(10)                            | .....0                                     | .....45,000                                   | .....0                                   | .....0                           | .....0                        | .....648                                             | 04/01/2041.                      | 1.A FE.....                                                               |
| 64988R               | GY | 2 | NEW YORK ST MTG AGY REV.....                  | ..                              | 04/01/2021.   | Direct.....        |                           | .....10,000    | .....10,000    | .....10,302    | .....10,025                             | .....0                                   | .....(25)                                 | .....0                                                    | .....(25)                            | .....0                                     | .....10,000                                   | .....0                                   | .....0                           | .....0                        | .....187                                             | 10/01/2030.                      | 1.A FE.....                                                               |
| 64988Y               | CS | 4 | NEW YORK ST MTG AGY HOMEOWNER MTG REV.....    | ..                              | 04/01/2021.   | Direct.....        |                           | .....85,000    | .....85,000    | .....91,493    | .....85,154                             | .....0                                   | .....(154)                                | .....0                                                    | .....(154)                           | .....0                                     | .....85,000                                   | .....0                                   | .....0                           | .....0                        | .....1,488                                           | 10/01/2032.                      | 1.B FE.....                                                               |
| 658207               | SL | 0 | NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP..... | ..                              | 04/01/2021.   | Direct.....        |                           | .....30,000    | .....30,000    | .....31,708    | .....30,167                             | .....0                                   | .....(167)                                | .....0                                                    | .....(167)                           | .....0                                     | .....30,000                                   | .....0                                   | .....0                           | .....0                        | .....549                                             | 07/01/2039.                      | 1.B FE.....                                                               |
| 658207               | WG | 6 | NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP..... | ..                              | 04/01/2021.   | Direct.....        |                           | .....65,000    | .....65,000    | .....68,697    | .....65,314                             | .....0                                   | .....(314)                                | .....0                                                    | .....(314)                           | .....0                                     | .....65,000                                   | .....0                                   | .....0                           | .....0                        | .....1,415                                           | 07/01/2047.                      | 1.B FE.....                                                               |
| 658546               | RJ | 7 | NORTH CENT TEX HEALTH FAC DEV CORP REV.....   | ..                              | 06/01/2021.   | Direct.....        |                           | .....1,220,000 | .....1,220,000 | .....1,430,450 | .....1,220,000                          | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....1,220,000                                | .....0                                   | .....0                           | .....0                        | .....33,550                                          | 06/01/2021.                      | 1.A.....                                                                  |
| 658877               | FB | 6 | NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R..... | ..                              | 04/01/2021.   | Direct.....        |                           | .....105,000   | .....105,000   | .....105,000   | .....105,000                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....105,000                                  | .....0                                   | .....0                           | .....0                        | .....1,560                                           | 07/01/2032.                      | 1.C FE.....                                                               |
| 658909               | KS | 4 | NORTH DAKOTA ST HSG FIN AGY.....              | ..                              | 04/01/2021.   | Direct.....        |                           | .....855,000   | .....855,000   | .....804,016   | .....853,013                            | .....0                                   | .....1,987                                | .....0                                                    | .....1,987                           | .....0                                     | .....855,000                                  | .....0                                   | .....0                           | .....0                        | .....13,742                                          | 07/01/2031.                      | 1.B FE.....                                                               |
| 658909               | KT | 2 | NORTH DAKOTA ST HSG FIN AGY.....              | ..                              | 04/01/2021.   | Direct.....        |                           | .....520,000   | .....520,000   | .....486,850   | .....518,767                            | .....0                                   | .....1,233                                | .....0                                                    | .....1,233                           | .....0                                     | .....520,000                                  | .....0                                   | .....0                           | .....0                        | .....9,062                                           | 01/01/2035.                      | 1.B FE.....                                                               |
| 658909               | NG | 7 | NORTH DAKOTA ST HSG FIN AGY.....              | ..                              | 04/01/2021.   | Direct.....        |                           | .....455,000   | .....455,000   | .....455,000   | .....455,000                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....455,000                                  | .....0                                   | .....0                           | .....0                        | .....8,459                                           | 07/01/2037.                      | 1.B FE.....                                                               |
| 677377               | U9 | 2 | OHIO HSG FIN AGY SINGLE FAMILY MTG REV.....   | ..                              | 06/01/2021.   | Direct.....        |                           | .....20,000    | .....20,000    | .....21,644    | .....20,066                             | .....0                                   | .....(66)                                 | .....0                                                    | .....(66)                            | .....0                                     | .....20,000                                   | .....0                                   | .....0                           | .....0                        | .....500                                             | 11/01/2028.                      | 1.A FE.....                                                               |
| 677377               | Y2 | 3 | OHIO HSG FIN AGY SINGLE FAMILY MTG REV.....   | ..                              | 06/01/2021.   | Direct.....        |                           | .....110,000   | .....110,000   | .....119,292   | .....110,373                            | .....0                                   | .....(373)                                | .....0                                                    | .....(373)                           | .....0                                     | .....110,000                                  | .....0                                   | .....0                           | .....0                        | .....2,513                                           | 11/01/2028.                      | 1.A FE.....                                                               |
| 67756Q               | NM | 5 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....391,797   | .....391,797   | .....400,416   | .....397,229                            | .....0                                   | .....(5,433)                              | .....0                                                    | .....(5,433)                         | .....0                                     | .....391,797                                  | .....0                                   | .....0                           | .....0                        | .....4,747                                           | 02/01/2044.                      | 1.A FE.....                                                               |
| 67756Q               | NP | 8 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....51,957    | .....51,957    | .....50,062    | .....50,283                             | .....0                                   | .....1,674                                | .....0                                                    | .....1,674                           | .....0                                     | .....51,957                                   | .....0                                   | .....0                           | .....0                        | .....630                                             | 03/01/2036.                      | 1.A FE.....                                                               |
| 67756Q               | NQ | 6 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....170,977   | .....170,977   | .....170,882   | .....170,889                            | .....0                                   | .....88                                   | .....0                                                    | .....88                              | .....0                                     | .....170,977                                  | .....0                                   | .....0                           | .....0                        | .....2,277                                           | 03/01/2046.                      | 1.A FE.....                                                               |
| 67756Q               | NR | 4 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....123,739   | .....123,739   | .....121,649   | .....121,762                            | .....0                                   | .....1,977                                | .....0                                                    | .....1,977                           | .....0                                     | .....123,739                                  | .....0                                   | .....0                           | .....0                        | .....1,673                                           | 03/01/2046.                      | 1.A FE.....                                                               |
| 67756Q               | SR | 9 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....  | ..                              | 06/01/2021.   | Direct.....        |                           | .....90,000    | .....90,000    | .....93,600    | .....90,233                             | .....0                                   | .....(233)                                | .....0                                                    | .....(233)                           | .....0                                     | .....90,000                                   | .....0                                   | .....0                           | .....0                        | .....1,779                                           | 09/01/2036.                      | 1.A FE.....                                                               |
| 67756Q               | TQ | 0 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....  | ..                              | 06/01/2021.   | Direct.....        |                           | .....35,000    | .....35,000    | .....35,000    | .....35,000                             | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....35,000                                   | .....0                                   | .....0                           | .....0                        | .....493                                             | 09/01/2031.                      | 1.A FE.....                                                               |
| 67756Q               | UV | 7 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....  | ..                              | 06/01/2021.   | Direct.....        |                           | .....25,000    | .....25,000    | .....25,000    | .....25,000                             | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....25,000                                   | .....0                                   | .....0                           | .....0                        | .....467                                             | 03/01/2032.                      | 1.A FE.....                                                               |
| 67756Q               | UZ | 8 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....  | ..                              | 06/01/2021.   | Direct.....        |                           | .....115,000   | .....115,000   | .....124,973   | .....115,456                            | .....0                                   | .....(456)                                | .....0                                                    | .....(456)                           | .....0                                     | .....115,000                                  | .....0                                   | .....0                           | .....0                        | .....2,720                                           | 03/01/2047.                      | 1.A FE.....                                                               |
| 67756Q               | WE | 3 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....  | ..                              | 06/01/2021.   | Direct.....        |                           | .....70,000    | .....70,000    | .....70,000    | .....70,000                             | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....70,000                                   | .....0                                   | .....0                           | .....0                        | .....1,225                                           | 09/01/2037.                      | 1.A FE.....                                                               |
| 67756Q               | XP | 7 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....395,395   | .....395,395   | .....395,395   | .....395,395                            | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | .....395,395                                  | .....0                                   | .....0                           | .....0                        | .....6,460                                           | 04/01/2040.                      | 1.A FE.....                                                               |
| 67886M               | PT | 0 | OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R..... | ..                              | 06/15/2021.   | Call @ 100.00..... |                           | .....79,217    | .....79,217    | .....79,217    | .....79,217                             | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....79,217                                   | .....0                                   | .....0                           | .....0                        | .....1,263                                           | 03/01/2044.                      | 1.A FE.....                                                               |
| 67886M               | PU | 7 | OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R..... | ..                              | 06/15/2021.   | Call @ 100.00..... |                           | .....152,750   | .....152,750   | .....152,750   | .....152,750                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....152,750                                  | .....0                                   | .....0                           | .....0                        | .....2,311                                           | 09/01/2035.                      | 1.A FE.....                                                               |
| 686087               | BM | 3 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....  | ..                              | 04/01/2021.   | Direct.....        |                           | .....5,000     | .....5,000     | .....5,399     | .....5,025                              | .....0                                   | .....(25)                                 | .....0                                                    | .....(25)                            | .....0                                     | .....5,000                                    | .....0                                   | .....0                           | .....0                        | .....119                                             | 01/01/2050.                      | 1.C FE.....                                                               |
| 686087               | NS | 2 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....  | ..                              | 04/01/2021.   | Direct.....        |                           | .....55,000    | .....55,000    | .....55,000    | .....55,000                             | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....55,000                                   | .....0                                   | .....0                           | .....0                        | .....760                                             | 07/01/2034.                      | 1.C FE.....                                                               |
| 686087               | PG | 6 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....  | ..                              | 04/01/2021.   | Direct.....        |                           | .....95,000    | .....95,000    | .....102,119   | .....95,419                             | .....0                                   | .....(419)                                | .....0                                                    | .....(419)                           | .....0                                     | .....95,000                                   | .....0                                   | .....0                           | .....0                        | .....2,039                                           | 07/01/2043.                      | 1.C FE.....                                                               |
| 686087               | RY | 5 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....  | ..                              | 04/01/2021.   | Direct.....        |                           | .....185,000   | .....185,000   | .....194,335   | .....185,415                            | .....0                                   | .....(415)                                | .....0                                                    | .....(415)                           | .....0                                     | .....185,000                                  | .....0                                   | .....0                           | .....0                        | .....3,027                                           | 07/01/2044.                      | 1.C FE.....                                                               |
| 686087               | SU | 2 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....  | ..                              | 04/01/2021.   | Direct.....        |                           | .....30,000    | .....30,000    | .....31,251    | .....30,096                             | .....0                                   | .....(96)                                 | .....0                                                    | .....(96)                            | .....0                                     | .....30,000                                   | .....0                                   | .....0                           | .....0                        | .....544                                             | 07/01/2036.                      | 1.C FE.....                                                               |
| 686087               | WV | 5 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....  | ..                              | 04/01/2021.   | Direct.....        |                           | .....120,000   | .....120,000   | .....120,000   | .....120,000                            | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | .....120,000                                  | .....0                                   | .....0                           | .....0                        | .....2,106                                           | 01/01/2033.                      | 1.C FE.....                                                               |
| 686087               | WW | 3 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....  | ..                              | 04/01/2021.   | Direct.....        |                           | .....180,000   | .....180,000   | .....192,503   | .....180,302                            | .....0                                   | .....(302)                                | .....0                                                    | .....(302)                           | .....0                                     | .....180,000                                  | .....0                                   | .....0                           | .....0                        | .....3,767                                           | 01/01/2040.                      | 1.C FE.....                                                               |
| 708796               | 8E | 0 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M..... | ..                              | 04/01/2021.   | Direct.....        |                           | .....290,000   | .....290,000   | .....290,000   | .....290,000                            | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | .....290,000                                  | .....0                                   | .....0                           | .....0                        | .....5,365                                           | 10/01/2037.                      | 1.C FE.....                                                               |
| 708796               | B9 | 7 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M..... | ..                              | 04/01/2021.   | Direct.....        |                           | .....15,000    | .....15,000    | .....15,619    | .....15,019                             | .....0                                   | .....(19)                                 | .....0                                                    | .....(19)                            | .....0                                     | .....15,000                                   | .....0                                   | .....0                           | .....0                        | .....300                                             | 10/01/2041.                      | 1.C FE.....                                                               |
| 708796               | X3 | 6 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M..... | ..                              | 04/01/2021.   | Direct.....        |                           | .....280,000   | .....280,000   | .....280,000   | .....280,000                            | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | .....280,000                                  | .....0                                   | .....0                           | .....0                        | .....5,390                                           | 10/01/2030.                      | 1.C FE.....                                                               |
| 70879Q               | GL | 1 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M..... | ..                              | 04/01/2021.   | Direct.....        |                           | .....95,000    | .....95,000    | .....101,165   | .....95,149                             | .....0                                   | .....(149)                                | .....0                                                    | .....(149)                           | .....0                                     | .....95,000                                   | .....0                                   | .....0                           | .....0                        | .....1,663                                           | 04/01/2049.                      | 1.C FE.....                                                               |
| 72316W               | ZE | 0 | PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA..... | ..                              | 06/01/2021.   | Call @ 100.00..... |                           | .....148,000   | .....148,000   | .....151,021   | .....149,937                            | .....0                                   | .....(155)                                | .....0                                                    | .....(155)                           | .....0                                     | .....149,781                                  | .....0                                   | .....(1,781)                     | .....(1,781)                  | .....2,378                                           | 01/01/2046.                      | 1.A FE.....                                                               |
| 76221R               | E9 | 0 | RHODE ISLAND HSG & MTG FIN CORP.....          | ..                              | 04/27/2021.   | Direct.....        |                           | .....180,000   | .....180,000   | .....196,034   | .....180,497                            | .....0                                   | .....(497)                                | .....0                                                    | .....(497)                           | .....0                                     | .....180,000                                  | .....0                                   | .....0                           | .....0                        | .....3,390                                           | 10/01/2049.                      | 1.B FE.....                                                               |

SCHEDULE D - PART 4

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

QE05.5

| 1                    | 2                                             |  | 3                               | 4             | 5                  | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|-----------------------------------------------|--|---------------------------------|---------------|--------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                               |  |                                 |               |                    |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser  | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 76221R RB 1          | RHODE ISLAND HSG & MTG FIN CORP.....          |  | ..                              | 04/27/2021.   | Direct.....        |                           | 25,000        | 25,000    | 26,495      | 25,060                                  | .....0                                   | .....(60)                                 | .....0                                                    | .....(60)                            | .....0                                     | 25,000                                        | .....0                                   | .....0                           | .....0                        | .....523                                             | 10/01/2040.                      | 1.B FE.....                                                               |
| 76221R SE 4          | RHODE ISLAND HSG & MTG FIN CORP.....          |  | ..                              | 04/27/2021.   | Direct.....        |                           | 75,000        | 75,000    | 77,777      | 75,103                                  | .....0                                   | .....(103)                                | .....0                                                    | .....(103)                           | .....0                                     | 75,000                                        | .....0                                   | .....0                           | .....0                        | .....1,053                                           | 04/01/2040.                      | 1.C FE.....                                                               |
| 76221R UK 7          | RHODE ISLAND HSG & MTG FIN CORP.....          |  | ..                              | 04/27/2021.   | Direct.....        |                           | 120,000       | 120,000   | 125,616     | 120,258                                 | .....0                                   | .....(258)                                | .....0                                                    | .....(258)                           | .....0                                     | 120,000                                       | .....0                                   | .....0                           | .....0                        | .....2,472                                           | 04/01/2033.                      | 1.B FE.....                                                               |
| 76221R XP 3          | RHODE ISLAND HSG & MTG FIN CORP.....          |  | ..                              | 04/27/2021.   | Direct.....        |                           | 510,000       | 510,000   | 505,925     | 509,942                                 | .....0                                   | .....58                                   | .....0                                                    | .....58                              | .....0                                     | 510,000                                       | .....0                                   | .....0                           | .....0                        | .....8,830                                           | 10/01/2035.                      | 1.B FE.....                                                               |
| 83712D G4 2          | SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG..... |  | ..                              | 04/01/2021.   | Direct.....        |                           | 155,000       | 155,000   | 170,204     | 155,504                                 | .....0                                   | .....(504)                                | .....0                                                    | .....(504)                           | .....0                                     | 155,000                                       | .....0                                   | .....0                           | .....0                        | .....2,938                                           | 01/01/2050.                      | 1.A FE.....                                                               |
| 83712D WK 8          | SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG..... |  | ..                              | 04/01/2021.   | Direct.....        |                           | 55,000        | 55,000    | 58,265      | 55,274                                  | .....0                                   | .....(274)                                | .....0                                                    | .....(274)                           | .....0                                     | 55,000                                        | .....0                                   | .....0                           | .....0                        | .....1,119                                           | 07/01/2043.                      | 1.A FE.....                                                               |
| 83712D XF 8          | SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG..... |  | ..                              | 04/01/2021.   | Direct.....        |                           | 30,000        | 30,000    | 30,000      | 30,000                                  | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | 30,000                                        | .....0                                   | .....0                           | .....0                        | .....545                                             | 01/01/2032.                      | 1.A FE.....                                                               |
| 83712D XJ 0          | SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG..... |  | ..                              | 04/01/2021.   | Direct.....        |                           | 60,000        | 60,000    | 64,399      | 60,236                                  | .....0                                   | .....(236)                                | .....0                                                    | .....(236)                           | .....0                                     | 60,000                                        | .....0                                   | .....0                           | .....0                        | .....1,241                                           | 01/01/2047.                      | 1.A FE.....                                                               |
| 88045R B7 6          | TENNESSEE HSG DEV AGY.....                    |  | ..                              | 06/01/2021.   | Direct.....        |                           | 45,000        | 45,000    | 47,170      | 45,174                                  | .....0                                   | .....(174)                                | .....0                                                    | .....(174)                           | .....0                                     | 45,000                                        | .....0                                   | .....0                           | .....0                        | .....825                                             | 07/01/2045.                      | 1.C FE.....                                                               |
| 88045R C6 7          | TENNESSEE HSG DEV AGY.....                    |  | ..                              | 06/01/2021.   | Direct.....        |                           | 25,000        | 25,000    | 25,000      | 25,000                                  | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | 25,000                                        | .....0                                   | .....0                           | .....0                        | .....447                                             | 07/01/2031.                      | 1.C FE.....                                                               |
| 880461 AR 9          | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR..... |  | ..                              | 06/01/2021.   | Direct.....        |                           | 5,000         | 5,000     | 4,548       | 4,965                                   | .....0                                   | .....35                                   | .....0                                                    | .....35                              | .....0                                     | 5,000                                         | .....0                                   | .....0                           | .....0                        | .....93                                              | 01/01/2031.                      | 1.B FE.....                                                               |
| 880461 BP 2          | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR..... |  | ..                              | 06/01/2021.   | Direct.....        |                           | 25,000        | 25,000    | 26,598      | 25,124                                  | .....0                                   | .....(124)                                | .....0                                                    | .....(124)                           | .....0                                     | 25,000                                        | .....0                                   | .....0                           | .....0                        | .....543                                             | 07/01/2043.                      | 1.B FE.....                                                               |
| 880461 DN 5          | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR..... |  | ..                              | 06/01/2021.   | Direct.....        |                           | 105,000       | 105,000   | 115,595     | 105,875                                 | .....0                                   | .....(875)                                | .....0                                                    | .....(875)                           | .....0                                     | 105,000                                       | .....0                                   | .....0                           | .....0                        | .....2,232                                           | 07/01/2045.                      | 1.B FE.....                                                               |
| 880461 G9 3          | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR..... |  | ..                              | 06/01/2021.   | Direct.....        |                           | 165,000       | 165,000   | 179,154     | 165,725                                 | .....0                                   | .....(725)                                | .....0                                                    | .....(725)                           | .....0                                     | 165,000                                       | .....0                                   | .....0                           | .....0                        | .....2,935                                           | 01/01/2050.                      | 1.B FE.....                                                               |
| 880461 JR 0          | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR..... |  | ..                              | 06/01/2021.   | Direct.....        |                           | 325,000       | 325,000   | 305,744     | 322,649                                 | .....0                                   | .....2,351                                | .....0                                                    | .....2,351                           | .....0                                     | 325,000                                       | .....0                                   | .....0                           | .....0                        | .....5,668                                           | 07/01/2036.                      | 1.B FE.....                                                               |
| 880461 KB 3          | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR..... |  | ..                              | 06/01/2021.   | Direct.....        |                           | 35,000        | 35,000    | 36,357      | 35,111                                  | .....0                                   | .....(111)                                | .....0                                                    | .....(111)                           | .....0                                     | 35,000                                        | .....0                                   | .....0                           | .....0                        | .....642                                             | 01/01/2047.                      | 1.B FE.....                                                               |
| 880461 NJ 3          | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR..... |  | ..                              | 06/01/2021.   | Direct.....        |                           | 85,000        | 85,000    | 85,000      | 84,999                                  | .....0                                   | .....1                                    | .....0                                                    | .....1                               | .....0                                     | 85,000                                        | .....0                                   | .....0                           | .....0                        | .....1,638                                           | 07/01/2032.                      | 1.B FE.....                                                               |
| 880461 NL 8          | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR..... |  | ..                              | 06/01/2021.   | Direct.....        |                           | 70,000        | 70,000    | 74,990      | 70,379                                  | .....0                                   | .....(379)                                | .....0                                                    | .....(379)                           | .....0                                     | 70,000                                        | .....0                                   | .....0                           | .....0                        | .....1,460                                           | 07/01/2042.                      | 1.B FE.....                                                               |
| 880461 NP 9          | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR..... |  | ..                              | 05/03/2021.   | Direct.....        |                           | 40,000        | 40,000    | 43,174      | 40,208                                  | .....0                                   | .....(208)                                | .....0                                                    | .....(208)                           | .....0                                     | 40,000                                        | .....0                                   | .....0                           | .....0                        | .....843                                             | 01/01/2042.                      | 1.B FE.....                                                               |
| 880461 PS 1          | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR..... |  | ..                              | 06/01/2021.   | Direct.....        |                           | 55,000        | 55,000    | 54,528      | 54,939                                  | .....0                                   | .....61                                   | .....0                                                    | .....61                              | .....0                                     | 55,000                                        | .....0                                   | .....0                           | .....0                        | .....1,103                                           | 07/01/2036.                      | 1.B FE.....                                                               |
| 880461 SC 3          | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR..... |  | ..                              | 05/03/2021.   | Direct.....        |                           | 125,000       | 125,000   | 136,589     | 125,783                                 | .....0                                   | .....(783)                                | .....0                                                    | .....(783)                           | .....0                                     | 125,000                                       | .....0                                   | .....0                           | .....0                        | .....2,622                                           | 07/01/2048.                      | 1.B FE.....                                                               |
| 880461 XF 0          | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR..... |  | ..                              | 06/01/2021.   | Direct.....        |                           | 175,000       | 175,000   | 188,081     | 175,979                                 | .....0                                   | .....(979)                                | .....0                                                    | .....(979)                           | .....0                                     | 175,000                                       | .....0                                   | .....0                           | .....0                        | .....4,063                                           | 07/01/2049.                      | 1.B FE.....                                                               |
| 88275A CW 8          | TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF..... |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 24,957        | 24,957    | 25,207      | 25,078                                  | .....0                                   | .....(121)                                | .....0                                                    | .....(121)                           | .....0                                     | 24,957                                        | .....0                                   | .....0                           | .....0                        | .....362                                             | 01/01/2032.                      | 1.A FE.....                                                               |
| 88275F NV 7          | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE..... |  | ..                              | 06/01/2021.   | Call @ 100.00..... |                           | 85,000        | 85,000    | 86,266      | 85,861                                  | .....0                                   | .....(77)                                 | .....0                                                    | .....(77)                            | .....0                                     | 85,784                                        | .....0                                   | .....(784)                       | .....(784)                    | .....1,374                                           | 03/01/2046.                      | 1.B FE.....                                                               |
| 88275F NW 5          | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE..... |  | ..                              | 06/01/2021.   | Call @ 100.00..... |                           | 240,000       | 240,000   | 240,000     | 240,000                                 | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | 240,000                                       | .....0                                   | .....0                           | .....0                        | .....3,806                                           | 03/01/2046.                      | 1.B FE.....                                                               |
| 88275F PA 1          | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE..... |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 66,864        | 66,864    | 64,921      | 65,088                                  | .....0                                   | .....1,776                                | .....0                                                    | .....1,776                           | .....0                                     | 66,864                                        | .....0                                   | .....0                           | .....0                        | .....846                                             | 09/01/2047.                      | 1.B FE.....                                                               |
| 88275F SC 4          | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE..... |  | ..                              | 04/01/2021.   | Direct.....        |                           | 15,000        | 15,000    | 15,000      | 15,000                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | 15,000                                        | .....0                                   | .....0                           | .....0                        | .....164                                             | 09/01/2035.                      | 1.B FE.....                                                               |
| 88275L AC 0          | TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF..... |  | ..                              | 06/26/2021.   | Call @ 100.00..... |                           | 9,245         | 9,245     | 9,245       | 9,245                                   | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | 9,245                                         | .....0                                   | .....0                           | .....0                        | .....91                                              | 07/01/2037.                      | 1.A FE.....                                                               |
| 88275L AD 8          | TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF..... |  | ..                              | 06/26/2021.   | Call @ 100.00..... |                           | 9,245         | 9,245     | 9,245       | 9,245                                   | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | 9,245                                         | .....0                                   | .....0                           | .....0                        | .....89                                              | 07/01/2037.                      | 1.A FE.....                                                               |
| 914119 2H 4          | UNIVERSITY CINCINNATI OHIO GEN RCPTS.....     |  | ..                              | 06/01/2021.   | Call @ 100.00..... |                           | 680,000       | 680,000   | 743,471     | 688,277                                 | .....0                                   | .....(8,277)                              | .....0                                                    | .....(8,277)                         | .....0                                     | 680,000                                       | .....0                                   | .....0                           | .....0                        | .....17,000                                          | 06/01/2022.                      | 1.A.....                                                                  |
| 914119 2N 1          | UNIVERSITY CINCINNATI OHIO GEN RCPTS.....     |  | ..                              | 06/01/2021.   | Call @ 100.00..... |                           | 370,000       | 370,000   | 404,536     | 374,504                                 | .....0                                   | .....(4,504)                              | .....0                                                    | .....(4,504)                         | .....0                                     | 370,000                                       | .....0                                   | .....0                           | .....0                        | .....9,250                                           | 06/01/2022.                      | 1.D FE.....                                                               |
| 91743P DD 4          | UTAH HSG CORP.....                            |  | ..                              | 06/22/2021.   | Call @ 100.00..... |                           | 475,134       | 475,134   | 495,992     | 495,643                                 | .....0                                   | .....(159)                                | .....0                                                    | .....(159)                           | .....0                                     | 495,484                                       | .....0                                   | .....(20,350)                    | .....(20,350)                 | .....6,593                                           | 02/21/2050.                      | 1.B FE.....                                                               |
| 91743P DE 2          | UTAH HSG CORP.....                            |  | ..                              | 06/21/2021.   | Paydown.....       |                           | 759,090       | 759,090   | 787,199     | 786,811                                 | .....0                                   | .....(27,720)                             | .....0                                                    | .....(27,720)                        | .....0                                     | 759,090                                       | .....0                                   | .....0                           | .....0                        | .....10,717                                          | 03/21/2050.                      | 1.B FE.....                                                               |
| 924190 EL 1          | VERMONT HSG FIN AGY.....                      |  | ..                              | 05/03/2021.   | Direct.....        |                           | 15,000        | 15,000    | 15,626      | 15,145                                  | .....0                                   | .....(145)                                | .....0                                                    | .....(145)                           | .....0                                     | 15,000                                        | .....0                                   | .....0                           | .....0                        | .....309                                             | 11/01/2042.                      | 1.C FE.....                                                               |
| 924190 FR 7          | VERMONT HSG FIN AGY.....                      |  | ..                              | 05/03/2021.   | Direct.....        |                           | 70,000        | 70,000    | 73,810      | 70,143                                  | .....0                                   | .....(143)                                | .....0                                                    | .....(143)                           | .....0                                     | 70,000                                        | .....0                                   | .....0                           | .....0                        | .....1,400                                           | 11/01/2043.                      | 1.C FE.....                                                               |
| 924190 HG 9          | VERMONT HSG FIN AGY.....                      |  | ..                              | 05/03/2021.   | Direct.....        |                           | 135,000       | 135,000   | 141,383     | 135,404                                 | .....0                                   | .....(404)                                | .....0                                                    | .....(404)                           | .....0                                     | 135,000                                       | .....0                                   | .....0                           | .....0                        | .....2,531                                           | 11/01/2045.                      | 1.C FE.....                                                               |
| 924190 MD 0          | VERMONT HSG FIN AGY.....                      |  | ..                              | 05/03/2021.   | Direct.....        |                           | 170,000       | 170,000   | 181,179     | 170,351                                 | .....0                                   | .....(351)                                | .....0                                                    | .....(351)                           | .....0                                     | 170,000                                       | .....0                                   | .....0                           | .....0                        | .....3,400                                           | 11/01/2047.                      | 1.C FE.....                                                               |
| 924190 NA 5          | VERMONT HSG FIN AGY.....                      |  | ..                              | 05/03/2021.   | Direct.....        |                           | 150,000       | 150,000   | 161,706     | 150,395                                 | .....0                                   | .....(395)                                | .....0                                                    | .....(395)                           | .....0                                     | 150,000                                       | .....0                                   | .....0                           | .....0                        | .....3,000                                           | 05/01/2048.                      | 1.C FE.....                                                               |

SCHEDULE D - PART 4

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

| 1                    | 2                                                                 |  |  | 3                               | 4             | 5                 | 6                         | 7               | 8               | 9               | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|-------------------------------------------------------------------|--|--|---------------------------------|---------------|-------------------|---------------------------|-----------------|-----------------|-----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                                                   |  |  |                                 |               |                   |                           |                 |                 |                 |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description                                                       |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration   | Par Value       | Actual Cost     | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 92812U Q4 3          | VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....                     |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | .....450,074    | .....450,074    | .....450,074    | .....450,074                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....450,074                                  | .....0                                   | .....0                           | .....0                        | .....6,207                                           | 10/25/2037.                      | 1.A FE.....                                                               |
| 92812U Q5 0          | VASHSG 2015 SERIES A A - RMBS.....                                |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | .....286,950    | .....286,950    | .....286,950    | .....287,343                            | .....0                                   | .....(392)                                | .....0                                                    | .....(392)                           | .....0                                     | .....286,950                                  | .....0                                   | .....0                           | .....0                        | .....3,755                                           | 06/25/2042.                      | 1.A FE.....                                                               |
| 92812U Q7 6          | VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....                         |  |  | ..                              | 06/25/2021.   | Paydown.....      |                           | .....857,444    | .....857,444    | .....857,444    | .....857,444                            | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | .....857,444                                  | .....0                                   | .....0                           | .....0                        | .....9,765                                           | 10/25/2049.                      | 1.A FE.....                                                               |
| 92812V MA 1          | VIRGINIA ST HSG DEV AUTH - MBS.....                               |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | .....56,854     | .....56,854     | .....56,084     | .....59,300                             | .....0                                   | .....(2,447)                              | .....0                                                    | .....(2,447)                         | .....0                                     | .....56,854                                   | .....0                                   | .....0                           | .....0                        | .....715                                             | 11/25/2039.                      | 1.A FE.....                                                               |
| 93978T H4 4          | WASHINGTON ST HSG FIN COMMN.....                                  |  |  | ..                              | 06/01/2021.   | Direct.....       |                           | .....75,000     | .....75,000     | .....82,631     | .....75,313                             | .....0                                   | .....(313)                                | .....0                                                    | .....(313)                           | .....0                                     | .....75,000                                   | .....0                                   | .....0                           | .....0                        | .....1,417                                           | 12/01/2049.                      | 1.A FE.....                                                               |
| 93978T QX 0          | WASHINGTON ST HSG FIN COMMN.....                                  |  |  | ..                              | 06/01/2021.   | Direct.....       |                           | .....110,000    | .....110,000    | .....113,946    | .....110,550                            | .....0                                   | .....(550)                                | .....0                                                    | .....(550)                           | .....0                                     | .....110,000                                  | .....0                                   | .....0                           | .....0                        | .....1,848                                           | 06/01/2037.                      | 1.A FE.....                                                               |
| 93978T VD 8          | WASHINGTON ST HSG FIN COMMN.....                                  |  |  | ..                              | 06/01/2021.   | Direct.....       |                           | .....55,000     | .....55,000     | .....58,165     | .....55,230                             | .....0                                   | .....(230)                                | .....0                                                    | .....(230)                           | .....0                                     | .....55,000                                   | .....0                                   | .....0                           | .....0                        | .....1,001                                           | 12/01/2046.                      | 1.A FE.....                                                               |
| 93978T WE 5          | WASHINGTON ST HSG FIN COMMN.....                                  |  |  | ..                              | 06/01/2021.   | Direct.....       |                           | .....55,000     | .....55,000     | .....58,470     | .....55,293                             | .....0                                   | .....(293)                                | .....0                                                    | .....(293)                           | .....0                                     | .....55,000                                   | .....0                                   | .....0                           | .....0                        | .....1,138                                           | 06/01/2039.                      | 1.A FE.....                                                               |
| 93978T XE 4          | WASHINGTON ST HSG FIN COMMN.....                                  |  |  | ..                              | 06/01/2021.   | Direct.....       |                           | .....255,000    | .....255,000    | .....255,000    | .....255,001                            | .....0                                   | .....(1)                                  | .....0                                                    | .....(1)                             | .....0                                     | .....255,000                                  | .....0                                   | .....0                           | .....0                        | .....4,590                                           | 12/01/2032.                      | 1.A FE.....                                                               |
| 3199999.             | Total - Bonds - U.S. Special Revenue and Special Assessments..... |  |  |                                 |               |                   |                           | .....42,838,794 | .....42,963,556 | .....44,061,464 | .....43,069,062                         | .....0                                   | ....(208,793)                             | .....0                                                    | ....(208,793)                        | .....0                                     | .....42,860,270                               | .....0                                   | .....(21,476)                    | .....(21,476)                 | .....722,009                                         | XXX                              | XXX                                                                       |

Bonds - Industrial and Miscellaneous

QE05.6

|        |    |   |                                   |    |             |                    |  |  |                |                |                |                |             |             |        |             |        |                |        |             |             |             |             |             |
|--------|----|---|-----------------------------------|----|-------------|--------------------|--|--|----------------|----------------|----------------|----------------|-------------|-------------|--------|-------------|--------|----------------|--------|-------------|-------------|-------------|-------------|-------------|
| 00038R | AA | 4 | AASET 2019-2 A - ABS.....         | .. | 06/16/2021. | Paydown.....       |  |  | .....28,101    | .....28,101    | .....28,101    | .....28,101    | .....0      | .....(0)    | .....0 | .....(0)    | .....0 | .....28,101    | .....0 | .....0      | .....0      | .....474    | 10/16/2039. | 1.G FE..... |
| 00102D | AC | 2 | ACIS 145 A2 - CDO.....            | .. | 05/10/2021. | Paydown.....       |  |  | .....184,665   | .....184,665   | .....184,665   | .....184,665   | .....0      | .....0      | .....0 | .....0      | .....0 | .....184,665   | .....0 | .....0      | .....0      | .....3,264  | 11/02/2026. | 1.A FE..... |
| 001406 | AA | 5 | DCAL 2015 A1 - ABS.....           | D  | 06/15/2021. | Paydown.....       |  |  | .....245       | .....245       | .....245       | .....184       | .....61     | .....(0)    | .....0 | .....61     | .....0 | .....245       | .....0 | .....0      | .....0      | .....4      | 02/15/2040. | 3.C FE..... |
| 00176D | AG | 4 | AMMC 13R A1R - CDO.....           | .. | 04/26/2021. | Paydown.....       |  |  | .....2,570,900 | .....2,570,900 | .....2,570,900 | .....2,569,646 | .....0      | .....1,254  | .....0 | .....1,254  | .....0 | .....2,570,900 | .....0 | .....0      | .....0      | .....19,187 | 07/24/2029. | 1.A FE..... |
| 00176D | AL | 3 | AMMC 13R A3R - CDO.....           | .. | 04/27/2021. | Paydown.....       |  |  | .....215,000   | .....215,000   | .....215,000   | .....214,966   | .....0      | .....34     | .....0 | .....34     | .....0 | .....215,000   | .....0 | .....0      | .....0      | .....2,898  | 07/24/2029. | 1.F FE..... |
| 00214M | AA | 1 | ARLFR 1406 A1 - RMBS.....         | .. | 06/15/2021. | Paydown.....       |  |  | .....172,711   | .....172,711   | .....170,363   | .....172,711   | .....0      | .....0      | .....0 | .....0      | .....0 | .....172,711   | .....0 | .....0      | .....0      | .....2,090  | 06/15/2044. | 1.F FE..... |
| 00255U | AA | 3 | AASET 2020-1 A - ABS.....         | .. | 06/15/2021. | Paydown.....       |  |  | .....59,267    | .....59,267    | .....59,266    | .....59,267    | .....0      | .....0      | .....0 | .....0      | .....0 | .....59,267    | .....0 | .....0      | .....0      | .....734    | 01/17/2040. | 1.G FE..... |
| 00443P | AA | 7 | ACE 2007-HE2 A1 - RMBS.....       | .. | 06/25/2021. | Paydown.....       |  |  | .....146,259   | .....146,260   | .....111,614   | .....114,934   | .....0      | .....31,325 | .....0 | .....31,325 | .....0 | .....146,259   | .....0 | .....0      | .....0      | .....153    | 12/25/2036. | 1.D FM..... |
| 006346 | AS | 9 | ADMSO 181 A - ABS.....            | .. | 06/15/2021. | Paydown.....       |  |  | .....40,000    | .....40,000    | .....40,072    | .....40,054    | .....0      | .....(54)   | .....0 | .....(54)   | .....0 | .....40,000    | .....0 | .....0      | .....0      | .....802    | 11/16/2048. | 1.F FE..... |
| 00703Q | AD | 4 | ARMT 2006-3 A11 - RMBS.....       | .. | 06/25/2021. | Paydown.....       |  |  | .....45,100    | .....45,100    | .....27,258    | .....44,924    | .....0      | .....176    | .....0 | .....176    | .....0 | .....45,100    | .....0 | .....0      | .....0      | .....198    | 08/25/2036. | 1.D FM..... |
| 01448Q | AA | 8 | ALESC IV A1 - CDO.....            | .. | 04/30/2021. | Paydown.....       |  |  | .....127,968   | .....127,968   | .....108,653   | .....125,972   | .....0      | .....1,996  | .....0 | .....1,996  | .....0 | .....127,968   | .....0 | .....0      | .....0      | .....446    | 07/30/2034. | 1.C FE..... |
| 01450B | AA | 6 | ALESC XV A1 - CDO.....            | .. | 06/23/2021. | Paydown.....       |  |  | .....152,591   | .....152,591   | .....142,720   | .....151,023   | .....0      | .....1,568  | .....0 | .....1,568  | .....0 | .....152,591   | .....0 | .....0      | .....0      | .....386    | 12/23/2037. | 1.F FE..... |
| 02149M | AB | 5 | CWALT 2007-J1 1A2 - CMO/RMBS..... | .. | 06/01/2021. | Paydown.....       |  |  | .....135,612   | .....130,070   | .....113,067   | .....121,697   | .....14,256 | .....(340)  | .....0 | .....13,915 | .....0 | .....135,612   | .....0 | .....0      | .....0      | .....3,097  | 03/25/2037. | 1.D FM..... |
| 02315Q | AA | 6 | AMBAC LSN1 LLC.....               | .. | 03/31/2021. | Paydown.....       |  |  | .....0         | .....0         | .....0         | .....0         | .....0      | .....0      | .....0 | .....0      | .....0 | .....0         | .....0 | .....0      | .....0      | .....0      | 02/12/2023. | 5.B GI..... |
| 02660L | AA | 8 | AHMA 2006-4 A11 - RMBS.....       | .. | 06/25/2021. | Paydown.....       |  |  | .....20,879    | .....20,879    | .....13,863    | .....20,572    | .....0      | .....307    | .....0 | .....307    | .....0 | .....20,879    | .....0 | .....0      | .....0      | .....27     | 10/25/2046. | 1.D FM..... |
| 02660T | AR | 4 | AHM 2004-1 4A - RMBS.....         | .. | 06/01/2021. | Paydown.....       |  |  | .....62,018    | .....62,018    | .....61,320    | .....60,649    | .....0      | .....1,369  | .....0 | .....1,369  | .....0 | .....62,018    | .....0 | .....0      | .....0      | .....525    | 04/25/2044. | 1.D FM..... |
| 02660T | EK | 5 | AHM 2005-2B 1A1 - RMBS.....       | .. | 06/25/2021. | Paydown.....       |  |  | .....34,182    | .....34,182    | .....31,992    | .....33,977    | .....0      | .....205    | .....0 | .....205    | .....0 | .....34,182    | .....0 | .....0      | .....0      | .....109    | 09/25/2045. | 1.D FM..... |
| 02665U | AA | 3 | AH4R 2014-SFR2 A - RMBS.....      | .. | 06/01/2021. | Paydown.....       |  |  | .....8,111     | .....8,111     | .....8,237     | .....8,158     | .....0      | .....(47)   | .....0 | .....(47)   | .....0 | .....8,111     | .....0 | .....0      | .....0      | .....127    | 10/17/2036. | 1.A FE..... |
| 02665X | AA | 7 | AH4R 2014-SFR3 A - RMBS.....      | .. | 06/01/2021. | Paydown.....       |  |  | .....76,827    | .....76,827    | .....77,565    | .....77,082    | .....0      | .....(255)  | .....0 | .....(255)  | .....0 | .....76,827    | .....0 | .....0      | .....0      | .....1,175  | 12/18/2036. | 1.A FE..... |
| 02666A | AA | 6 | AH4R 2015-SFR1 A - RMBS.....      | .. | 06/01/2021. | Paydown.....       |  |  | .....23,729    | .....23,729    | .....23,728    | .....23,704    | .....0      | .....25     | .....0 | .....25     | .....0 | .....23,729    | .....0 | .....0      | .....0      | .....340    | 04/17/2052. | 1.A FE..... |
| 02666B | AG | 1 | AH4R 2015-SFR2 XS - RMBS.....     | .. | 06/01/2021. | Direct.....        |  |  | .....0         | .....0         | .....0         | .....(0)       | .....0      | .....0      | .....0 | .....0      | .....0 | .....0         | .....0 | .....0      | .....0      | .....0      | 10/17/2052. | 5.B GI..... |
| 030506 | AA | 7 | AMERICAN WOODMARK CORP.....       | .. | 04/26/2021. | Call @ 100.00..... |  |  | .....1,024,380 | .....1,000,000 | .....955,000   | .....960,095   | .....0      | .....2,098  | .....0 | .....2,098  | .....0 | .....962,193   | .....0 | .....37,807 | .....37,807 | .....54,307 | 03/15/2026. | 3.B FE..... |
| 03235T | AA | 5 | ACEF 2014-1 A - CMO.....          | .. | 06/20/2021. | Paydown.....       |  |  | .....4,773     | .....4,773     | .....1,452     | .....1,452     | .....0      | .....3,321  | .....0 | .....3,321  | .....0 | .....4,773     | .....0 | .....0      | .....0      | .....134    | 12/20/2024. | 5.B GI..... |
| 038413 | AA | 8 | AQFIT 2020-A A - ABS.....         | .. | 06/17/2021. | Paydown.....       |  |  | .....382,594   | .....382,594   | .....382,523   | .....382,525   | .....0      | .....69     | .....0 | .....69     | .....0 | .....382,594   | .....0 | .....0      | .....0      | .....2,984  | 07/17/2046. | 1.F FE..... |
| 04002Q | AA | 0 | AREIT 18CRE2 A - CMBS.....        | .. | 04/16/2021. | Paydown.....       |  |  | .....553,748   | .....553,748   | .....553,748   | .....553,748   | .....0      | .....0      | .....0 | .....0      | .....0 | .....553,748   | .....0 | .....0      | .....0      | .....2,053  | 11/16/2035. | 1.A FE..... |
| 04544N | AD | 6 | ABSHE 2006-HE6 A4 - RMBS.....     | .. | 06/25/2021. | Paydown.....       |  |  | .....458,122   | .....458,123   | .....384,823   | .....438,674   | .....0      | .....19,448 | .....0 | .....19,448 | .....0 | .....458,122   | .....0 | .....0      | .....0      | .....539    | 11/25/2036. | 1.D FM..... |
| 05352G | AA | 5 | AVANA BONHON, LLC.....            | .. | 05/11/2021. | Paydown.....       |  |  | .....1,692,308 | .....1,692,308 | .....1,692,308 | .....1,692,308 | .....0      | .....0      | .....0 | .....0      | .....0 | .....1,692,308 | .....0 | .....0      | .....0      | .....32,735 | 09/15/2024. | 1.F PL..... |

SCHEDULE D - PART 4

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

QE05.7

| 1                    | 2                                            |  |  | 3                               | 4             | 5                  | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|----------------------------------------------|--|--|---------------------------------|---------------|--------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                              |  |  |                                 |               |                    |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description                                  |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser  | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 05492X AA 9          | BDS 20FL6 A - CDO.....                       |  |  | C                               | 06/15/2021.   | Paydown.....       |                           | 44,656        | 44,656    | 44,726      | 44,726                                  | 0                                        | (70)                                      | 0                                                         | (70)                                 | 0                                          | 44,656                                        | 0                                        | 0                                | 0                             | 267                                                  | 09/18/2035.                      | 1.A FE.....                                                               |
| 05530M AA 7          | BCAP 2006-AA2 A1 - RMBS.....                 |  |  |                                 | 06/25/2021.   | Paydown.....       |                           | 145,561       | 137,514   | 105,260     | 142,019                                 | 0                                        | 3,542                                     | 0                                                         | 3,542                                | 0                                          | 145,561                                       | 0                                        | 0                                | 0                             | 163                                                  | 01/25/2037.                      | 1.D FM.....                                                               |
| 05533N AJ 3          | BCAP 2010-RR12 1A9 - CMO/RMBS.....           |  |  | C                               | 06/01/2021.   | Paydown.....       |                           | 174,585       | 169,834   | 148,793     | 172,981                                 | 0                                        | 1,604                                     | 0                                                         | 1,604                                | 0                                          | 174,585                                       | 0                                        | 0                                | 0                             | 2,276                                                | 06/26/2037.                      | 1.D FM.....                                                               |
| 05545J AJ 8          | BCAP 15RR3 4A1 - CMO/RMBS.....               |  |  | ..                              | 06/26/2021.   | Paydown.....       |                           | 243,884       | 243,884   | 217,667     | 237,508                                 | 0                                        | 6,376                                     | 0                                                         | 6,376                                | 0                                          | 243,884                                       | 0                                        | 0                                | 0                             | 278                                                  | 02/25/2037.                      | 1.D FM.....                                                               |
| 05568Y AA 6          | BNSF 2007-1 PTC - ABS.....                   |  |  | ..                              | 04/01/2021.   | Paydown.....       |                           | 258,161       | 258,161   | 258,161     | 258,326                                 | 0                                        | (165)                                     | 0                                                         | (165)                                | 0                                          | 258,161                                       | 0                                        | 0                                | 0                             | 7,740                                                | 04/01/2024.                      | 1.C FE.....                                                               |
| 05584A AA 8          | HGVGI 17A A - RMBS.....                      |  |  | ..                              | 06/25/2021.   | Paydown.....       |                           | 57,393        | 57,393    | 57,379      | 57,383                                  | 0                                        | 10                                        | 0                                                         | 10                                   | 0                                          | 57,393                                        | 0                                        | 0                                | 0                             | 713                                                  | 05/25/2029.                      | 1.F FE.....                                                               |
| 05586A AA 6          | BSPRT 2018-FL4 A - CDO.....                  |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | 3,538,916     | 3,538,916 | 3,516,196   | 3,524,598                               | 0                                        | 14,317                                    | 0                                                         | 14,317                               | 0                                          | 3,538,916                                     | 0                                        | 0                                | 0                             | 19,063                                               | 09/17/2035.                      | 1.A FE.....                                                               |
| 05596* AA 7          | BTC HOLDINGS FUND I, LLC - CDO.....          |  |  | ..                              | 06/22/2021.   | Various.....       |                           | 2,705,582     | 2,705,582 | 2,705,582   | 2,705,582                               | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 2,705,582                                     | 0                                        | 0                                | 0                             | 45,870                                               | 03/25/2027.                      | 1.B FE.....                                                               |
| 05605G AJ 1          | B2R 2015-2 B - RMBS.....                     |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 684,549       | 684,549   | 705,074     | 684,549                                 | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 684,549                                       | 0                                        | 0                                | 0                             | 35,075                                               | 11/18/2048.                      | 1.D FE.....                                                               |
| 05946X H5 5          | BAFC 2005-H 2A1 - CMO/RMBS.....              |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 99,927        | 103,877   | 88,879      | 98,961                                  | 0                                        | 966                                       | 0                                                         | 966                                  | 0                                          | 99,927                                        | 0                                        | 0                                | 0                             | 1,359                                                | 11/20/2035.                      | 1.D FM.....                                                               |
| 05946X YV 9          | BAFC 2005-F 2A1 - CMO/RMBS.....              |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 41,595        | 41,872    | 39,019      | 41,480                                  | 0                                        | 115                                       | 0                                                         | 115                                  | 0                                          | 41,595                                        | 0                                        | 0                                | 0                             | 438                                                  | 09/20/2035.                      | 1.D FM.....                                                               |
| 059475 AG 8          | BOAA 2007-2 2A2 - CMO/RMBS.....              |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 71,495        | 77,717    | 66,269      | 70,145                                  | 0                                        | 1,350                                     | 0                                                         | 1,350                                | 0                                          | 71,495                                        | 0                                        | 0                                | 0                             | 1,862                                                | 06/25/2037.                      | 1.D FM.....                                                               |
| 05949C KS 4          | BOAMS 2005-J 2A3 - CMO/RMBS.....             |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 952           | 954       | 932         | 848                                     | 102                                      | 1                                         | 0                                                         | 104                                  | 0                                          | 952                                           | 0                                        | 0                                | 0                             | 9                                                    | 11/25/2035.                      | 1.D FM.....                                                               |
| 05949C PP 5          | BOAMS 2005-L 4A1 - CMO/RMBS.....             |  |  | ..                              | 05/01/2021.   | Paydown.....       |                           | 4,744         | 4,770     | 4,514       | 4,492                                   | 0                                        | 252                                       | 0                                                         | 252                                  | 0                                          | 4,744                                         | 0                                        | 0                                | 0                             | 43                                                   | 01/25/2036.                      | 3.B FM.....                                                               |
| 05949C PP 5          | BOAMS 2005-L 4A1 - CMO/RMBS.....             |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 9,413         | 9,519     | 9,008       | 8,964                                   | 0                                        | 448                                       | 0                                                         | 448                                  | 0                                          | 9,413                                         | 0                                        | 0                                | 0                             | 118                                                  | 01/25/2036.                      | 1.D FM.....                                                               |
| 05951U AC 5          | BAFC 2006-8T2 A2 - CMO/RMBS.....             |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 1,354         | 1,346     | 1,032       | 1,337                                   | 0                                        | 17                                        | 0                                                         | 17                                   | 0                                          | 1,354                                         | 0                                        | 0                                | 0                             | 29                                                   | 10/25/2036.                      | 1.D FM.....                                                               |
| 059522 AU 6          | BAFC 2007-C 1A2 - CMO/RMBS.....              |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 83,343        | 85,848    | 78,504      | 82,944                                  | 0                                        | 399                                       | 0                                                         | 399                                  | 0                                          | 83,343                                        | 0                                        | 0                                | 0                             | 1,121                                                | 05/20/2036.                      | 1.D FM.....                                                               |
| 05952G AT 8          | BAFC 2007-D 3A1 - CMO/RMBS.....              |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 11,181        | 11,299    | 11,073      | 11,168                                  | 0                                        | 13                                        | 0                                                         | 13                                   | 0                                          | 11,181                                        | 0                                        | 0                                | 0                             | 116                                                  | 06/20/2037.                      | 1.D FM.....                                                               |
| 05952G AV 3          | BAFC 2007-D 3A3 - CMO/RMBS.....              |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 16,721        | 16,897    | 16,559      | 16,702                                  | 0                                        | 19                                        | 0                                                         | 19                                   | 0                                          | 16,721                                        | 0                                        | 0                                | 0                             | 173                                                  | 06/20/2037.                      | 1.D FM.....                                                               |
| 05953Y AH 4          | BAFC 2007-4 A1B - RMBS.....                  |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 27,920        | 27,296    | 8,998       | 27,572                                  | 0                                        | 348                                       | 0                                                         | 348                                  | 0                                          | 27,920                                        | 0                                        | 0                                | 0                             | 565                                                  | 05/26/2037.                      | 1.D FM.....                                                               |
| 05990E AD 2          | BAFC 2012-R6 2A2 - CMO/RMBS.....             |  |  | ..                              | 06/28/2021.   | Paydown.....       |                           | 93,706        | 92,878    | 80,828      | 92,328                                  | 0                                        | 1,378                                     | 0                                                         | 1,378                                | 0                                          | 93,706                                        | 0                                        | 0                                | 0                             | 194                                                  | 07/28/2036.                      | 1.D FM.....                                                               |
| 07384M S8 6          | BSARM 2004-5 3A - CMO/RMBS.....              |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 132           | 132       | 133         | 132                                     | 0                                        | (1)                                       | 0                                                         | (1)                                  | 0                                          | 132                                           | 0                                        | 0                                | 0                             | 2                                                    | 07/25/2034.                      | 1.D FM.....                                                               |
| 07384Y KF 2          | BSABS 2003-AC4 A - RMBS.....                 |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 92,668        | 92,668    | 93,653      | 92,735                                  | 0                                        | (66)                                      | 0                                                         | (66)                                 | 0                                          | 92,668                                        | 0                                        | 0                                | 0                             | 1,983                                                | 09/25/2033.                      | 1.D FM.....                                                               |
| 07386H QZ 7          | BALTA 2005-2 2A3 - CMO/RMBS.....             |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 75,534        | 73,443    | 62,957      | 74,937                                  | 0                                        | 597                                       | 0                                                         | 597                                  | 0                                          | 75,534                                        | 0                                        | 0                                | 0                             | 1,126                                                | 04/25/2035.                      | 1.D FM.....                                                               |
| 09069Z ZF 1          | Biowish Tech Intl TI 12.00 03/31/2022.....   |  |  | ..                              | 05/03/2021.   | Adjustment.....    |                           | (1,545)       | (1,545)   | (1,515)     | 0                                       | 0                                        | (0)                                       | 0                                                         | (0)                                  | 0                                          | (1,545)                                       | 0                                        | 0                                | 0                             | (8)                                                  | 03/31/2022.                      | 5.B GI.....                                                               |
| 09069Z ZF 1          | Biowish Tech Intl TI 12.00 03/31/2022.....   |  |  | ..                              | 05/03/2021.   | Direct.....        |                           | 1,510         | 1,510     | 1,479       | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 1,510                                         | 0                                        | 0                                | 0                             | 8                                                    | 03/31/2022.                      | 5.B Z.....                                                                |
| 09069Z ZF 1          | Biowish Tech Intl TI 12.00 03/31/2022.....   |  |  | ..                              | 06/07/2021.   | CALL.....          |                           | 3,123         | 3,123     | 3,058       | 0                                       | 0                                        | 1                                         | 0                                                         | 1                                    | 0                                          | 3,123                                         | 0                                        | 0                                | 0                             | 39                                                   | 03/31/2022.                      | 5.B Z.....                                                                |
| 11042A AA 2          | BRITISH AIRWAYS PASS THROUGH TRUST 2013..... |  |  | C                               | 06/20/2021.   | Paydown.....       |                           | 92,307        | 92,307    | 92,460      | 92,380                                  | 0                                        | (73)                                      | 0                                                         | (73)                                 | 0                                          | 92,307                                        | 0                                        | 0                                | 0                             | 2,135                                                | 12/20/2025.                      | 1.F FE.....                                                               |
| 121579 AH 9          | BURLINGTON COAT FACTORY WAREHOUSE CORP.....  |  |  | ..                              | 06/11/2021.   | Call @ 107.91..... |                           | 539,535       | 500,000   | 500,000     | 500,000                                 | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 500,000                                       | 0                                        | 39,535                           | 39,535                        | 20,486                                               | 04/15/2025.                      | 3.A FE.....                                                               |
| 12327F AA 5          | BJETS 2020-1 A - ABS.....                    |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | 160,330       | 160,330   | 160,327     | 160,327                                 | 0                                        | 2                                         | 0                                                         | 2                                    | 0                                          | 160,330                                       | 0                                        | 0                                | 0                             | 2,051                                                | 11/15/2035.                      | 1.G FE.....                                                               |
| 12479R AB 3          | CAUTO 2014-1 A - ABS.....                    |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | 10,748        | 10,748    | 10,742      | 10,748                                  | 0                                        | 1                                         | 0                                                         | 1                                    | 0                                          | 10,748                                        | 0                                        | 0                                | 0                             | 165                                                  | 10/17/2044.                      | 1.E FE.....                                                               |
| 12479R AE 7          | CAUTO 2017-1 A2 - ABS.....                   |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | 4,176         | 4,176     | 4,207       | 4,194                                   | 0                                        | (19)                                      | 0                                                         | (19)                                 | 0                                          | 4,176                                         | 0                                        | 0                                | 0                             | 73                                                   | 04/15/2047.                      | 1.E FE.....                                                               |
| 12489W QE 7          | CBASS 2005-CB8 AF3 - RMBS.....               |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | 156,926       | 156,926   | 151,434     | 153,848                                 | 0                                        | 3,079                                     | 0                                                         | 3,079                                | 0                                          | 156,926                                       | 0                                        | 0                                | 0                             | 2,187                                                | 12/25/2035.                      | 1.D FM.....                                                               |
| 12510H AA 8          | CAUTO 2020-1 A1 - ABS.....                   |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | 19,769        | 19,769    | 19,764      | 19,764                                  | 0                                        | 5                                         | 0                                                         | 5                                    | 0                                          | 19,769                                        | 0                                        | 0                                | 0                             | 207                                                  | 02/15/2050.                      | 1.A FE.....                                                               |
| 12510H AB 6          | CAUTO 2020-1 A2 - ABS.....                   |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | 15,376        | 15,376    | 15,373      | 15,373                                  | 0                                        | 2                                         | 0                                                         | 2                                    | 0                                          | 15,376                                        | 0                                        | 0                                | 0                             | 181                                                  | 02/15/2050.                      | 1.A FE.....                                                               |
| 12510H AC 4          | CAUTO 2020-1 A3 - ABS.....                   |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | 16,474        | 16,474    | 16,462      | 16,463                                  | 0                                        | 11                                        | 0                                                         | 11                                   | 0                                          | 16,474                                        | 0                                        | 0                                | 0                             | 208                                                  | 02/15/2050.                      | 1.A FE.....                                                               |
| 12529K AA 0          | CFMT 21GRN1 A - RMBS.....                    |  |  | ..                              | 06/20/2021.   | Paydown.....       |                           | 637,074       | 637,074   | 637,068     | 0                                       | 0                                        | 6                                         | 0                                                         | 6                                    | 0                                          | 637,074                                       | 0                                        | 0                                | 0                             | 1,709                                                | 03/20/2041.                      | 1.D FE.....                                                               |
| 12529L AA 8          | CFMT 2020-HB4 A - RMBS.....                  |  |  | ..                              | 06/25/2021.   | Paydown.....       |                           | 1,949,727     | 1,949,727 | 1,949,726   | 1,949,726                               | 0                                        | 1                                         | 0                                                         | 1                                    | 0                                          | 1,949,727                                     | 0                                        | 0                                | 0                             | 7,957                                                | 12/26/2030.                      | 1.A FE.....                                                               |

SCHEDULE D - PART 4

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

QE05.8

| 1                    | 2                                   |  | 3                               | 4             | 5                      | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|-------------------------------------|--|---------------------------------|---------------|------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                     |  |                                 |               |                        |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description                         |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser      | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 12530M AB 1          | SORT 2020-1 A2 - ABS.....           |  | ..                              | 06/15/2021.   | Paydown.....           |                           | 11,840        | 11,840    | 11,835      | 11,834                                  | 0                                        | 6                                         | 0                                                         | 6                                    | 0                                          | 11,840                                        | 0                                        | 0                                | 0                             | 92                                                   | 07/15/2060.                      | 1.D FE.....                                                               |
| 125431 AH 9          | CWHL 2006-HYB4 2A1 - CMO/RMBS.....  |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 23,168        | 22,953    | 9,552       | 22,842                                  | 0                                        | 326                                       | 0                                                         | 326                                  | 0                                          | 23,168                                        | 0                                        | 0                                | 0                             | 291                                                  | 06/20/2036.                      | 1.D FM.....                                                               |
| 12551J AE 6          | CIFC 2017-IV A2 - CDO.....          |  | ..                              | 06/17/2021.   | Paydown.....           |                           | 1,200,000     | 1,200,000 | 1,182,375   | 1,187,062                               | 0                                        | 12,938                                    | 0                                                         | 12,938                               | 0                                          | 1,200,000                                     | 0                                        | 0                                | 0                             | 14,877                                               | 10/24/2030.                      | 1.C FE.....                                                               |
| 12563L AS 6          | CLIF 203 A - ABS.....               |  | ..                              | 06/18/2021.   | Paydown.....           |                           | 60,000        | 60,000    | 59,988      | 59,988                                  | 0                                        | 12                                        | 0                                                         | 12                                   | 0                                          | 60,000                                        | 0                                        | 0                                | 0                             | 518                                                  | 10/18/2045.                      | 1.F FE.....                                                               |
| 12641P CJ 1          | CSMC 2009-R 9A4 - CMO/RMBS.....     |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 64,983        | 64,983    | 32,110      | 62,793                                  | 0                                        | 2,191                                     | 0                                                         | 2,191                                | 0                                          | 64,983                                        | 0                                        | 0                                | 0                             | 738                                                  | 09/27/2038.                      | 1.D FM.....                                                               |
| 12641P CK 8          | CSMC 2009-R 9A5 - CMO/RMBS.....     |  | ..                              | 05/01/2021.   | Paydown.....           |                           | 0             | 45        | 0           | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                             | 0                                        | 0                                | 0                             | 0                                                    | 09/27/2038.                      | 1.D FM.....                                                               |
| 12641Q AA 0          | CSMC 2009-7R 3A3 - CMO/RMBS.....    |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 1,182         | 1,212     | 501         | 1,180                                   | 0                                        | 2                                         | 0                                                         | 2                                    | 0                                          | 1,182                                         | 0                                        | 0                                | 0                             | 29                                                   | 09/26/2037.                      | 1.D FM.....                                                               |
| 12641Q AJ 1          | CSMC 2009-7R 4A5 - CMO/RMBS.....    |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 0             | 225       | 0           | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                             | 0                                        | 0                                | 0                             | 5                                                    | 07/26/2037.                      | 1.D FM.....                                                               |
| 12641Q AJ 1          | CSMC 2009-7R 4A5 - CMO/RMBS.....    |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 0             | 299       | 0           | (73)                                    | 77                                       | (4)                                       | 0                                                         | 73                                   | 0                                          | 0                                             | 0                                        | 0                                | 0                             | 7                                                    | 07/26/2037.                      | 5.B FM.....                                                               |
| 12641Q BF 8          | CSMC 2009-7R 7A4 - CMO/RMBS.....    |  | ..                              | 06/25/2021.   | Paydown.....           |                           | 131,742       | 130,990   | 19,570      | 127,881                                 | 0                                        | 3,860                                     | 0                                                         | 3,860                                | 0                                          | 131,742                                       | 0                                        | 0                                | 0                             | 3,504                                                | 12/26/2036.                      | 1.D FM.....                                                               |
| 12641Q CR 1          | CSMC 2009-7R 124 - CMO/RMBS.....    |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 4,262         | 4,262     | 4,262       | 4,248                                   | 0                                        | 13                                        | 0                                                         | 13                                   | 0                                          | 4,262                                         | 0                                        | 0                                | 0                             | 108                                                  | 01/26/2036.                      | 1.D FM.....                                                               |
| 12641Q CS 9          | CSMC 2009-7R 125 - CMO/RMBS.....    |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 0             | 5         | 2           | (0)                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                             | 0                                        | 0                                | 0                             | 0                                                    | 01/26/2036.                      | 1.D FM.....                                                               |
| 12641Q DH 2          | CSMC 2009-7R 146 - CMO/RMBS.....    |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 37,211        | 37,211    | 24,321      | 36,936                                  | 0                                        | 275                                       | 0                                                         | 275                                  | 0                                          | 37,211                                        | 0                                        | 0                                | 0                             | 317                                                  | 04/26/2037.                      | 1.D FM.....                                                               |
| 12641Q DN 9          | CSMC 2009-7R 152 - CMO/RMBS.....    |  | ..                              | 06/25/2021.   | Paydown.....           |                           | 10,779        | 10,779    | 3,762       | 10,428                                  | 0                                        | 351                                       | 0                                                         | 351                                  | 0                                          | 10,779                                        | 0                                        | 0                                | 0                             | 242                                                  | 04/26/2037.                      | 1.D FM.....                                                               |
| 12641Q DP 4          | CSMC 2009-7R 153 - CMBS/RMBS.....   |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 0             | 1,471     | 397         | (13)                                    | 0                                        | 13                                        | 0                                                         | 13                                   | 0                                          | 0                                             | 0                                        | 0                                | 0                             | 35                                                   | 04/26/2037.                      | 1.D FM.....                                                               |
| 12641Q EB 4          | CSMC 2009-7R 172 - CMO/RMBS.....    |  | ..                              | 06/25/2021.   | Paydown.....           |                           | 78,484        | 78,484    | 10,521      | 73,182                                  | 0                                        | 5,302                                     | 0                                                         | 5,302                                | 0                                          | 78,484                                        | 0                                        | 0                                | 0                             | 44                                                   | 03/25/2037.                      | 1.D FM.....                                                               |
| 12641Q EE 8          | CSMC 2009-7R 175 - CMO/RMBS.....    |  | ..                              | 06/24/2021.   | Adjustment.....        |                           | 0             | 0         | 0           | (173)                                   | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | (173)                                         | 0                                        | 173                              | 173                           | 0                                                    | 03/25/2037.                      | 1.D FM.....                                                               |
| 12641Q EL 2          | CSMC 2009-7R 182 - CMO/RMBS.....    |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 140,094       | 140,094   | 140,094     | 139,878                                 | 0                                        | 216                                       | 0                                                         | 216                                  | 0                                          | 140,094                                       | 0                                        | 0                                | 0                             | 1,246                                                | 03/26/2037.                      | 1.D FM.....                                                               |
| 12647H BC 9          | CSMC 2013-8R 4A2 - CMO/RMBS.....    |  | ..                              | 06/25/2021.   | Paydown.....           |                           | 126,632       | 136,265   | 98,902      | 123,539                                 | 0                                        | 3,093                                     | 0                                                         | 3,093                                | 0                                          | 126,632                                       | 0                                        | 0                                | 0                             | 169                                                  | 12/30/2036.                      | 1.D FM.....                                                               |
| 126670 CJ 5          | CWL 2005-11 AF4 - RMBS.....         |  | ..                              | 05/25/2021.   | Paydown.....           |                           | 156,714       | 156,714   | 86,048      | 152,728                                 | 0                                        | 3,987                                     | 0                                                         | 3,987                                | 0                                          | 156,714                                       | 0                                        | 0                                | 0                             | 2,428                                                | 03/27/2034.                      | 1.D FM.....                                                               |
| 12667F 5E 1          | CWALT 2005-6CB 1A3 - CMO/RMBS.....  |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 194,816       | 195,939   | 177,501     | 194,948                                 | 0                                        | (131)                                     | 0                                                         | (131)                                | 0                                          | 194,816                                       | 0                                        | 0                                | 0                             | 4,244                                                | 04/25/2035.                      | 1.D FM.....                                                               |
| 12667F RE 7          | CWALT 2004-J6 1A1 - CMO/RMBS.....   |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 89,391        | 89,391    | 90,732      | 89,596                                  | 0                                        | (205)                                     | 0                                                         | (205)                                | 0                                          | 89,391                                        | 0                                        | 0                                | 0                             | 1,981                                                | 08/25/2024.                      | 1.D FM.....                                                               |
| 12667F VF 9          | CWALT 2004-J10 4B1 - CMO/RMBS.....  |  | ..                              | 05/01/2021.   | Paydown.....           |                           | 8,979         | 8,979     | 9,136       | 9,043                                   | 0                                        | (64)                                      | 0                                                         | (64)                                 | 0                                          | 8,979                                         | 0                                        | 0                                | 0                             | 219                                                  | 10/25/2034.                      | 1.D FM.....                                                               |
| 12667F VF 9          | CWALT 2004-J10 4B1 - CMO/RMBS.....  |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 2,754         | 2,754     | 2,803       | 2,774                                   | 0                                        | (20)                                      | 0                                                         | (20)                                 | 0                                          | 2,754                                         | 0                                        | 0                                | 0                             | 90                                                   | 10/25/2034.                      | 2.B FM.....                                                               |
| 12668A 4C 6          | CWALT 2005-IM1 A2 - RMBS.....       |  | ..                              | 06/25/2021.   | Paydown.....           |                           | 4,717         | 4,717     | 0           | 4,454                                   | 0                                        | 263                                       | 0                                                         | 263                                  | 0                                          | 4,717                                         | 0                                        | 0                                | 0                             | 34                                                   | 01/25/2036.                      | 1.D FM.....                                                               |
| 12668B YA 5          | CWALT 2006-7CB 1A9 - CMO/RMBS.....  |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 6,715         | 7,841     | 1,394       | 6,615                                   | 0                                        | 100                                       | 0                                                         | 100                                  | 0                                          | 6,715                                         | 0                                        | 0                                | 0                             | 201                                                  | 05/25/2036.                      | 1.D FM.....                                                               |
| 126694 D5 4          | CWHL 2006-HYB2 3A1 - CMO/RMBS.....  |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 50,319        | 50,829    | 44,520      | 49,019                                  | 0                                        | 1,300                                     | 0                                                         | 1,300                                | 0                                          | 50,319                                        | 0                                        | 0                                | 0                             | 720                                                  | 04/22/2036.                      | 1.D FM.....                                                               |
| 126694 HN 1          | CWHL 2005-25 A9 - CMO/RMBS.....     |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 915           | 942       | 625         | 916                                     | 0                                        | (1)                                       | 0                                                         | (1)                                  | 0                                          | 915                                           | 0                                        | 0                                | 0                             | 24                                                   | 11/25/2035.                      | 1.D FM.....                                                               |
| 126694 QJ 0          | CWHL 2005-HYB8 4A1 - CMO/RMBS.....  |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 29,586        | 31,714    | 28,791      | 29,347                                  | 0                                        | 239                                       | 0                                                         | 239                                  | 0                                          | 29,586                                        | 0                                        | 0                                | 0                             | 452                                                  | 12/20/2035.                      | 1.D FM.....                                                               |
| 126694 UJ 5          | CWHL 2005-31 1A1 - CMO/RMBS.....    |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 8,451         | 8,451     | 7,313       | 8,350                                   | 0                                        | 101                                       | 0                                                         | 101                                  | 0                                          | 8,451                                         | 0                                        | 0                                | 0                             | 86                                                   | 01/25/2036.                      | 1.D FM.....                                                               |
| 12669F VH 3          | CWHL 2004-HYB4 3A - CMO/RMBS.....   |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 7,800         | 7,800     | 7,744       | 7,744                                   | 0                                        | 56                                        | 0                                                         | 56                                   | 0                                          | 7,800                                         | 0                                        | 0                                | 0                             | 91                                                   | 09/20/2034.                      | 1.D FM.....                                                               |
| 12669F VH 3          | CWHL 2004-6 2A1 - CMO/RMBS.....     |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 33,969        | 33,969    | 34,032      | 33,421                                  | 0                                        | 548                                       | 0                                                         | 548                                  | 0                                          | 33,969                                        | 0                                        | 0                                | 0                             | 526                                                  | 05/25/2034.                      | 1.D FM.....                                                               |
| 12669G BY 6          | CWHL 2004-HYB7 1A1 - CMO/RMBS.....  |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 22,090        | 22,090    | 22,187      | 21,086                                  | 0                                        | 1,005                                     | 0                                                         | 1,005                                | 0                                          | 22,090                                        | 0                                        | 0                                | 0                             | 252                                                  | 11/20/2034.                      | 1.D FM.....                                                               |
| 12669G BZ 3          | CWHL 2004-HYB7 1A2 - CMO/RMBS.....  |  | ..                              | 06/01/2021.   | Paydown.....           |                           | 31,861        | 31,861    | 32,000      | 30,324                                  | 0                                        | 1,537                                     | 0                                                         | 1,537                                | 0                                          | 31,861                                        | 0                                        | 0                                | 0                             | 363                                                  | 11/20/2034.                      | 1.D FM.....                                                               |
| 12737* AA 3          | CGA Capital Series 2020-CTL-10..... |  | ..                              | 06/10/2021.   | Paydown.....           |                           | 239,534       | 239,534   | 239,534     | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 239,534                                       | 0                                        | 0                                | 0                             | 1,109                                                | 03/10/2031.                      | 1.A Z.....                                                                |
| 12803P AB 4          | CAJUN 2017-1 A2 - RMBS.....         |  | ..                              | 05/20/2021.   | Paydown.....           |                           | 15,000        | 15,000    | 14,884      | 14,958                                  | 0                                        | 42                                        | 0                                                         | 42                                   | 0                                          | 15,000                                        | 0                                        | 0                                | 0                             | 488                                                  | 08/20/2047.                      | 2.C FE.....                                                               |
| 141781 AY 0          | CARGILL INC.....                    |  | ..                              | 05/14/2021.   | Maturity @ 100.00..... |                           | 9,628,000     | 9,628,000 | 9,628,000   | 9,628,000                               | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 9,628,000                                     | 0                                        | 0                                | 0                             | 207,339                                              | 05/14/2021.                      | 1.F FE.....                                                               |
| 14576A AA 0          | CARM 201 A1 - RMBS.....             |  | ..                              | 06/15/2021.   | Paydown.....           |                           | 17,500        | 17,500    | 17,493      | 17,493                                  | 0                                        | 7                                         | 0                                                         | 7                                    | 0                                          | 17,500                                        | 0                                        | 0                                | 0                             | 137                                                  | 12/15/2050.                      | 1.A FE.....                                                               |

SCHEDULE D - PART 4

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

QE05.9

| 1                    | 2                                             |  |  | 3                               | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|-----------------------------------------------|--|--|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                               |  |  |                                 |               |                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description                                   |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 14576A AB 8          | CARM 201 A2 - RMBS.....                       |  |  | C                               | 06/15/2021.   | Paydown.....      |                           | 2,200         | 2,200     | 2,199       | 2,199                                   | 0                                        | 1                                         | 0                                                         | 1                                    | 0                                          | 2,200                                         | 0                                        | 0                                | 0                             | 21                                                   | 12/15/2050.                      | 1.A FE.....                                                               |
| 14576A AC 6          | CARM 201 A3 - RMBS.....                       |  |  |                                 | 06/15/2021.   | Paydown.....      |                           | 1,562         | 1,563     | 1,562       | 1,562                                   | 0                                        | 1                                         | 0                                                         | 1                                    | 0                                          | 1,562                                         | 0                                        | 0                                | 0                             | 19                                                   | 12/15/2050.                      | 1.F FE.....                                                               |
| 14855J AB 1          | CLAST 161 A - ABS.....                        |  |  |                                 | 06/15/2021.   | Paydown.....      |                           | 120,967       | 120,967   | 120,832     | 120,861                                 | 0                                        | 106                                       | 0                                                         | 106                                  | 0                                          | 120,967                                       | 0                                        | 0                                | 0                             | 2,249                                                | 08/15/2041.                      | 1.G FE.....                                                               |
| 14856G AA 8          | CLAST 2021-1 A - ABS.....                     |  |  |                                 | 06/15/2021.   | Paydown.....      |                           | 46,913        | 46,913    | 46,912      | 46,912                                  | 0                                        | 1                                         | 0                                                         | 1                                    | 0                                          | 46,913                                        | 0                                        | 0                                | 0                             | 489                                                  | 01/15/2046.                      | 1.F FE.....                                                               |
| 15673L AA 5          | CERB XXI A - CDO.....                         |  |  |                                 | 04/15/2021.   | Paydown.....      |                           | 622,223       | 622,223   | 622,223     | 621,957                                 | 0                                        | 266                                       | 0                                                         | 266                                  | 0                                          | 622,223                                       | 0                                        | 0                                | 0                             | 5,313                                                | 10/15/2027.                      | 1.A FE.....                                                               |
| 15674@ AA 9          | CERBERUS SWC II TL L+225 11/20/2026.....      |  |  |                                 | 04/15/2021.   | Direct.....       |                           | 1,030,000     | 1,030,000 | 1,029,849   | 40,787                                  | 0                                        | 254                                       | 0                                                         | 254                                  | 0                                          | 1,030,000                                     | 0                                        | 0                                | 0                             | 2,505                                                | 11/20/2026.                      | 1.B Z.....                                                                |
| 15674@ AA 9          | CERBERUS SWC II TL L+225 11/20/2026.....      |  |  |                                 | 06/10/2021.   | Direct.....       |                           | 1,990,000     | 1,990,000 | 1,989,758   | 65,332                                  | 0                                        | 450                                       | 0                                                         | 450                                  | 0                                          | 1,990,000                                     | 0                                        | 0                                | 0                             | 11,916                                               | 11/20/2026.                      | 1.D.....                                                                  |
| 16159W AC 8          | CHASE 2019-1 A3 - CMO/RMBS.....               |  |  |                                 | 06/01/2021.   | Paydown.....      |                           | 391,402       | 391,402   | 400,698     | 400,215                                 | 0                                        | (8,813)                                   | 0                                                         | (8,813)                              | 0                                          | 391,402                                       | 0                                        | 0                                | 0                             | 5,424                                                | 03/25/2050.                      | 1.D FM.....                                                               |
| 16162W PV 5          | CHASE 2005-A2 1A1 - CMO/RMBS.....             |  |  |                                 | 06/01/2021.   | Paydown.....      |                           | 5,616         | 5,614     | 4,197       | 5,516                                   | 0                                        | 100                                       | 0                                                         | 100                                  | 0                                          | 5,616                                         | 0                                        | 0                                | 0                             | 67                                                   | 01/25/2036.                      | 1.D FM.....                                                               |
| 16162X AD 9          | CHASE 2006-S3 1A4 - CMO/RMBS.....             |  |  |                                 | 06/25/2021.   | Paydown.....      |                           | 12,931        | 12,931    | 9,290       | 13,052                                  | 0                                        | (122)                                     | 0                                                         | (122)                                | 0                                          | 12,931                                        | 0                                        | 0                                | 0                             | 297                                                  | 11/25/2036.                      | 1.D FM.....                                                               |
| 161630 BA 5          | CHASE 2007-A1 101 - CMO/RMBS.....             |  |  | 06/01/2021.                     | Paydown.....  |                   | 93,662                    | 93,662        | 90,676    | 92,366      | 0                                       | 1,296                                    | 0                                         | 1,296                                                     | 0                                    | 93,662                                     | 0                                             | 0                                        | 0                                | 1,521                         | 02/25/2037.                                          | 1.D FM.....                      |                                                                           |
| 16165Y AV 4          | CFLX 2007-M1 2F6 - RMBS.....                  |  |  | 06/01/2021.                     | Paydown.....  |                   | 90,986                    | 101,211       | 87,835    | 89,688      | 0                                       | 1,298                                    | 0                                         | 1,298                                                     | 0                                    | 90,986                                     | 0                                             | 0                                        | 0                                | 2,268                         | 08/25/2037.                                          | 1.D FM.....                      |                                                                           |
| 17181C AA 6          | CIMLT 181 A - RMBS.....                       |  |  | 06/20/2021.                     | Paydown.....  |                   | 57,260                    | 57,260        | 57,260    | 57,257      | 0                                       | 3                                        | 0                                         | 3                                                         | 0                                    | 57,260                                     | 0                                             | 0                                        | 0                                | 357                           | 03/20/2043.                                          | 1.C FE.....                      |                                                                           |
| 17307G 4H 8          | CMLTI 2006-WF1 A2C - RMBS.....                |  |  | 06/01/2021.                     | Paydown.....  |                   | 6,666                     | 6,666         | 6,577     | 6,577       | 0                                       | 89                                       | 0                                         | 89                                                        | 0                                    | 6,666                                      | 0                                             | 0                                        | 0                                | 88                            | 03/25/2036.                                          | 1.D FM.....                      |                                                                           |
| 17307G TY 4          | CMLTI 2005-3 4A1 - CMO/RMBS.....              |  |  | 06/01/2021.                     | Paydown.....  |                   | 56,880                    | 58,530        | 51,694    | 56,898      | 0                                       | (18)                                     | 0                                         | (18)                                                      | 0                                    | 56,880                                     | 0                                             | 0                                        | 0                                | 720                           | 08/25/2035.                                          | 1.D FM.....                      |                                                                           |
| 17307G VN 5          | CMLTI 2005-WF2 AF7 - RMBS.....                |  |  | 06/01/2021.                     | Paydown.....  |                   | 5,892                     | 5,892         | 5,761     | 5,761       | 0                                       | 131                                      | 0                                         | 131                                                       | 0                                    | 5,892                                      | 0                                             | 0                                        | 0                                | 114                           | 08/25/2035.                                          | 1.D FM.....                      |                                                                           |
| 17309A AD 1          | CMALT 2006-A1 1A4 - CMO/RMBS.....             |  |  | 04/01/2021.                     | Paydown.....  |                   | 9,484                     | 9,718         | 9,240     | 9,454       | 0                                       | 30                                       | 0                                         | 30                                                        | 0                                    | 9,484                                      | 0                                             | 0                                        | 0                                | 186                           | 04/25/2036.                                          | 4.C FM.....                      |                                                                           |
| 17309A AD 1          | CMALT 2006-A1 1A4 - CMO/RMBS.....             |  |  | 05/01/2021.                     | Paydown.....  |                   | 0                         | 0             | 0         | 0           | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                             | 0                                        | 0                                | 106                           | 04/25/2036.                                          | 1.D FM.....                      |                                                                           |
| 17309A AD 1          | CMALT 2006-A1 1A4 - CMO/RMBS.....             |  |  | 06/01/2021.                     | Paydown.....  |                   | 11,138                    | 11,369        | 10,809    | 11,076      | 0                                       | 62                                       | 0                                         | 62                                                        | 0                                    | 11,138                                     | 0                                             | 0                                        | 0                                | 272                           | 04/25/2036.                                          | 2.B FM.....                      |                                                                           |
| 17309A AD 1          | CMALT 2006-A1 1A4 - CMO/RMBS.....             |  |  | 06/01/2021.                     | Paydown.....  |                   | 22,072                    | 22,302        | 21,204    | 21,980      | 0                                       | 92                                       | 0                                         | 92                                                        | 0                                    | 22,072                                     | 0                                             | 0                                        | 0                                | 482                           | 04/25/2036.                                          | 3.B FM.....                      |                                                                           |
| 17312V AA 6          | CMLTI 2007-6 11A - CMO/RMBS.....              |  |  | 06/01/2021.                     | Paydown.....  |                   | 331                       | 845           | 295       | 296         | 0                                       | 35                                       | 0                                         | 35                                                        | 0                                    | 331                                        | 0                                             | 0                                        | 0                                | 9                             | 03/25/2037.                                          | 1.D FM.....                      |                                                                           |
| 18976G AR 7          | CMALT 2007-A6 A16 - CMO/RMBS.....             |  |  | 06/01/2021.                     | Paydown.....  |                   | 75,151                    | 79,516        | 46,162    | 74,510      | 0                                       | 640                                      | 0                                         | 640                                                       | 0                                    | 75,151                                     | 0                                             | 0                                        | 0                                | 1,998                         | 06/25/2037.                                          | 1.D FM.....                      |                                                                           |
| 19421U AA 2          | CASL 2019-A A1 - ABS.....                     |  |  | 06/25/2021.                     | Paydown.....  |                   | 56,018                    | 56,018        | 55,747    | 55,762      | 0                                       | 256                                      | 0                                         | 256                                                       | 0                                    | 56,018                                     | 0                                             | 0                                        | 0                                | 342                           | 12/28/2048.                                          | 1.C FE.....                      |                                                                           |
| 19687Y AA 3          | COLT 2020-RPL1 A1 - RMBS.....                 |  |  | 06/01/2021.                     | Paydown.....  |                   | 130,131                   | 130,131       | 130,130   | 130,130     | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 130,131                                    | 0                                             | 0                                        | 0                                | 767                           | 01/26/2065.                                          | 1.A FE.....                      |                                                                           |
| 20267U AA 7          | CBSLT 2016-B A1 - ABS.....                    |  |  | 06/25/2021.                     | Paydown.....  |                   | 39,636                    | 39,636        | 39,626    | 39,628      | 0                                       | 8                                        | 0                                         | 8                                                         | 0                                    | 39,636                                     | 0                                             | 0                                        | 0                                | 412                           | 10/25/2040.                                          | 1.A FE.....                      |                                                                           |
| 21075W CJ 2          | CONHE 1996-1 A7 - RMBS.....                   |  |  | 06/01/2021.                     | Paydown.....  |                   | 4,939                     | 4,939         | 919       | 4,864       | 0                                       | 76                                       | 0                                         | 76                                                        | 0                                    | 4,939                                      | 0                                             | 0                                        | 0                                | 138                           | 03/15/2027.                                          | 1.D FM.....                      |                                                                           |
| 210795 QB 9          | UNITED AIRLINES 2012-2 PASS THROUGH TRUS..... |  |  | 04/29/2021.                     | Paydown.....  |                   | 124,550                   | 124,550       | 126,418   | 125,608     | 0                                       | (1,058)                                  | 0                                         | (1,058)                                                   | 0                                    | 124,550                                    | 0                                             | 0                                        | 0                                | 2,491                         | 04/29/2026.                                          | 2.B FE.....                      |                                                                           |
| 21872M AA 0          | CAFL 182 A - CMBS.....                        |  |  | 06/01/2021.                     | Paydown.....  |                   | 180,312                   | 180,312       | 180,311   | 180,300     | 0                                       | 12                                       | 0                                         | 12                                                        | 0                                    | 180,312                                    | 0                                             | 0                                        | 0                                | 5,140                         | 11/15/2052.                                          | 1.A FE.....                      |                                                                           |
| 21872N AA 8          | CAFL 2019-3 A - CMBS.....                     |  |  | 06/01/2021.                     | Paydown.....  |                   | 539,155                   | 539,155       | 539,141   | 539,129     | 0                                       | 25                                       | 0                                         | 25                                                        | 0                                    | 539,155                                    | 0                                             | 0                                        | 0                                | 14,808                        | 10/17/2052.                                          | 1.A FE.....                      |                                                                           |
| 23242L AB 9          | CWHEL 2006-F 2A1 - RMBS.....                  |  |  | 06/15/2021.                     | Paydown.....  |                   | 17,337                    | 17,337        | 12,114    | 17,265      | 0                                       | 72                                       | 0                                         | 72                                                        | 0                                    | 17,337                                     | 0                                             | 0                                        | 0                                | 19                            | 07/15/2036.                                          | 1.D FM.....                      |                                                                           |
| 233046 AH 4          | DNKN 2017-1 AII - RMBS.....                   |  |  | 05/20/2021.                     | Paydown.....  |                   | 7,500                     | 7,500         | 7,496     | 7,498       | 0                                       | 2                                        | 0                                         | 2                                                         | 0                                    | 7,500                                      | 0                                             | 0                                        | 0                                | 126                           | 11/20/2047.                                          | 1.C FE.....                      |                                                                           |
| 233046 AJ 0          | DNKN 2019-1 A2I - RMBS.....                   |  |  | 05/20/2021.                     | Paydown.....  |                   | 25,000                    | 25,000        | 25,000    | 25,000      | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 25,000                                     | 0                                             | 0                                        | 0                                | 474                           | 05/20/2049.                                          | 2.B FE.....                      |                                                                           |
| 233046 AM 3          | DNKN 2019-1 A23 - RMBS.....                   |  |  | 05/20/2021.                     | Paydown.....  |                   | 10,625                    | 10,625        | 11,033    | 10,972      | 0                                       | (347)                                    | 0                                         | (347)                                                     | 0                                    | 10,625                                     | 0                                             | 0                                        | 0                                | 213                           | 05/20/2049.                                          | 1.C FE.....                      |                                                                           |
| 23342K AC 8          | DRB 2017-A A2B - ABS.....                     |  |  | 06/25/2021.                     | Paydown.....  |                   | 118,132                   | 118,132       | 115,520   | 116,234     | 0                                       | 1,897                                    | 0                                         | 1,897                                                     | 0                                    | 118,132                                    | 0                                             | 0                                        | 0                                | 1,368                         | 05/27/2042.                                          | 1.A FE.....                      |                                                                           |
| 25150M AC 0          | DBALT 2007-RAMP1 A2 - RMBS.....               |  |  | 06/25/2021.                     | Paydown.....  |                   | 30,203                    | 30,203        | 23,785    | 26,195      | 0                                       | 4,008                                    | 0                                         | 4,008                                                     | 0                                    | 30,203                                     | 0                                             | 0                                        | 0                                | 233                           | 12/25/2036.                                          | 1.D FM.....                      |                                                                           |
| 251510 DP 5          | DBALT 2005-2 1A7 - CMO/RMBS.....              |  |  | 06/01/2021.                     | Paydown.....  |                   | 91,070                    | 91,070        | 91,610    | 84,971      | 0                                       | 6,098                                    | 0                                         | 6,098                                                     | 0                                    | 91,070                                     | 0                                             | 0                                        | 0                                | 2,066                         | 04/25/2035.                                          | 1.D FM.....                      |                                                                           |
| 251510 DQ 3          | DBALT 2005-2 2A1 - CMO/RMBS.....              |  |  | 06/25/2021.                     | Paydown.....  |                   | 29                        | 29            | 25        | 29          | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 29                                         | 0                                             | 0                                        | 0                                | 0                             | 04/25/2035.                                          | 1.D FM.....                      |                                                                           |
| 251510 MD 2          | DBALT 2006-AB1 A1A - RMBS.....                |  |  | 06/01/2021.                     | Paydown.....  |                   | 4,885                     | 5,057         | 59        | 4,834       | 0                                       | 51                                       | 0                                         | 51                                                        | 0                                    | 4,885                                      | 0                                             | 0                                        | 0                                | 110                           | 02/25/2036.                                          | 1.D FM.....                      |                                                                           |

SCHEDULE D - PART 4

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

QE05.10

| 1                    | 2                                             |  | 3                               | 4             | 5                 | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|-----------------------------------------------|--|---------------------------------|---------------|-------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                               |  |                                 |               |                   |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 25216A AA 2          | DEXT 2020-1 A - ABS.....                      |  | ..                              | 06/15/2021.   | Paydown.....      |                           | .....130,422   | .....130,422   | .....130,419   | .....130,419                            | .....0                                   | .....3                                    | .....0                                                    | .....3                               | .....0                                     | .....130,422                                  | .....0                                   | .....0                           | .....0                        | .....818                                             | 02/16/2027.                      | 1.D FE.....                                                               |
| 25755T AG 5          | DPABS 2017-1 A22 - RMBS.....                  |  | ..                              | 04/26/2021.   | Paydown.....      |                           | .....8,730,000 | .....8,730,000 | .....8,683,225 | .....8,712,811                          | .....0                                   | .....17,189                               | .....0                                                    | .....17,189                          | .....0                                     | .....8,730,000                                | .....0                                   | .....0                           | .....0                        | .....131,540                                         | 07/25/2047.                      | 2.A FE.....                                                               |
| 25755T AJ 9          | DPABS 2018-1 A21 - RMBS.....                  |  | ..                              | 04/25/2021.   | Paydown.....      |                           | .....2,500     | .....2,500     | .....2,500     | .....2,500                              | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | .....2,500                                    | .....0                                   | .....0                           | .....0                        | .....51                                              | 07/27/2048.                      | 2.A FE.....                                                               |
| 25755T AK 6          | DPABS 2018-1 A22 - RMBS.....                  |  | ..                              | 04/25/2021.   | Paydown.....      |                           | .....3,750     | .....3,750     | .....3,749     | .....3,750                              | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....3,750                                    | .....0                                   | .....0                           | .....0                        | .....81                                              | 07/27/2048.                      | 2.A FE.....                                                               |
| 258258 AA 0          | DORIC NIMROD AIR FINANCE ALPHA LTD - ABS..... |  | C                               | 05/30/2021.   | Paydown.....      |                           | .....67,596    | .....67,596    | .....67,596    | .....63,654                             | .....3,940                               | .....2                                    | .....0                                                    | .....3,942                           | .....0                                     | .....67,596                                   | .....0                                   | .....0                           | .....0                        | .....1,732                                           | 11/30/2024.                      | 3.C FE.....                                                               |
| 26208L AC 2          | HONK 2018-1 A2 - RMBS.....                    |  | ..                              | 04/20/2021.   | Paydown.....      |                           | .....2,500     | .....2,500     | .....2,500     | .....2,500                              | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | .....2,500                                    | .....0                                   | .....0                           | .....0                        | .....59                                              | 04/20/2048.                      | 2.C FE.....                                                               |
| 26209X AC 5          | HONK 2020-2 A2 - RMBS.....                    |  | ..                              | 04/20/2021.   | Paydown.....      |                           | .....5,000     | .....5,000     | .....5,000     | .....5,000                              | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....5,000                                    | .....0                                   | .....0                           | .....0                        | .....57                                              | 01/20/2051.                      | 2.C FE.....                                                               |
| 26224H AE 7          | DRUGC 2017-1 A2 - ABS.....                    |  | C                               | 04/15/2021.   | Paydown.....      |                           | .....107,494   | .....107,494   | .....107,476   | .....107,494                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....107,494                                  | .....0                                   | .....0                           | .....0                        | .....1,935                                           | 04/15/2027.                      | 2.B FE.....                                                               |
| 26829C AZ 0          | GLGU 2015-7 AX - CDO.....                     |  | ..                              | 04/20/2021.   | Paydown.....      |                           | .....50,000    | .....50,000    | .....49,969    | .....49,947                             | .....0                                   | .....53                                   | .....0                                                    | .....53                              | .....0                                     | .....50,000                                   | .....0                                   | .....0                           | .....0                        | .....233                                             | 04/22/2030.                      | 1.A FE.....                                                               |
| 26848* AA 9          | EDX/GE VII CTL 3.29 01/15/2030.....           |  | ..                              | 04/15/2021.   | Paydown.....      |                           | .....361,232   | .....361,232   | .....361,232   | .....361,232                            | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | .....361,232                                  | .....0                                   | .....0                           | .....0                        | .....5,942                                           | 01/15/2030.                      | 2.A .....                                                                 |
| 26857E AA 6          | ELFI 19A A - ABS.....                         |  | ..                              | 06/25/2021.   | Paydown.....      |                           | .....394,971   | .....394,971   | .....394,890   | .....394,897                            | .....0                                   | .....74                                   | .....0                                                    | .....74                              | .....0                                     | .....394,971                                  | .....0                                   | .....0                           | .....0                        | .....4,030                                           | 03/25/2044.                      | 1.A FE.....                                                               |
| 28852L AA 1          | ECLO III A1 - CDO.....                        |  | ..                              | 04/20/2021.   | Paydown.....      |                           | .....25,385    | .....25,385    | .....25,385    | .....25,387                             | .....0                                   | .....(2)                                  | .....0                                                    | .....(2)                             | .....0                                     | .....25,385                                   | .....0                                   | .....0                           | .....0                        | .....240                                             | 07/22/2030.                      | 1.A FE.....                                                               |
| 28852L AE 3          | ECLO III A2 - CDO.....                        |  | ..                              | 04/06/2021.   | Paydown.....      |                           | .....3,846,297 | .....3,846,297 | .....3,846,297 | .....3,845,804                          | .....0                                   | .....493                                  | .....0                                                    | .....493                             | .....0                                     | .....3,846,297                                | .....0                                   | .....0                           | .....0                        | .....80,609                                          | 07/22/2030.                      | 1.A FE.....                                                               |
| 28852L AN 3          | ECLO 2018-3A A2R - CDO.....                   |  | ..                              | 04/20/2021.   | Paydown.....      |                           | .....50,770    | .....50,770    | .....50,770    | .....50,770                             | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....50,770                                   | .....0                                   | .....0                           | .....0                        | .....38                                              | 07/22/2030.                      | 1.A FE.....                                                               |
| 28853R AA 7          | ECLO 4 A - CDO.....                           |  | ..                              | 06/17/2021.   | Paydown.....      |                           | .....6,000,000 | .....6,000,000 | .....6,000,000 | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....6,000,000                                | .....0                                   | .....0                           | .....0                        | .....52,468                                          | 04/15/2029.                      | 1.A FE.....                                                               |
| 29445U AB 1          | EQLS 2007-1 A2B - RMBS.....                   |  | ..                              | 06/25/2021.   | Paydown.....      |                           | .....253,141   | .....253,141   | .....210,344   | .....224,123                            | .....0                                   | .....29,018                               | .....0                                                    | .....29,018                          | .....0                                     | .....253,141                                  | .....0                                   | .....0                           | .....0                        | .....324                                             | 04/25/2037.                      | 1.D FM.....                                                               |
| 30069L AA 6          | XAN 2019-RS07 A - CDO.....                    |  | C                               | 05/20/2021.   | Paydown.....      |                           | .....380,766   | .....380,766   | .....380,766   | .....380,766                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....380,766                                  | .....0                                   | .....0                           | .....0                        | .....1,792                                           | 04/17/2036.                      | 1.A FE.....                                                               |
| 30069L AC 2          | XAN 2019-RS07 AS - CDO.....                   |  | C                               | 05/20/2021.   | Paydown.....      |                           | .....1,000,000 | .....1,000,000 | .....989,688   | .....991,226                            | .....0                                   | .....8,774                                | .....0                                                    | .....8,774                           | .....0                                     | .....1,000,000                                | .....0                                   | .....0                           | .....0                        | .....6,804                                           | 04/17/2036.                      | 1.A FE.....                                                               |
| 30070R AA 0          | XAN 20RS08 A - CDO.....                       |  | C                               | 06/17/2021.   | Paydown.....      |                           | .....472,051   | .....472,051   | .....472,051   | .....472,051                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....472,051                                  | .....0                                   | .....0                           | .....0                        | .....2,803                                           | 03/16/2035.                      | 1.A FE.....                                                               |
| 31737V AA 4          | FINANCE AMERICA HECM BUYOUT 2020-HB2 - A..... |  | ..                              | 05/01/2021.   | Paydown.....      |                           | .....116,702   | .....116,702   | .....115,772   | .....115,810                            | .....0                                   | .....892                                  | .....0                                                    | .....892                             | .....0                                     | .....116,702                                  | .....0                                   | .....0                           | .....0                        | .....710                                             | 07/25/2030.                      | 1.A FE.....                                                               |
| 31737V AA 4          | FAHB 20HB2 A - CMO/RMBS.....                  |  | ..                              | 06/25/2021.   | Paydown.....      |                           | .....31,964    | .....31,964    | .....31,709    | .....31,720                             | .....0                                   | .....244                                  | .....0                                                    | .....244                             | .....0                                     | .....31,964                                   | .....0                                   | .....0                           | .....0                        | .....273                                             | 07/25/2030.                      | 1.A FE.....                                                               |
| 317579 AA 8          | FINS 2015-1 A - ABS.....                      |  | ..                              | 04/30/2021.   | Paydown.....      |                           | .....204,051   | .....204,051   | .....204,051   | .....204,095                            | .....0                                   | .....(44)                                 | .....0                                                    | .....(44)                            | .....0                                     | .....204,051                                  | .....0                                   | .....0                           | .....0                        | .....5,101                                           | 07/30/2026.                      | 1.A FE.....                                                               |
| 32027L AE 5          | FFML 2006-FF14 A5 - RMBS.....                 |  | ..                              | 06/25/2021.   | Paydown.....      |                           | .....239,143   | .....239,143   | .....211,411   | .....224,521                            | .....0                                   | .....14,622                               | .....0                                                    | .....14,622                          | .....0                                     | .....239,143                                  | .....0                                   | .....0                           | .....0                        | .....275                                             | 10/25/2036.                      | 1.D FM.....                                                               |
| 32051G EZ 4          | FHAMS 2004-AA7 1A1 - CMO/RMBS.....            |  | ..                              | 06/01/2021.   | Paydown.....      |                           | .....17,926    | .....17,926    | .....15,237    | .....15,187                             | .....0                                   | .....2,739                                | .....0                                                    | .....2,739                           | .....0                                     | .....17,926                                   | .....0                                   | .....0                           | .....0                        | .....185                                             | 02/25/2035.                      | 1.D FM.....                                                               |
| 32051G XQ 3          | FHASI 2005-AR5 2A1 - CMO/RMBS.....            |  | ..                              | 06/01/2021.   | Paydown.....      |                           | .....21,224    | .....20,748    | .....19,172    | .....20,876                             | .....0                                   | .....348                                  | .....0                                                    | .....348                             | .....0                                     | .....21,224                                   | .....0                                   | .....0                           | .....0                        | .....235                                             | 11/25/2035.                      | 1.D FM.....                                                               |
| 32113J CG 8          | FNLC 2005-4 A4 - RMBS.....                    |  | ..                              | 06/25/2021.   | Paydown.....      |                           | .....403,665   | .....403,665   | .....345,259   | .....379,634                            | .....0                                   | .....24,031                               | .....0                                                    | .....24,031                          | .....0                                     | .....403,665                                  | .....0                                   | .....0                           | .....0                        | .....1,526                                           | 02/25/2036.                      | 1.D FM.....                                                               |
| 34417Q AA 6          | FOCUS 2018-1 A2 - RMBS.....                   |  | ..                              | 04/30/2021.   | Paydown.....      |                           | .....7,500     | .....7,500     | .....7,500     | .....7,501                              | .....0                                   | .....(1)                                  | .....0                                                    | .....(1)                             | .....0                                     | .....7,500                                    | .....0                                   | .....0                           | .....0                        | .....194                                             | 10/30/2048.                      | 2.B FE.....                                                               |
| 34960Y AE 2          | FCO VII A1F - CDO.....                        |  | ..                              | 06/15/2021.   | Paydown.....      |                           | .....471,701   | .....471,701   | .....471,701   | .....471,738                            | .....0                                   | .....(37)                                 | .....0                                                    | .....(37)                            | .....0                                     | .....471,701                                  | .....0                                   | .....0                           | .....0                        | .....8,962                                           | 12/15/2028.                      | 1.A FE.....                                                               |
| 34960Y AQ 5          | FCO VII ATR - CDO.....                        |  | ..                              | 06/15/2021.   | Paydown.....      |                           | .....707,552   | .....707,552   | .....707,552   | .....707,552                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....707,552                                  | .....0                                   | .....0                           | .....0                        | .....6,439                                           | 12/15/2028.                      | 1.A FE.....                                                               |
| 35040U AA 9          | FFIN 2017-1 A - ABS.....                      |  | ..                              | 06/15/2021.   | Paydown.....      |                           | .....128,030   | .....128,030   | .....128,011   | .....128,024                            | .....0                                   | .....6                                    | .....0                                                    | .....6                               | .....0                                     | .....128,030                                  | .....0                                   | .....0                           | .....0                        | .....1,740                                           | 07/15/2033.                      | 1.B FE.....                                                               |
| 35041J AA 3          | FFIN 2019-1 A - ABS.....                      |  | ..                              | 06/15/2021.   | Paydown.....      |                           | .....367,381   | .....367,381   | .....367,324   | .....364,219                            | .....0                                   | .....3,162                                | .....0                                                    | .....3,162                           | .....0                                     | .....367,381                                  | .....0                                   | .....0                           | .....0                        | .....5,850                                           | 11/15/2034.                      | 1.C FE.....                                                               |
| 361856 DX 2          | GMACM 2004-HE5 A5 - RMBS.....                 |  | ..                              | 06/01/2021.   | Paydown.....      |                           | .....21,483    | .....21,483    | .....0         | .....15,317                             | .....0                                   | .....6,166                                | .....0                                                    | .....6,166                           | .....0                                     | .....21,483                                   | .....0                                   | .....0                           | .....0                        | .....507                                             | 09/25/2034.                      | 1.D FM.....                                                               |
| 36185M AJ 1          | GMACM 2005-AF1 A2 - CMO/RMBS.....             |  | ..                              | 06/25/2021.   | Paydown.....      |                           | .....259,294   | .....261,550   | .....193,831   | .....193,945                            | .....0                                   | .....65,349                               | .....0                                                    | .....65,349                          | .....0                                     | .....259,294                                  | .....0                                   | .....0                           | .....0                        | .....927                                             | 07/25/2035.                      | 1.D FM.....                                                               |
| 3622EA AA 8          | GSAA 2007-3 1AA - RMBS.....                   |  | ..                              | 06/25/2021.   | Paydown.....      |                           | .....23,999    | .....23,999    | .....15,915    | .....23,567                             | .....0                                   | .....432                                  | .....0                                                    | .....432                             | .....0                                     | .....23,999                                   | .....0                                   | .....0                           | .....0                        | .....44                                              | 03/25/2037.                      | 1.D FM.....                                                               |
| 362341 7S 2          | GSR 2006-1F 4A1 - CMO/RMBS.....               |  | ..                              | 04/01/2021.   | Paydown.....      |                           | .....0         | .....1,242     | .....1,103     | .....2                                  | .....0                                   | .....(2)                                  | .....0                                                    | .....(2)                             | .....0                                     | .....0                                        | .....0                                   | .....0                           | .....0                        | .....21                                              | 02/25/2036.                      | 1.D FM.....                                                               |
| 362341 7S 2          | GSR 2006-1F 4A1 - CMO/RMBS.....               |  | ..                              | 06/01/2021.   | Paydown.....      |                           | .....63,716    | .....66,037    | .....58,667    | .....63,767                             | .....0                                   | .....(51)                                 | .....0                                                    | .....(51)                            | .....0                                     | .....63,716                                   | .....0                                   | .....0                           | .....0                        | .....1,522                                           | 02/25/2036.                      | 2.B FM.....                                                               |
| 36242D BZ 5          | GSR 2004-9 B1 - CMO/RMBS.....                 |  | ..                              | 06/01/2021.   | Paydown.....      |                           | .....37,016    | .....37,016    | .....35,952    | .....36,104                             | .....0                                   | .....912                                  | .....0                                                    | .....912                             | .....0                                     | .....37,016                                   | .....0                                   | .....0                           | .....0                        | .....455                                             | 08/25/2034.                      | 1.D FM.....                                                               |
| 36242D PG 2          | GSR 2004-14 3A2 - CMO/RMBS.....               |  | ..                              | 06/01/2021.   | Paydown.....      |                           | .....30,215    | .....30,215    | .....29,752    | .....29,388                             | .....0                                   | .....827                                  | .....0                                                    | .....827                             | .....0                                     | .....30,215                                   | .....0                                   | .....0                           | .....0                        | .....303                                             | 12/25/2034.                      | 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   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|------------------------------------------------|--|---------------------------------|--------------------|-----------------------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                                |  |                                 |                    |                                   |                           |               |            |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description                                    |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date      | Name of Purchaser                 | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 36242D T6 0          | GSMPS 2005-RP2 1AS - CMO/RMBS.....             |  | C                               | 05/21/2021.        | Amherst Securities Group LLC..... |                           | 1,964,176     | .....0     | 4,917,038   | 1,038,536                               | .....0                                   | ...(105,342)                              | .....0                                                    | ...(105,342)                         | .....0                                     | 933,194                                       | .....0                                   | 1,030,983                        | 1,030,983                     | 297,546                                              | 03/25/2035.                      | 4.A FE.....                                                               |
| 36242D UQ 4          | GSR 2005-AR1 4A1 - CMO/RMBS.....               |  |                                 | 06/01/2021.        | Paydown.....                      |                           | 8,866         | .....8,866 | 8,626       | 6,937                                   | .....0                                   | .....307                                  | .....0                                                    | .....307                             | .....0                                     | 8,866                                         | .....0                                   | .....0                           | .....0                        | 95                                                   | 01/25/2035.                      | 1.D FM.....                                                               |
| 36242D VY 6          | GSR 2005-AR1 4A2 - CMO/RMBS.....               |  |                                 | 06/01/2021.        | Paydown.....                      |                           | 951           | .....951   | 904         | 896                                     | .....0                                   | .....55                                   | .....0                                                    | .....55                              | .....0                                     | 951                                           | .....0                                   | .....0                           | .....0                        | 11                                                   | 01/25/2035.                      | 1.D FM.....                                                               |
| 36255C AC 3          | GPMT 2018-FL21 AS - CDO.....                   |  |                                 | 06/21/2021.        | Paydown.....                      |                           | 1,339,148     | 1,339,148  | 1,339,148   | 1,339,148                               | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | 1,339,148                                     | .....0                                   | .....0                           | .....0                        | 7,469                                                | 11/21/2035.                      | 1.A FE.....                                                               |
| 36655Y AB 3          | GARR 2018-1 A1T - CDO.....                     |  |                                 | 06/21/2021.        | Paydown.....                      |                           | 556,514       | 556,514    | 556,514     | 556,538                                 | .....0                                   | .....(24)                                 | .....0                                                    | .....(24)                            | .....0                                     | 556,514                                       | .....0                                   | .....0                           | .....0                        | 4,678                                                | 03/22/2027.                      | 1.A FE.....                                                               |
| 36656A AG 3          | SIX10 181 A3 - CDO.....                        |  |                                 | 04/17/2021.        | Paydown.....                      |                           | 121,265       | 121,265    | 121,265     | 121,283                                 | .....0                                   | .....(18)                                 | .....0                                                    | .....(18)                            | .....0                                     | 121,265                                       | .....0                                   | .....0                           | .....0                        | 2,359                                                | 07/17/2028.                      | 1.A FE.....                                                               |
| 38172X AG 4          | GOCAP 16 A1R - CDO.....                        |  |                                 | 06/24/2021.        | Paydown.....                      |                           | 4,000,000     | 4,000,000  | 4,000,000   | 4,000,086                               | .....0                                   | .....(86)                                 | .....0                                                    | .....(86)                            | .....0                                     | 4,000,000                                     | .....0                                   | .....0                           | .....0                        | 51,047                                               | 07/25/2029.                      | 1.A FE.....                                                               |
| 38172X AJ 8          | GOCAP 16 A2R - CDO.....                        |  |                                 | 06/24/2021.        | Paydown.....                      |                           | 2,000,000     | 2,000,000  | 2,000,000   | 1,999,981                               | .....0                                   | .....19                                   | .....0                                                    | .....19                              | .....0                                     | 2,000,000                                     | .....0                                   | .....0                           | .....0                        | 27,532                                               | 07/25/2029.                      | 1.A FE.....                                                               |
| 38522H AA 9          | GACM 2020-FL2 A - CDO.....                     |  |                                 | 04/16/2021.        | Paydown.....                      |                           | 205,441       | 205,441    | 205,441     | 205,441                                 | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | 205,441                                       | .....0                                   | .....0                           | .....0                        | 1,778                                                | 03/16/2035.                      | 1.A FE.....                                                               |
| 39678W AA 6          | GREENWICH CAPITAL STRUCTURED PRODUCTS TR.....  |  |                                 | 06/01/2021.        | Paydown.....                      |                           | 30,516        | 30,516     | 30,192      | 30,591                                  | .....0                                   | .....(75)                                 | .....0                                                    | .....(75)                            | .....0                                     | 30,516                                        | .....0                                   | .....0                           | .....0                        | 582                                                  | 09/01/2034.                      | 1.D FM.....                                                               |
| 40054# AA 5          | GRYPHON MEZZANINE PARTNERS II FEEDER FUND..... |  |                                 | 06/29/2021.        | Distribution.....                 |                           | 110,569       | .....0     | .....0      | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | 110,569                                       | .....0                                   | .....0                           | .....0                        | .....0                                               | 12/14/2028.                      | 2.B PL.....                                                               |
| 40432B AZ 2          | HALO 2007-2 3A6 - CMO/RMBS.....                |  |                                 | 06/01/2021.        | Paydown.....                      |                           | 49,238        | 49,238     | 28,263      | 49,781                                  | .....0                                   | .....(543)                                | .....0                                                    | .....(543)                           | .....0                                     | 49,238                                        | .....0                                   | .....0                           | .....0                        | 1,249                                                | 09/25/2037.                      | 1.D FM.....                                                               |
| 40537Y AJ 2          | HLA 2013-2 C - CDO.....                        |  |                                 | 05/03/2021.        | Paydown.....                      |                           | 135,831       | 135,831    | 135,492     | 135,831                                 | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | 135,831                                       | .....0                                   | .....0                           | .....0                        | 1,998                                                | 08/01/2025.                      | 1.B FE.....                                                               |
| 41161P EZ 2          | HVMLT 2004-5 3A - CMO/RMBS.....                |  |                                 | 06/01/2021.        | Paydown.....                      |                           | 2,166         | 2,166      | 2,156       | 2,152                                   | .....0                                   | .....14                                   | .....0                                                    | .....14                              | .....0                                     | 2,166                                         | .....0                                   | .....0                           | .....0                        | 26                                                   | 06/19/2034.                      | 1.D FM.....                                                               |
| 41161P FV 0          | HVMLT 2004-6 5A - CMO/RMBS.....                |  |                                 | 06/01/2021.        | Paydown.....                      |                           | 1,718         | 1,718      | 1,741       | 1,740                                   | .....0                                   | .....(22)                                 | .....0                                                    | .....(22)                            | .....0                                     | 1,718                                         | .....0                                   | .....0                           | .....0                        | 23                                                   | 08/19/2034.                      | 1.D FM.....                                                               |
| 41161V AC 4          | HVMLT 2006-7 2AA - RMBS.....                   |  |                                 | 06/21/2021.        | Paydown.....                      |                           | 420,673       | 423,554    | 311,626     | 409,829                                 | .....0                                   | 10,844                                    | .....0                                                    | 10,844                               | .....0                                     | 420,673                                       | .....0                                   | .....0                           | .....0                        | 937                                                  | 09/19/2036.                      | 1.D FM.....                                                               |
| 41162N AC 1          | HVMLT 2006-14 A1A - RMBS.....                  |  |                                 | 06/21/2021.        | Paydown.....                      |                           | 284,914       | 284,914    | 219,718     | 222,266                                 | .....0                                   | 62,648                                    | .....0                                                    | 62,648                               | .....0                                     | 284,914                                       | .....0                                   | .....0                           | .....0                        | 332                                                  | 02/19/2037.                      | 1.D FM.....                                                               |
| 411707 AD 4          | HNGRY 2018-1 A2 - RMBS.....                    |  |                                 | 06/20/2021.        | Paydown.....                      |                           | 5,000         | 5,000      | 5,000       | 5,000                                   | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | 5,000                                         | .....0                                   | .....0                           | .....0                        | 124                                                  | 06/22/2048.                      | 2.B FE.....                                                               |
| 411707 AH 5          | HNGRY 201 A - RMBS.....                        |  |                                 | 06/20/2021.        | Paydown.....                      |                           | 7,500         | 7,500      | 7,500       | 7,500                                   | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | 7,500                                         | .....0                                   | .....0                           | .....0                        | 148                                                  | 12/20/2050.                      | 2.B FE.....                                                               |
| 42806D AH 2          | HERTZ 2015-3 A - ABS.....                      |  |                                 | 06/25/2021.        | Paydown.....                      |                           | 430,433       | 430,433    | 425,591     | 430,433                                 | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | 430,433                                       | .....0                                   | .....0                           | .....0                        | 6,588                                                | 09/27/2021.                      | 1.F FE.....                                                               |
| 43132A AA 6          | HILDENE COLL MGMT CO LLC.....                  |  |                                 | 06/28/2021.        | Redemption @ 100.00.....          |                           | 82,508        | 82,508     | 82,508      | 82,523                                  | .....0                                   | 82,508                                    | .....(0)                                                  | .....(0)                             | .....0                                     | 82,523                                        | .....0                                   | .....(15)                        | .....(15)                     | 2,269                                                | 12/28/2042.                      | 1.B PL.....                                                               |
| 43133A AA 5          | HITR 2018-1 A1 - CDO.....                      |  | 04/12/2021.                     | Paydown.....       |                                   | 11,916                    | 11,916        | 11,678     | 11,711      | .....0                                  | 205                                      | .....0                                    | 205                                                       | .....0                               | 11,916                                     | .....0                                        | .....0                                   | .....0                           | 95                            | 10/11/2038.                                          | 1.B FE.....                      |                                                                           |
| 43283A AA 3          | HGVY 2017-A A - RMBS.....                      |  | 06/25/2021.                     | Paydown.....       |                                   | 134,126                   | 134,126       | 133,430    | 133,632     | .....0                                  | 494                                      | .....0                                    | 494                                                       | .....0                               | 134,126                                    | .....0                                        | .....0                                   | .....0                           | 1,484                         | 12/26/2028.                                          | 1.C FE.....                      |                                                                           |
| 43285H AA 6          | HGVY 2020-A A - RMBS.....                      |  | 06/25/2021.                     | Paydown.....       |                                   | 40,386                    | 40,386        | 40,384     | 40,384      | .....0                                  | 2                                        | .....0                                    | 2                                                         | .....0                               | 40,386                                     | .....0                                        | .....0                                   | .....0                           | 456                           | 02/25/2039.                                          | 1.A FE.....                      |                                                                           |
| 433674 AA 6          | NZES 20PLS1 A - RMBS.....                      |  | 06/25/2021.                     | Paydown.....       |                                   | 290,894                   | 290,895       | 290,894    | 290,894     | .....0                                  | 1                                        | .....0                                    | 1                                                         | .....0                               | 290,894                                    | .....0                                        | .....0                                   | .....0                           | 4,733                         | 12/25/2025.                                          | 2.C FE.....                      |                                                                           |
| 43739E AP 2          | HMBT 2005-1 A1 - RMBS.....                     |  | 06/25/2021.                     | Paydown.....       |                                   | 23,469                    | 23,469        | 20,622     | 23,319      | .....0                                  | 151                                      | .....0                                    | 151                                                       | .....0                               | 23,469                                     | .....0                                        | .....0                                   | .....0                           | 60                            | 03/25/2035.                                          | 1.D FM.....                      |                                                                           |
| 43739H AA 8          | HMBT 2006-2 A1 - RMBS.....                     |  | 06/25/2021.                     | Paydown.....       |                                   | 43,801                    | 43,801        | 38,326     | 40,318      | .....0                                  | 3,483                                    | .....0                                    | 3,483                                                     | .....0                               | 43,801                                     | .....0                                        | .....0                                   | .....0                           | 90                            | 12/25/2036.                                          | 1.D FM.....                      |                                                                           |
| 440405 AE 8          | HORZN 181 A - ABS.....                         |  | 06/15/2021.                     | Paydown.....       |                                   | 35,342                    | 35,342        | 35,341     | 35,343      | .....0                                  | (1)                                      | .....0                                    | (1)                                                       | .....0                               | 35,342                                     | .....0                                        | .....0                                   | .....0                           | 546                           | 12/15/2038.                                          | 1.G FE.....                      |                                                                           |
| 44040H AA 0          | HORZN 2019 A - ABS.....                        |  | 06/15/2021.                     | Paydown.....       |                                   | 40,042                    | 40,042        | 40,042     | 40,043      | .....0                                  | (1)                                      | .....0                                    | (1)                                                       | .....0                               | 40,042                                     | .....0                                        | .....0                                   | .....0                           | 673                           | 07/15/2039.                                          | 1.G FE.....                      |                                                                           |
| 44932B AN 6          | ICG 183 A2 - CDO.....                          |  | 04/07/2021.                     | Various.....       |                                   | 4,250,000                 | 4,250,000     | 4,250,000  | 4,250,032   | .....0                                  | (32)                                     | .....0                                    | (32)                                                      | .....0                               | 4,250,000                                  | .....0                                        | .....0                                   | .....0                           | 85,439                        | 01/26/2032.                                          | 1.A FE.....                      |                                                                           |
| 451102 BJ 5          | ICAHN ENTERPRISES LP.....                      |  | 04/12/2021.                     | Call @ 100.00..... |                                   | 1,700,000                 | 1,700,000     | 1,734,629  | 1,701,423   | .....0                                  | (1,423)                                  | .....0                                    | (1,423)                                                   | .....0                               | 1,700,000                                  | .....0                                        | .....0                                   | .....0                           | 74,080                        | 02/01/2022.                                          | 3.C FE.....                      |                                                                           |
| 45254N MZ 7          | IMM 2005-2 1A2 - RMBS.....                     |  | 06/25/2021.                     | Paydown.....       |                                   | 20,958                    | 20,958        | 17,604     | 18,772      | .....0                                  | 2,186                                    | .....0                                    | 2,186                                                     | .....0                               | 20,958                                     | .....0                                        | .....0                                   | .....0                           | 68                            | 04/25/2035.                                          | 1.D FM.....                      |                                                                           |
| 45254N NT 0          | IMM 2005-3 M1 - RMBS.....                      |  | 06/25/2021.                     | Paydown.....       |                                   | 8,863                     | 8,863         | .....0     | 7,606       | .....0                                  | 1,258                                    | .....0                                    | 1,258                                                     | .....0                               | 8,863                                      | .....0                                        | .....0                                   | .....0                           | 26                            | 08/25/2035.                                          | 1.D FM.....                      |                                                                           |
| 45257E AB 0          | IMSA 2006-5 1AB - RMBS.....                    |  | 06/25/2021.                     | Paydown.....       |                                   | 623,607                   | 623,607       | 541,030    | 582,710     | .....0                                  | 40,897                                   | .....0                                    | 40,897                                                    | .....0                               | 623,607                                    | .....0                                        | .....0                                   | .....0                           | 854                           | 02/25/2037.                                          | 1.D FM.....                      |                                                                           |
| 45660L CK 3          | INDX 2005-AR2 1A1 - CMO/RMBS.....              |  | 06/25/2021.                     | Paydown.....       |                                   | 73,725                    | 71,321        | 52,598     | 72,429      | .....0                                  | 1,297                                    | .....0                                    | 1,297                                                     | .....0                               | 73,725                                     | .....0                                        | .....0                                   | .....0                           | 222                           | 02/25/2035.                                          | 1.D FM.....                      |                                                                           |
| 45660L LP 2          | INDX 2005-AR7 4A1 - CMO/RMBS.....              |  | 06/01/2021.                     | Paydown.....       |                                   | 46,563                    | 41,780        | 36,866     | 46,027      | .....0                                  | 536                                      | .....0                                    | 536                                                       | .....0                               | 46,563                                     | .....0                                        | .....0                                   | .....0                           | 596                           | 06/25/2035.                                          | 1.D FM.....                      |                                                                           |
| 45660L LQ 0          | INDX 2005-AR7 5A1 - CMO/RMBS.....              |  | 05/01/2021.                     | Paydown.....       |                                   | 1,807                     | 1,807         | 1,330      | 1,695       | .....81                                 | 30                                       | .....0                                    | 111                                                       | .....0                               | 1,807                                      | .....0                                        | .....0                                   | .....0                           | 23                            | 06/25/2035.                                          | 3.B FM.....                      |                                                                           |
| 45660L LQ 0          | INDX 2005-AR7 5A1 - CMO/RMBS.....              |  | 06/01/2021.                     | Paydown.....       |                                   | 263,845                   | 263,322       | 193,933    | 249,461     | 11,766                                  | 2,618                                    | .....0                                    | 14,384                                                    | .....0                               | 263,845                                    | .....0                                        | .....0                                   | .....0                           | 3,761                         | 06/25/2035.                                          | 1.D FM.....                      |                                                                           |
| 45660N X9 1          | INDX 2004-AR6 5A2 - CMO/RMBS.....              |  | 06/01/2021.                     | Paydown.....       |                                   | 4,224                     | 4,224         | 3,464      | 3,561       | .....0                                  | 663                                      | .....0                                    | 663                                                       | .....0                               | 4,224                                      | .....0                                        | .....0                                   | .....0                           | 62                            | 10/25/2034.                                          | 1.D FM.....                      |                                                                           |

QE05.11

SCHEDULE D - PART 4

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

QE05.12

| 1                    | 2                                             |  |  | 3                               | 4                | 5                 | 6                               | 7              | 8              | 9              | 10                                            | Change in Book/Adjusted Carrying Value            |                                                    |                                                                                      |                                               |                                                        | 16                                                  | 17                                                   | 18                                     | 19                                  | 20                                                                     | 21                                        | 22                                                                                               |
|----------------------|-----------------------------------------------|--|--|---------------------------------|------------------|-------------------|---------------------------------|----------------|----------------|----------------|-----------------------------------------------|---------------------------------------------------|----------------------------------------------------|--------------------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------------------------------------------|
|                      |                                               |  |  |                                 |                  |                   |                                 |                |                |                |                                               | 11                                                | 12                                                 | 13                                                                                   | 14                                            | 15                                                     |                                                     |                                                      |                                        |                                     |                                                                        |                                           |                                                                                                  |
| CUSIP Identification | Description                                   |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration  | Par Value      | Actual Cost    | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-<br>Than-<br>Temporari<br>y Impairme<br>nt Recogniz<br>ed | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative<br>Symbol |
| 45686@ AB 0          | INFRASTRIPE LLC.....                          |  |  | ..                              | 06/30/2021.      | Direct.....       |                                 | .....3,000     | .....3,000     | .....2,950     | .....2,995                                    | .....0                                            | .....5                                             | .....0                                                                               | .....5                                        | .....0                                                 | .....3,000                                          | .....0                                               | .....0                                 | .....0                              | .....114                                                               | 09/30/2024.                               | 2.B Z.....                                                                                       |
| 45783N AA 5          | INSTR 2021-1 A - RMBS.....                    |  |  | ..                              | 06/15/2021.      | Paydown.....      |                                 | .....42,009    | .....42,009    | .....41,987    | .....0                                        | .....0                                            | .....23                                            | .....0                                                                               | .....23                                       | .....0                                                 | .....42,009                                         | .....0                                               | .....0                                 | .....0                              | .....256                                                               | 02/16/2054.                               | 1.F FE.....                                                                                      |
| 46590B AA 2          | J.P. MORGAN TAX EXEMPT PASS THROUGH TRUS..... |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....278,923   | .....278,923   | .....278,923   | .....278,897                                  | .....0                                            | .....26                                            | .....0                                                                               | .....26                                       | .....0                                                 | .....278,923                                        | .....0                                               | .....0                                 | .....0                              | .....4,216                                                             | 06/17/2041.                               | 1.A FE.....                                                                                      |
| 46591K AC 7          | JPMMT 198 A3 - CMO/RMBS.....                  |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....1,141,686 | .....1,141,686 | .....1,156,493 | .....1,144,827                                | .....0                                            | .....(3,141)                                       | .....0                                                                               | .....(3,141)                                  | .....0                                                 | .....1,141,686                                      | .....0                                               | .....0                                 | .....0                              | .....16,384                                                            | 03/25/2050.                               | 1.D FM.....                                                                                      |
| 46617Y AP 8          | JFIN 2015R A2R - CDO.....                     |  |  | C                               | 06/15/2021.      | Paydown.....      |                                 | .....500,976   | .....500,976   | .....500,976   | .....500,830                                  | .....0                                            | .....145                                           | .....0                                                                               | .....145                                      | .....0                                                 | .....500,976                                        | .....0                                               | .....0                                 | .....0                              | .....17,613                                                            | 03/16/2026.                               | 1.A FE.....                                                                                      |
| 46617Y AT 0          | JFIN 2015R B2R - CDO.....                     |  |  | C                               | 06/15/2021.      | Paydown.....      |                                 | .....1,500,000 | .....1,500,000 | .....1,500,000 | .....1,499,667                                | .....0                                            | .....333                                           | .....0                                                                               | .....333                                      | .....0                                                 | .....1,500,000                                      | .....0                                               | .....0                                 | .....0                              | .....26,933                                                            | 03/16/2026.                               | 1.A FE.....                                                                                      |
| 46619X AA 1          | HENDR 2015-3 A - RMBS.....                    |  |  | ..                              | 06/15/2021.      | Paydown.....      |                                 | .....22,948    | .....22,948    | .....22,928    | .....22,930                                   | .....0                                            | .....19                                            | .....0                                                                               | .....19                                       | .....0                                                 | .....22,948                                         | .....0                                               | .....0                                 | .....0                              | .....401                                                               | 03/17/2070.                               | 1.A FE.....                                                                                      |
| 466247 UG 6          | JPMMT 2005-A6 7A1 - CMO/RMBS.....             |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....29,746    | .....27,912    | .....27,285    | .....29,546                                   | .....0                                            | .....201                                           | .....0                                                                               | .....201                                      | .....0                                                 | .....29,746                                         | .....0                                               | .....0                                 | .....0                              | .....350                                                               | 08/25/2035.                               | 1.D FM.....                                                                                      |
| 46627M AD 9          | JPALT 2005-S1 1A4 - CMO/RMBS.....             |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....4,774     | .....4,782     | .....3,229     | .....4,804                                    | .....0                                            | .....(31)                                          | .....0                                                                               | .....(31)                                     | .....0                                                 | .....4,774                                          | .....0                                               | .....0                                 | .....0                              | .....116                                                               | 12/25/2035.                               | 1.D FM.....                                                                                      |
| 46627M CU 9          | JPALT 2006-A1 2A1 - CMO/RMBS.....             |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....52,615    | .....53,030    | .....4,125     | .....51,655                                   | .....0                                            | .....960                                           | .....0                                                                               | .....960                                      | .....0                                                 | .....52,615                                         | .....0                                               | .....0                                 | .....0                              | .....683                                                               | 03/25/2036.                               | 1.D FM.....                                                                                      |
| 46630P AP 0          | JPMMT 2007-A2 3A1 - CMO/RMBS.....             |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....2,152     | .....2,536     | .....0         | .....2,101                                    | .....0                                            | .....51                                            | .....0                                                                               | .....51                                       | .....0                                                 | .....2,152                                          | .....0                                               | .....0                                 | .....0                              | .....31                                                                | 04/25/2037.                               | 1.D FM.....                                                                                      |
| 46632T AA 3          | JPMMT 2008-R2 1A1 - CMO/RMBS.....             |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....47,169    | .....47,169    | .....38,266    | .....40,700                                   | .....0                                            | .....6,468                                         | .....0                                                                               | .....6,468                                    | .....0                                                 | .....47,169                                         | .....0                                               | .....0                                 | .....0                              | .....605                                                               | 07/29/2037.                               | 1.D FM.....                                                                                      |
| 46633A AC 9          | JPMMT 2008-R4 2A1 - CMO/RMBS.....             |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....70,776    | .....70,776    | .....54,896    | .....70,754                                   | .....0                                            | .....22                                            | .....0                                                                               | .....22                                       | .....0                                                 | .....70,776                                         | .....0                                               | .....0                                 | .....0                              | .....2,372                                                             | 11/26/2036.                               | 1.D FM.....                                                                                      |
| 46633M AM 1          | JPMRR 2009-6 2A2 - CMO/RMBS.....              |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....190,057   | .....190,571   | .....19,249    | .....0                                        | .....0                                            | .....190,057                                       | .....0                                                                               | .....190,057                                  | .....0                                                 | .....190,057                                        | .....0                                               | .....0                                 | .....0                              | .....2,533                                                             | 04/26/2035.                               | 1.D FM.....                                                                                      |
| 46637U AA 5          | JPTEP 2012-3 A - CMO/RMBS.....                |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....646,544   | .....646,545   | .....623,916   | .....626,415                                  | .....0                                            | .....20,129                                        | .....0                                                                               | .....20,129                                   | .....0                                                 | .....646,544                                        | .....0                                               | .....0                                 | .....0                              | .....8,412                                                             | 10/27/2042.                               | 1.A FE.....                                                                                      |
| 46637V AA 3          | JPTEP A - CMO/RMBS.....                       |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....71,004    | .....71,004    | .....70,507    | .....70,552                                   | .....0                                            | .....452                                           | .....0                                                                               | .....452                                      | .....0                                                 | .....71,004                                         | .....0                                               | .....0                                 | .....0                              | .....888                                                               | 09/17/2042.                               | 1.A FE.....                                                                                      |
| 46639A AA 7          | JPTEP A - CMO/RMBS.....                       |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....54,666    | .....54,666    | .....52,479    | .....52,707                                   | .....0                                            | .....1,959                                         | .....0                                                                               | .....1,959                                    | .....0                                                 | .....54,666                                         | .....0                                               | .....0                                 | .....0                              | .....564                                                               | 12/27/2042.                               | 1.A FE.....                                                                                      |
| 46645A AB 7          | J P MORGAN RESECURITIZATION TRUST SERIES..... |  |  | ..                              | 06/25/2021.      | Paydown.....      |                                 | .....371,330   | .....371,330   | .....340,231   | .....367,412                                  | .....0                                            | .....3,918                                         | .....0                                                                               | .....3,918                                    | .....0                                                 | .....371,330                                        | .....0                                               | .....0                                 | .....0                              | .....480                                                               | 06/26/2047.                               | 1.C FE.....                                                                                      |
| 472320 AA 8          | JMAC 08R1 A - CMO/RMBS.....                   |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....79,646    | .....81,096    | .....59,325    | .....77,672                                   | .....0                                            | .....1,974                                         | .....0                                                                               | .....1,974                                    | .....0                                                 | .....79,646                                         | .....0                                               | .....0                                 | .....0                              | .....1,655                                                             | 06/25/2047.                               | 1.D FM.....                                                                                      |
| 472321 AA 6          | JMAC 2008-R2 1A1 - CMO/RMBS.....              |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....87,976    | .....87,976    | .....67,426    | .....79,160                                   | .....0                                            | .....8,816                                         | .....0                                                                               | .....8,816                                    | .....0                                                 | .....87,976                                         | .....0                                               | .....0                                 | .....0                              | .....1,380                                                             | 10/25/2020.                               | 1.D FM.....                                                                                      |
| 472321 AG 3          | JMAC 2008-R2 1A3 - CMO/RMBS.....              |  |  | ..                              | 06/30/2021.      | Paydown.....      |                                 | .....(3,456)   | .....7,617     | .....40        | .....(4,299)                                  | .....0                                            | .....(3,607)                                       | .....0                                                                               | .....(3,607)                                  | .....0                                                 | .....(7,906)                                        | .....0                                               | .....4,451                             | .....4,451                          | .....190                                                               | 10/25/2020.                               | 1.D FM.....                                                                                      |
| 47232C AH 7          | JMAC 2009-R1 4A2 - CMO/RMBS.....              |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....45,349    | .....45,826    | .....44,594    | .....45,356                                   | .....0                                            | .....(7)                                           | .....0                                                                               | .....(7)                                      | .....0                                                 | .....45,349                                         | .....0                                               | .....0                                 | .....0                              | .....470                                                               | 06/21/2037.                               | 2.B FM.....                                                                                      |
| 47232D AA 0          | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |  | ..                              | 05/25/2021.      | Paydown.....      |                                 | .....73,305    | .....73,305    | .....63,631    | .....73,193                                   | .....0                                            | .....113                                           | .....0                                                                               | .....113                                      | .....0                                                 | .....73,305                                         | .....0                                               | .....0                                 | .....0                              | .....306                                                               | 04/25/2037.                               | 1.D FM.....                                                                                      |
| 47232D AE 2          | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |  | ..                              | 06/25/2021.      | Paydown.....      |                                 | .....0         | .....5,674     | .....0         | .....33                                       | .....0                                            | .....(33)                                          | .....0                                                                               | .....(33)                                     | .....0                                                 | .....0                                              | .....0                                               | .....0                                 | .....0                              | .....19                                                                | 04/25/2037.                               | 1.D FM.....                                                                                      |
| 47232D AH 5          | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....4,711     | .....4,711     | .....4,188     | .....4,662                                    | .....0                                            | .....49                                            | .....0                                                                               | .....49                                       | .....0                                                 | .....4,711                                          | .....0                                               | .....0                                 | .....0                              | .....118                                                               | 09/01/2036.                               | 1.D FM.....                                                                                      |
| 47232D AL 6          | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....0         | .....22        | .....0         | .....0                                        | .....0                                            | .....0                                             | .....0                                                                               | .....0                                        | .....0                                                 | .....0                                              | .....0                                               | .....0                                 | .....0                              | .....1                                                                 | 09/01/2036.                               | 1.D FM.....                                                                                      |
| 47232D AU 6          | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....109,095   | .....109,095   | .....103,436   | .....108,380                                  | .....0                                            | .....715                                           | .....0                                                                               | .....715                                      | .....0                                                 | .....109,095                                        | .....0                                               | .....0                                 | .....0                              | .....2,103                                                             | 09/01/2036.                               | 1.D FM.....                                                                                      |
| 47232D BK 7          | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |  | ..                              | 06/25/2021.      | Paydown.....      |                                 | .....45,406    | .....45,406    | .....0         | .....42,366                                   | .....0                                            | .....3,041                                         | .....0                                                                               | .....3,041                                    | .....0                                                 | .....45,406                                         | .....0                                               | .....0                                 | .....0                              | .....83                                                                | 09/25/2036.                               | 1.D FM.....                                                                                      |
| 47232D BM 3          | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |  | ..                              | 06/25/2021.      | Paydown.....      |                                 | .....0         | .....4,442     | .....0         | .....1                                        | .....0                                            | .....(1)                                           | .....0                                                                               | .....(1)                                      | .....0                                                 | .....0                                              | .....0                                               | .....0                                 | .....0                              | .....10                                                                | 09/25/2036.                               | 1.D FM.....                                                                                      |
| 47232D CJ 9          | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....8,979     | .....8,979     | .....3,966     | .....8,547                                    | .....0                                            | .....431                                           | .....0                                                                               | .....431                                      | .....0                                                 | .....8,979                                          | .....0                                               | .....0                                 | .....0                              | .....110                                                               | 05/01/2036.                               | 1.D FM.....                                                                                      |
| 47232D CR 1          | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |  | ..                              | 06/25/2021.      | Paydown.....      |                                 | .....8,561     | .....8,561     | .....3,171     | .....8,352                                    | .....0                                            | .....209                                           | .....0                                                                               | .....209                                      | .....0                                                 | .....8,561                                          | .....0                                               | .....0                                 | .....0                              | .....215                                                               | 12/25/2036.                               | 1.D FM.....                                                                                      |
| 47232D CT 7          | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |  | ..                              | 06/25/2021.      | Paydown.....      |                                 | .....0         | .....3,251     | .....405       | .....0                                        | .....0                                            | .....0                                             | .....0                                                                               | .....0                                        | .....0                                                 | .....0                                              | .....0                                               | .....0                                 | .....0                              | .....64                                                                | 12/25/2036.                               | 1.D FM.....                                                                                      |
| 47232D CX 8          | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....53,681    | .....53,681    | .....9,525     | .....51,621                                   | .....0                                            | .....2,060                                         | .....0                                                                               | .....2,060                                    | .....0                                                 | .....53,681                                         | .....0                                               | .....0                                 | .....0                              | .....805                                                               | 04/01/2047.                               | 1.D FM.....                                                                                      |
| 47232D CY 6          | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....0         | .....292       | .....0         | .....0                                        | .....0                                            | .....0                                             | .....0                                                                               | .....0                                        | .....0                                                 | .....0                                              | .....0                                               | .....0                                 | .....0                              | .....4                                                                 | 04/01/2047.                               | 1.D FM.....                                                                                      |
| 47232D CZ 3          | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |  | ..                              | 06/02/2021.      | Paydown.....      |                                 | .....5,304     | .....5,304     | .....4,189     | .....4,708                                    | .....0                                            | .....596                                           | .....0                                                                               | .....596                                      | .....0                                                 | .....5,304                                          | .....0                                               | .....0                                 | .....0                              | .....123                                                               | 06/01/2037.                               | 1.D FM.....                                                                                      |
| 47232D DA 7          | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....21,457    | .....21,457    | .....7,841     | .....21,349                                   | .....0                                            | .....108                                           | .....0                                                                               | .....108                                      | .....0                                                 | .....21,457                                         | .....0                                               | .....0                                 | .....0                              | .....527                                                               | 06/01/2037.                               | 1.D FM.....                                                                                      |
| 47232D DB 5          | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....0         | .....5         | .....1         | .....0                                        | .....0                                            | .....(0)                                           | .....0                                                                               | .....(0)                                      | .....0                                                 | .....0                                              | .....0                                               | .....0                                 | .....0                              | .....0                                                                 | 06/01/2037.                               | 1.D FM.....                                                                                      |
| 47232D DF 6          | JEFFERIES RESECURITIZATION TRUST 2009-R5..... |  |  | ..                              | 06/01/2021.      | Paydown.....      |                                 | .....1,171     | .....1,184     | .....223       | .....1,149                                    | .....0                                            | .....22                                            | .....0                                                                               | .....22                                       | .....0                                                 | .....1,171                                          | .....0                                               | .....0                                 | .....0                              | .....25                                                                | 08/01/2037.                               | 1.D FM.....                                                                                      |

SCHEDULE D - PART 4

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

QE05.13

| 1                    | 2           |   | 3                               | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|-------------|---|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |             |   |                                 |               |                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 47232D               | DR          | 0 | F<br>o<br>r<br>e<br>i<br>g<br>n | 06/01/2021.   | Paydown.....      |                           | 95,483        | 95,483    | 58,594      | 91,994                                  | 0                                        | 3,489                                     | 0                                                         | 3,489                                | 0                                          | 95,483                                        | 0                                        | 0                                | 0                             | 1,075                                                | 09/01/2035.                      | 1.D FM.....                                                               |
| 47232D               | DS          | 8 |                                 | 06/01/2021.   | Paydown.....      |                           | 0             | 1,176     | 350         | (25)                                    | 0                                        | 25                                        | 0                                                         | 25                                   | 0                                          | 0                                             | 0                                        | 0                                | 15                            | 09/01/2035.                                          | 1.D FM.....                      |                                                                           |
| 47232D               | FJ          | 6 |                                 | 06/01/2021.   | Paydown.....      |                           | 13,826        | 13,826    | 9,689       | 13,816                                  | 0                                        | 10                                        | 0                                                         | 10                                   | 0                                          | 13,826                                        | 0                                        | 0                                | 0                             | 162                                                  | 12/01/2036.                      | 1.D FM.....                                                               |
| 47232Q               | AA          | 1 |                                 | 06/01/2021.   | Paydown.....      |                           | 110,719       | 110,719   | 107,605     | 105,501                                 | 0                                        | 5,218                                     | 0                                                         | 5,218                                | 0                                          | 110,719                                       | 0                                        | 0                                | 0                             | 1,858                                                | 11/26/2037.                      | 1.D FM.....                                                               |
| 47232V               | AB          | 8 |                                 | 06/01/2021.   | Paydown.....      |                           | 16,218        | 16,218    | 16,218      | 16,191                                  | 0                                        | 27                                        | 0                                                         | 27                                   | 0                                          | 16,218                                        | 0                                        | 0                                | 0                             | 428                                                  | 02/01/2037.                      | 1.D FM.....                                                               |
| 47232V               | AD          | 4 |                                 | 06/01/2021.   | Paydown.....      |                           | 0             | 1,387     | 0           | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                             | 0                                        | 0                                | 36                            | 02/01/2037.                                          | 1.D FM.....                      |                                                                           |
| 47232V               | AG          | 7 |                                 | 06/01/2021.   | Paydown.....      |                           | 12,165        | 12,165    | 12,165      | 12,145                                  | 0                                        | 20                                        | 0                                                         | 20                                   | 0                                          | 12,165                                        | 0                                        | 0                                | 0                             | 308                                                  | 02/01/2037.                      | 1.D FM.....                                                               |
| 47232V               | AJ          | 1 |                                 | 06/01/2021.   | Paydown.....      |                           | 0             | 1,040     | 0           | 4                                       | 0                                        | (4)                                       | 0                                                         | (4)                                  | 0                                          | 0                                             | 0                                        | 0                                | 26                            | 02/01/2037.                                          | 1.D FM.....                      |                                                                           |
| 47232V               | AX          | 0 |                                 | 06/01/2021.   | Paydown.....      |                           | 65,877        | 65,877    | 26,754      | 57,838                                  | 0                                        | 8,039                                     | 0                                                         | 8,039                                | 0                                          | 65,877                                        | 0                                        | 0                                | 0                             | 692                                                  | 09/01/2035.                      | 1.D FM.....                                                               |
| 47232V               | AZ          | 5 |                                 | 05/01/2021.   | Paydown.....      |                           | 0             | 889       | 83          | (6)                                     | 0                                        | 6                                         | 0                                                         | 6                                    | 0                                          | 0                                             | 0                                        | 0                                | 7                             | 09/01/2035.                                          | 1.D FM.....                      |                                                                           |
| 47232V               | BG          | 6 |                                 | 06/01/2021.   | Paydown.....      |                           | 77,363        | 77,363    | 0           | 75,666                                  | 0                                        | 1,697                                     | 0                                                         | 1,697                                | 0                                          | 77,363                                        | 0                                        | 0                                | 0                             | 248                                                  | 11/01/2036.                      | 1.D FM.....                                                               |
| 47232V               | BH          | 4 |                                 | 06/30/2021.   | Adjustment.....   |                           | 0             | 0         | 0           | (1,541)                                 | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | (1,541)                                       | 0                                        | 1,541                            | 1,541                         | 0                                                    | 11/01/2036.                      | 1.D FM.....                                                               |
| 47232V               | BJ          | 0 |                                 | 06/30/2021.   | Adjustment.....   |                           | 0             | 0         | 0           | (770)                                   | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | (770)                                         | 0                                        | 770                              | 770                           | 0                                                    | 11/01/2036.                      | 1.D FM.....                                                               |
| 47232V               | BL          | 5 |                                 | 06/01/2021.   | Paydown.....      |                           | 0             | 92        | 0           | 0                                       | 0                                        | (0)                                       | 0                                                         | (0)                                  | 0                                          | 0                                             | 0                                        | 0                                | 0                             | 0                                                    | 11/01/2036.                      | 1.D FM.....                                                               |
| 47232V               | BN          | 1 |                                 | 06/01/2021.   | Paydown.....      |                           | 27,220        | 27,220    | 27,220      | 27,075                                  | 0                                        | 144                                       | 0                                                         | 144                                  | 0                                          | 27,220                                        | 0                                        | 0                                | 0                             | 606                                                  | 11/01/2036.                      | 1.D FM.....                                                               |
| 47232V               | BQ          | 4 |                                 | 06/01/2021.   | Paydown.....      |                           | 0             | 32        | 0           | 0                                       | 0                                        | (0)                                       | 0                                                         | (0)                                  | 0                                          | 0                                             | 0                                        | 0                                | 1                             | 11/01/2036.                                          | 1.D FM.....                      |                                                                           |
| 47232V               | BY          | 7 |                                 | 04/01/2021.   | Paydown.....      |                           | 691           | 637       | 0           | 575                                     | 0                                        | 116                                       | 0                                                         | 116                                  | 0                                          | 691                                           | 0                                        | 0                                | 0                             | 22                                                   | 11/01/2037.                      | 1.D FM.....                                                               |
| 47232V               | BY          | 7 |                                 | 06/01/2021.   | Paydown.....      |                           | 517           | 509       | 0           | 356                                     | 0                                        | 161                                       | 0                                                         | 161                                  | 0                                          | 517                                           | 0                                        | 0                                | 0                             | 20                                                   | 11/01/2037.                      | 5.B FM.....                                                               |
| 47232V               | CB          | 6 |                                 | 04/27/2021.   | Paydown.....      |                           | 8,803         | 8,803     | 8,803       | 8,437                                   | 0                                        | 367                                       | 0                                                         | 367                                  | 0                                          | 8,803                                         | 0                                        | 0                                | 0                             | 326                                                  | 07/01/2036.                      | 1.D FM.....                                                               |
| 47232V               | CC          | 4 |                                 | 06/01/2021.   | Paydown.....      |                           | 26,134        | 26,134    | 14,446      | 25,505                                  | 0                                        | 629                                       | 0                                                         | 629                                  | 0                                          | 26,134                                        | 0                                        | 0                                | 0                             | 677                                                  | 07/01/2036.                      | 1.D FM.....                                                               |
| 47232V               | CD          | 2 |                                 | 06/01/2021.   | Paydown.....      |                           | 0             | 5,433     | 86          | 2                                       | 0                                        | (2)                                       | 0                                                         | (2)                                  | 0                                          | 0                                             | 0                                        | 0                                | 131                           | 07/01/2036.                                          | 1.D FM.....                      |                                                                           |
| 47232V               | CH          | 3 |                                 | 06/01/2021.   | Paydown.....      |                           | 27,870        | 27,869    | 23,479      | 27,531                                  | 0                                        | 339                                       | 0                                                         | 339                                  | 0                                          | 27,870                                        | 0                                        | 0                                | 0                             | 249                                                  | 04/01/2037.                      | 1.D FM.....                                                               |
| 47232V               | DR          | 0 |                                 | 06/01/2021.   | Paydown.....      |                           | 7,594         | 7,594     | 7,594       | 7,573                                   | 0                                        | 22                                        | 0                                                         | 22                                   | 0                                          | 7,594                                         | 0                                        | 0                                | 0                             | 194                                                  | 04/01/2036.                      | 1.D FM.....                                                               |
| 47232V               | DU          | 3 |                                 | 06/01/2021.   | Paydown.....      |                           | 0             | 730       | 0           | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                             | 0                                        | 0                                | 18                            | 04/01/2036.                                          | 1.D FM.....                      |                                                                           |
| 47232V               | EA          | 6 |                                 | 06/01/2021.   | Paydown.....      |                           | 23,216        | 23,216    | 16,608      | 23,137                                  | 0                                        | 80                                        | 0                                                         | 80                                   | 0                                          | 23,216                                        | 0                                        | 0                                | 0                             | 556                                                  | 03/01/2036.                      | 1.D FM.....                                                               |
| 47232V               | EB          | 4 |                                 | 06/30/2021.   | Paydown.....      |                           | 0             | 1,238     | 0           | (2,248)                                 | 0                                        | (31)                                      | 0                                                         | (31)                                 | 0                                          | (2,278)                                       | 0                                        | 2,278                            | 2,278                         | 37                                                   | 03/01/2036.                      | 1.D FM.....                                                               |
| 47232V               | EE          | 8 |                                 | 06/01/2021.   | Paydown.....      |                           | 22,138        | 22,138    | 22,138      | 22,142                                  | 0                                        | (4)                                       | 0                                                         | (4)                                  | 0                                          | 22,138                                        | 0                                        | 0                                | 0                             | 483                                                  | 03/01/2037.                      | 1.D FM.....                                                               |
| 47232V               | EH          | 1 |                                 | 06/01/2021.   | Paydown.....      |                           | 0             | 21,848    | 0           | 0                                       | 0                                        | (0)                                       | 0                                                         | (0)                                  | 0                                          | 0                                             | 0                                        | 0                                | 634                           | 03/01/2037.                                          | 1.D FM.....                      |                                                                           |
| 47232V               | EL          | 2 |                                 | 06/01/2021.   | Paydown.....      |                           | 23,051        | 23,051    | 18,917      | 22,828                                  | 0                                        | 223                                       | 0                                                         | 223                                  | 0                                          | 23,051                                        | 0                                        | 0                                | 0                             | 572                                                  | 04/01/2037.                      | 1.D FM.....                                                               |
| 47232V               | EN          | 8 |                                 | 06/01/2021.   | Paydown.....      |                           | 0             | 3,361     | 0           | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                             | 0                                        | 0                                | 77                            | 04/01/2037.                                          | 1.D FM.....                      |                                                                           |
| 47232V               | EZ          | 1 |                                 | 06/01/2021.   | Paydown.....      |                           | 18,719        | 18,719    | 18,719      | 18,708                                  | 0                                        | 11                                        | 0                                                         | 11                                   | 0                                          | 18,719                                        | 0                                        | 0                                | 0                             | 454                                                  | 02/01/2036.                      | 1.D FM.....                                                               |
| 47232V               | FA          | 5 |                                 | 06/01/2021.   | Paydown.....      |                           | 0             | 3,003     | 1,140       | (37)                                    | 0                                        | 37                                        | 0                                                         | 37                                   | 0                                          | 0                                             | 0                                        | 0                                | 65                            | 02/01/2036.                                          | 1.D FM.....                      |                                                                           |
| 47232V               | FV          | 9 |                                 | 06/30/2021.   | Paydown.....      |                           | 51,038        | 51,038    | 21,106      | 40,057                                  | 0                                        | 10,960                                    | 0                                                         | 10,960                               | 0                                          | 51,017                                        | 0                                        | 21                               | 21                            | 278                                                  | 01/01/2047.                      | 1.D FM.....                                                               |
| 47232V               | GF          | 3 |                                 | 06/01/2021.   | Paydown.....      |                           | 7,792         | 7,792     | 4,744       | 7,682                                   | 0                                        | 109                                       | 0                                                         | 109                                  | 0                                          | 7,792                                         | 0                                        | 0                                | 0                             | 163                                                  | 02/01/2036.                      | 1.D FM.....                                                               |
| 47232V               | GG          | 1 |                                 | 06/01/2021.   | Paydown.....      |                           | 0             | 1,884     | 0           | (48)                                    | 0                                        | 48                                        | 0                                                         | 48                                   | 0                                          | 0                                             | 0                                        | 0                                | 39                            | 02/01/2036.                                          | 1.D FM.....                      |                                                                           |
| 47232V               | GG          | 1 |                                 | 06/01/2021.   | Paydown.....      |                           | 0             | 1,390     | 0           | (109)                                   | 74                                       | 35                                        | 0                                                         | 109                                  | 0                                          | 0                                             | 0                                        | 0                                | 29                            | 02/01/2036.                                          | 5.B FM.....                      |                                                                           |
| 47232V               | GR          | 7 |                                 | 06/30/2021.   | Paydown.....      |                           | 0             | 606       | 7           | (1,939)                                 | 0                                        | (2)                                       | 0                                                         | (2)                                  | 0                                          | (1,941)                                       | 0                                        | 1,941                            | 1,941                         | 3                                                    | 01/01/2047.                      | 1.D FM.....                                                               |
| 48244X               | AA          | 0 |                                 | C             | 06/15/2021.       | Paydown.....              |               | 11,150    | 11,150      | 11,150                                  | 11,150                                   | 0                                         | 0                                                         | 0                                    | 0                                          | 11,150                                        | 0                                        | 0                                | 0                             | 235                                                  | 12/15/2042.                      | 2.B FE.....                                                               |

SCHEDULE D - PART 4

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

QE05.14

| 1                    | 2                                           |  | 3                               | 4             | 5                  | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|---------------------------------------------|--|---------------------------------|---------------|--------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                             |  |                                 |               |                    |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description                                 |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser  | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 493268 AY 2          | KSLT 2000-B A2 - ABS.....                   |  | ..                              | 04/26/2021.   | Paydown.....       |                           | .....4,240     | .....4,240     | .....3,435     | .....4,220                              | .....0                                   | .....20                                   | .....0                                                    | .....20                              | .....0                                     | .....4,240                                    | .....0                                   | .....0                           | .....0                        | .....11                                              | 07/25/2029.                      | 1.A FE.....                                                               |
| 50196@ AA 5          | LCN NORTH AMERICAN FUND III-D LP.....       |  | ..                              | 05/06/2021.   | Direct.....        |                           | .....48,034    | .....48,034    | .....48,034    | .....49,585                             | .....0                                   | .....(1,551)                              | .....0                                                    | .....(1,551)                         | .....0                                     | .....48,034                                   | .....0                                   | .....0                           | .....0                        | .....1,400                                           | 07/24/2034.                      | 1.F PL.....                                                               |
| 50543L AA 0          | LAFL 2016 A1 - ABS.....                     |  | C                               | 06/15/2021.   | Paydown.....       |                           | .....94,049    | .....94,049    | .....92,225    | .....93,056                             | .....0                                   | .....993                                  | .....0                                                    | .....993                             | .....0                                     | .....94,049                                   | .....0                                   | .....0                           | .....0                        | .....1,719                                           | 01/15/2042.                      | 2.A FE.....                                                               |
| 52520M BS 1          | LMT 2005-2 2A1 - CMO/RMBS.....              |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....59,418    | .....59,282    | .....35,303    | .....58,551                             | .....0                                   | .....867                                  | .....0                                                    | .....867                             | .....0                                     | .....59,418                                   | .....0                                   | .....0                           | .....0                        | .....203                                             | 12/25/2035.                      | 1.D FM.....                                                               |
| 52521R AC 5          | LMT 2007-5 1A1 - CMO/RMBS.....              |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....48,361    | .....45,979    | .....32,496    | .....46,467                             | .....0                                   | .....1,894                                | .....0                                                    | .....1,894                           | .....0                                     | .....48,361                                   | .....0                                   | .....0                           | .....0                        | .....144                                             | 06/25/2037.                      | 1.D FM.....                                                               |
| 52522D AG 6          | LXS 2006-16N AA1 - RMBS.....                |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....583,979   | .....583,979   | .....453,473   | .....566,012                            | .....0                                   | .....17,967                               | .....0                                                    | .....17,967                          | .....0                                     | .....583,979                                  | .....0                                   | .....0                           | .....0                        | .....791                                             | 11/25/2046.                      | 1.D FM.....                                                               |
| 525241 AL 9          | LXS 2007-1 WF1 - RMBS.....                  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....8,925     | .....9,302     | .....3,611     | .....8,780                              | .....0                                   | .....145                                  | .....0                                                    | .....145                             | .....0                                     | .....8,925                                    | .....0                                   | .....0                           | .....0                        | .....173                                             | 01/25/2037.                      | 1.D FM.....                                                               |
| 542514 EV 2          | LBMLT 2004-1 M2 - RMBS.....                 |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....27,456    | .....27,456    | .....26,907    | .....27,322                             | .....0                                   | .....134                                  | .....0                                                    | .....134                             | .....0                                     | .....27,456                                   | .....0                                   | .....0                           | .....0                        | .....106                                             | 02/25/2034.                      | 1.D FM.....                                                               |
| 54303P AS 4          | LONGF 1 BRR - CDO.....                      |  | ..                              | 04/15/2021.   | Paydown.....       |                           | .....1,000,000 | .....1,000,000 | .....1,000,000 | .....1,000,082                          | .....0                                   | .....(82)                                 | .....0                                                    | .....(82)                            | .....0                                     | .....1,000,000                                | .....0                                   | .....0                           | .....0                        | .....10,561                                          | 04/15/2029.                      | 1.C FE.....                                                               |
| 543190 AA 0          | LTRAN III A1 - RMBS.....                    |  | ..                              | 06/15/2021.   | Paydown.....       |                           | .....736,342   | .....736,342   | .....728,114   | .....730,715                            | .....0                                   | .....5,628                                | .....0                                                    | .....5,628                           | .....0                                     | .....736,342                                  | .....0                                   | .....0                           | .....0                        | .....7,611                                           | 01/17/2045.                      | 1.F FE.....                                                               |
| 55282L AA 4          | MF1 19FL2 A - CDO.....                      |  | C                               | 06/25/2021.   | Paydown.....       |                           | .....1,095,044 | .....1,095,044 | .....1,082,155 | .....717,014                            | .....0                                   | .....12,445                               | .....0                                                    | .....12,445                          | .....0                                     | .....1,095,044                                | .....0                                   | .....0                           | .....0                        | .....6,351                                           | 11/27/2034.                      | 1.A FE.....                                                               |
| 55283A AA 7          | MCA FUND III HOLDING LLC - ABS.....         |  | ..                              | 05/15/2021.   | Paydown.....       |                           | .....129,257   | .....123,088   | .....123,114   | .....129,286                            | .....0                                   | .....(30)                                 | .....0                                                    | .....(30)                            | .....0                                     | .....129,257                                  | .....0                                   | .....0                           | .....0                        | .....2,311                                           | 11/15/2035.                      | 1.F FE.....                                                               |
| 55446M AA 5          | MAACH 1 A - ABS.....                        |  | C                               | 06/15/2021.   | Paydown.....       |                           | .....52,185    | .....52,185    | .....52,183    | .....52,184                             | .....0                                   | .....1                                    | .....0                                                    | .....1                               | .....0                                     | .....52,185                                   | .....0                                   | .....0                           | .....0                        | .....652                                             | 10/15/2039.                      | 1.F FE.....                                                               |
| 56577D AA 4          | MRNON 2018-1 A1 - CDO.....                  |  | C                               | 06/30/2021.   | Paydown.....       |                           | .....7,250,000 | .....7,250,000 | .....7,161,988 | .....7,177,202                          | .....0                                   | .....72,798                               | .....0                                                    | .....72,798                          | .....0                                     | .....7,250,000                                | .....0                                   | .....0                           | .....0                        | .....85,621                                          | 04/15/2030.                      | 1.A FE.....                                                               |
| 56577D AC 0          | MRNON 2018-1 B - CDO.....                   |  | C                               | 06/29/2021.   | Paydown.....       |                           | .....2,250,000 | .....2,250,000 | .....2,250,000 | .....2,250,011                          | .....0                                   | .....(11)                                 | .....0                                                    | .....(11)                            | .....0                                     | .....2,250,000                                | .....0                                   | .....0                           | .....0                        | .....32,533                                          | 04/15/2030.                      | 1.C FE.....                                                               |
| 56577D AJ 5          | MRNON 2018-1 A2 - CDO.....                  |  | C                               | 06/23/2021.   | Paydown.....       |                           | .....3,000,000 | .....3,000,000 | .....2,998,883 | .....2,999,887                          | .....0                                   | .....113                                  | .....0                                                    | .....113                             | .....0                                     | .....3,000,000                                | .....0                                   | .....0                           | .....0                        | .....90,169                                          | 04/15/2030.                      | 1.A FE.....                                                               |
| 56577H AA 5          | MRNON 191 A1A - CDO.....                    |  | C                               | 05/19/2021.   | Paydown.....       |                           | .....3,000,000 | .....3,000,000 | .....2,999,063 | .....2,999,085                          | .....0                                   | .....915                                  | .....0                                                    | .....915                             | .....0                                     | .....3,000,000                                | .....0                                   | .....0                           | .....0                        | .....37,446                                          | 04/15/2031.                      | 1.A FE.....                                                               |
| 56577H AG 2          | MRNON 191 A21 - CDO.....                    |  | C                               | 05/19/2021.   | Call @ 100.00..... |                           | .....2,000,000 | .....2,000,000 | .....2,000,000 | .....2,000,000                          | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....2,000,000                                | .....0                                   | .....0                           | .....0                        | .....23,164                                          | 04/15/2031.                      | 1.A FE.....                                                               |
| 56577H AJ 6          | MRNON 191 B - CDO.....                      |  | C                               | 05/19/2021.   | Call @ 100.00..... |                           | .....1,000,000 | .....1,000,000 | .....1,000,000 | .....1,000,000                          | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....1,000,000                                | .....0                                   | .....0                           | .....0                        | .....18,182                                          | 04/15/2031.                      | 1.C FE.....                                                               |
| 576433 GM 2          | MARM 2003-6 6A1 - CMO/RMBS.....             |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....48,403    | .....48,403    | .....46,588    | .....48,202                             | .....0                                   | .....202                                  | .....0                                                    | .....202                             | .....0                                     | .....48,403                                   | .....0                                   | .....0                           | .....0                        | .....622                                             | 12/25/2033.                      | 1.D FM.....                                                               |
| 576433 XA 9          | MARM 2005-1 3A1 - CMO/RMBS.....             |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....513       | .....513       | .....488       | .....479                                | .....0                                   | .....34                                   | .....0                                                    | .....34                              | .....0                                     | .....513                                      | .....0                                   | .....0                           | .....0                        | .....7                                               | 02/25/2035.                      | 1.D FM.....                                                               |
| 576433 XW 1          | MARM 2005-2 3A1 - CMO/RMBS.....             |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....53,708    | .....53,708    | .....51,560    | .....50,793                             | .....0                                   | .....2,915                                | .....0                                                    | .....2,915                           | .....0                                     | .....53,708                                   | .....0                                   | .....0                           | .....0                        | .....664                                             | 03/25/2035.                      | 1.D FM.....                                                               |
| 576434 UH 5          | MALT 2004-9 A6 - RMBS.....                  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....130       | .....130       | .....130       | .....130                                | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | .....130                                      | .....0                                   | .....0                           | .....0                        | .....5                                               | 08/25/2034.                      | 1.D FM.....                                                               |
| 57643L LC 8          | MABS 2005-AB1 A4 - RMBS.....                |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....72,895    | .....72,895    | .....72,804    | .....71,548                             | .....0                                   | .....1,347                                | .....0                                                    | .....1,347                           | .....0                                     | .....72,895                                   | .....0                                   | .....0                           | .....0                        | .....822                                             | 11/25/2035.                      | 1.D FM.....                                                               |
| 59020U ZE 8          | MLMI 2005-A6 1A1 - RMBS.....                |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....165,627   | .....165,627   | .....154,395   | .....161,830                            | .....0                                   | .....3,797                                | .....0                                                    | .....3,797                           | .....0                                     | .....165,627                                  | .....0                                   | .....0                           | .....0                        | .....499                                             | 08/25/2035.                      | 1.D FM.....                                                               |
| 59319W AA 9          | MF1 2020-FL3 A - CDO.....                   |  | ..                              | 06/15/2021.   | Paydown.....       |                           | .....801,292   | .....801,292   | .....801,292   | .....801,292                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....801,292                                  | .....0                                   | .....0                           | .....0                        | .....8,789                                           | 07/16/2035.                      | 1.A FE.....                                                               |
| 61033R AA 1          | MCMML 171 A - CDO.....                      |  | ..                              | 05/13/2021.   | Paydown.....       |                           | .....2,000,000 | .....2,000,000 | .....2,000,000 | .....1,999,875                          | .....0                                   | .....125                                  | .....0                                                    | .....125                             | .....0                                     | .....2,000,000                                | .....0                                   | .....0                           | .....0                        | .....20,473                                          | 04/23/2029.                      | 1.A FE.....                                                               |
| 61125# AA 6          | MONROE CAP MGMT A-2 LIBOR+285 10/30/23..... |  | ..                              | 03/11/2021.   | Direct.....        |                           | .....0         | .....0         | .....0         | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....0                                        | .....0                                   | .....0                           | .....0                        | .....54,053                                          | 10/30/2023.                      | 1.D PL.....                                                               |
| 61690P AV 3          | MSRR 13R7 10B - CMO/RMBS.....               |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....235,931   | .....235,931   | .....235,636   | .....235,244                            | .....0                                   | .....686                                  | .....0                                                    | .....686                             | .....0                                     | .....235,931                                  | .....0                                   | .....0                           | .....0                        | .....5,863                                           | 12/27/2046.                      | 1.D FM.....                                                               |
| 61749L BM 2          | MSM 2006-8AR 6A2 - CMO/RMBS.....            |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....1,627     | .....1,627     | .....50        | .....803                                | .....0                                   | .....824                                  | .....0                                                    | .....824                             | .....0                                     | .....1,627                                    | .....0                                   | .....0                           | .....0                        | .....15                                              | 06/25/2036.                      | 1.D FM.....                                                               |
| 61751D AE 4          | MSM 2006-17XS A3A - RMBS.....               |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....119,216   | .....119,216   | .....62,259    | .....118,545                            | .....0                                   | .....671                                  | .....0                                                    | .....671                             | .....0                                     | .....119,216                                  | .....0                                   | .....0                           | .....0                        | .....789                                             | 10/25/2046.                      | 1.D FM.....                                                               |
| 61751M AU 8          | MSM 2007-10XS A18 - RMBS.....               |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....296,407   | .....296,407   | .....270,008   | .....260,844                            | .....0                                   | .....35,563                               | .....0                                                    | .....35,563                          | .....0                                     | .....296,407                                  | .....0                                   | .....0                           | .....0                        | .....2,632                                           | 02/25/2037.                      | 1.D FM.....                                                               |
| 61758M AA 5          | MSRR 2009-R2 A1 - CMO/RMBS.....             |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....186,832   | .....186,832   | .....194,010   | .....182,818                            | .....0                                   | .....4,014                                | .....0                                                    | .....4,014                           | .....0                                     | .....186,832                                  | .....0                                   | .....0                           | .....0                        | .....4,490                                           | 04/26/2036.                      | 1.D FM.....                                                               |
| 62946A AC 8          | NPRL 2017-1 A1 - ABS.....                   |  | ..                              | 06/20/2021.   | Paydown.....       |                           | .....82,653    | .....82,653    | .....82,652    | .....82,654                             | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | .....82,653                                   | .....0                                   | .....0                           | .....0                        | .....1,104                                           | 10/21/2047.                      | 1.F FE.....                                                               |
| 62947A AB 9          | NPRL 2019-2 A2 - ABS.....                   |  | ..                              | 06/19/2021.   | Paydown.....       |                           | .....209,865   | .....209,865   | .....209,857   | .....209,859                            | .....0                                   | .....6                                    | .....0                                                    | .....6                               | .....0                                     | .....209,865                                  | .....0                                   | .....0                           | .....0                        | .....2,704                                           | 11/19/2049.                      | 1.F FE.....                                                               |
| 62955M AA 4          | NZES 2020-FHT1 A - ABS.....                 |  | ..                              | 05/25/2021.   | Paydown.....       |                           | .....138,002   | .....138,002   | .....137,999   | .....137,999                            | .....0                                   | .....3                                    | .....0                                                    | .....3                               | .....0                                     | .....138,002                                  | .....0                                   | .....0                           | .....0                        | .....2,176                                           | 11/25/2025.                      | 2.C PL.....                                                               |
| 62955M AA 4          | NZES 20FHT1 A - CMO/RMBS.....               |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....66,590    | .....66,590    | .....66,588    | .....66,588                             | .....0                                   | .....2                                    | .....0                                                    | .....2                               | .....0                                     | .....66,590                                   | .....0                                   | .....0                           | .....0                        | .....1,402                                           | 11/25/2025.                      | 2.C PL.....                                                               |
| 62955W AA 2          | NRZ FNT EXCESS LLC - ABS.....               |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....123,352   | .....123,352   | .....123,351   | .....0                                  | .....0                                   | .....1                                    | .....0                                                    | .....1                               | .....0                                     | .....123,352                                  | .....0                                   | .....0                           | .....0                        | .....343                                             | 05/25/2026.                      | 2.C FE.....                                                               |

SCHEDULE D - PART 4

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

QE05.15

| 1                    | 2                                           |  |  | 3                               | 4             | 5                  | 6                         | 7               | 8               | 9               | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|---------------------------------------------|--|--|---------------------------------|---------------|--------------------|---------------------------|-----------------|-----------------|-----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                             |  |  |                                 |               |                    |                           |                 |                 |                 |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description                                 |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser  | Number of Shares of Stock | Consideration   | Par Value       | Actual Cost     | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 63862X AA 0          | NHLT 2020-1 A - RMBS.....                   |  |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....204,026    | .....204,026    | .....204,026    | .....204,026                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....204,026                                  | .....0                                   | .....0                           | .....0                        | .....1,044                                           | 09/25/2030.                      | 1.A FE.....                                                               |
| 63939E AB 9          | NAVSL 2015-A A2A - ABS.....                 |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | .....188,484    | .....188,484    | .....188,414    | .....188,464                            | .....0                                   | .....19                                   | .....0                                                    | .....19                              | .....0                                     | .....188,484                                  | .....0                                   | .....0                           | .....0                        | .....2,053                                           | 12/15/2028.                      | 1.A FE.....                                                               |
| 643529 AC 4          | NCAMT 2006-ALT2 AF3 - RMBS.....             |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....26,532     | .....26,532     | .....17,644     | .....26,470                             | .....0                                   | .....62                                   | .....0                                                    | .....62                              | .....0                                     | .....26,532                                   | .....0                                   | .....0                           | .....0                        | .....196                                             | 10/25/2036.                      | 1.D FM.....                                                               |
| 643529 AD 2          | NCAMT 2006-ALT2 AF4 - RMBS.....             |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....10,613     | .....10,613     | .....7,058      | .....10,590                             | .....0                                   | .....23                                   | .....0                                                    | .....23                              | .....0                                     | .....10,613                                   | .....0                                   | .....0                           | .....0                        | .....78                                              | 10/25/2036.                      | 1.D FM.....                                                               |
| 64829T AA 9          | NZES 18FNT1 A - CMO/RMBS.....               |  |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....337,244    | .....337,244    | .....337,174    | .....337,210                            | .....0                                   | .....33                                   | .....0                                                    | .....33                              | .....0                                     | .....337,244                                  | .....0                                   | .....0                           | .....0                        | .....5,071                                           | 05/25/2023.                      | 2.C FE.....                                                               |
| 64829T AB 7          | NZES 18FNT1 B - CMO/RMBS.....               |  |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....562,073    | .....562,073    | .....562,027    | .....562,056                            | .....0                                   | .....17                                   | .....0                                                    | .....17                              | .....0                                     | .....562,073                                  | .....0                                   | .....0                           | .....0                        | .....9,153                                           | 05/25/2023.                      | 2.C FE.....                                                               |
| 64829T AH 4          | NZES 18FNT2 A - ABS.....                    |  |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....193,007    | .....193,007    | .....192,953    | .....192,938                            | .....0                                   | .....69                                   | .....0                                                    | .....69                              | .....0                                     | .....193,007                                  | .....0                                   | .....0                           | .....0                        | .....3,048                                           | 07/25/2054.                      | 2.C FE.....                                                               |
| 64829T AJ 0          | NZES 18FNT2 B - ABS.....                    |  |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....172,548    | .....172,548    | .....172,524    | .....172,509                            | .....0                                   | .....39                                   | .....0                                                    | .....39                              | .....0                                     | .....172,548                                  | .....0                                   | .....0                           | .....0                        | .....2,940                                           | 07/25/2054.                      | 2.C FE.....                                                               |
| 651290 AP 3          | OVINTIV EXPLORATION INC.....                |  |  | ..                              | 06/18/2021.   | Call @ 100.00..... |                           | .....748,195    | .....725,000    | .....640,688    | .....707,133                            | .....0                                   | .....7,484                                | .....0                                                    | .....7,484                           | .....0                                     | .....714,617                                  | .....0                                   | .....10,383                      | .....10,383                   | .....60,019                                          | 01/30/2022.                      | 3.A FE.....                                                               |
| 65130P AW 0          | NEWFL 2016-1 A2R - CDO.....                 |  |  | C                               | 04/20/2021.   | Paydown.....       |                           | .....204,241    | .....204,241    | .....204,241    | .....204,229                            | .....0                                   | .....12                                   | .....0                                                    | .....12                              | .....0                                     | .....204,241                                  | .....0                                   | .....0                           | .....0                        | .....3,950                                           | 04/20/2028.                      | 1.A FE.....                                                               |
| 65251X AN 6          | NSBKY 1 AR - CDO.....                       |  |  | ..                              | 04/26/2021.   | Paydown.....       |                           | .....236,322    | .....236,322    | .....236,322    | .....236,322                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....236,322                                  | .....0                                   | .....0                           | .....0                        | .....2,170                                           | 10/25/2028.                      | 1.A FE.....                                                               |
| 65535V MJ 4          | NAA 2005-AR3 1A1 - RMBS.....                |  |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....12,237     | .....12,237     | .....10,172     | .....12,121                             | .....0                                   | .....116                                  | .....0                                                    | .....116                             | .....0                                     | .....12,237                                   | .....0                                   | .....0                           | .....0                        | .....30                                              | 07/25/2035.                      | 1.D FM.....                                                               |
| 65535V NL 8          | NAA 2005-AR4 5A3 - RMBS.....                |  |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....45,490     | .....45,490     | .....31,331     | .....44,448                             | .....0                                   | .....1,042                                | .....0                                                    | .....1,042                           | .....0                                     | .....45,490                                   | .....0                                   | .....0                           | .....0                        | .....0                                               | 08/25/2035.                      | 1.D FM.....                                                               |
| 65536H BW 7          | NHELI 2006-FM1 2A3 - RMBS.....              |  |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....279,679    | .....279,679    | .....243,321    | .....279,943                            | .....0                                   | .....(264)                                | .....0                                                    | .....(264)                           | .....0                                     | .....279,679                                  | .....0                                   | .....0                           | .....0                        | .....611                                             | 11/25/2035.                      | 1.D FM.....                                                               |
| 65538P AA 6          | NAA 2007-1 1AA - RMBS.....                  |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....8,871      | .....8,848      | .....0          | .....8,671                              | .....0                                   | .....200                                  | .....0                                                    | .....200                             | .....0                                     | .....8,871                                    | .....0                                   | .....0                           | .....0                        | .....163                                             | 03/25/2047.                      | 1.D FM.....                                                               |
| 65539C AK 2          | NMRR 2011-4R 110 - CMO/RMBS.....            |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....143,435    | .....135,042    | .....117,375    | .....142,436                            | .....0                                   | .....1,000                                | .....0                                                    | .....1,000                           | .....0                                     | .....143,435                                  | .....0                                   | .....0                           | .....0                        | .....1,765                                           | 12/29/2036.                      | 1.D FM.....                                                               |
| 655664 AU 4          | NORDSTROM INC.....                          |  |  | ..                              | 04/26/2021.   | Call @ 100.00..... |                           | .....564,835    | .....500,000    | .....500,000    | .....500,000                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....500,000                                  | .....0                                   | .....0                           | .....0                        | .....84,158                                          | 05/15/2025.                      | 2.C FE.....                                                               |
| 67087T DE 8          | OAK 2002-A A3 - ABS.....                    |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....25,517     | .....25,517     | .....0          | .....24,156                             | .....0                                   | .....1,362                                | .....0                                                    | .....1,362                           | .....0                                     | .....25,517                                   | .....0                                   | .....0                           | .....0                        | .....620                                             | 05/15/2024.                      | 5.A FE.....                                                               |
| 67114* AA 0          | ORCC FINANCING IV LLC.....                  |  |  | ..                              | 05/07/2021.   | Direct.....        |                           | .....1,833,333  | .....1,833,333  | .....1,833,333  | .....886,111                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....1,833,333                                | .....0                                   | .....0                           | .....0                        | .....10,153                                          | 08/02/2029.                      | 1.D PL.....                                                               |
| 67114* AA 0          | ORCC FINANCING IV LLC.....                  |  |  | ..                              | 06/17/2021.   | Direct.....        |                           | .....16,200,000 | .....16,200,000 | .....16,200,000 | .....725,000                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....16,200,000                               | .....0                                   | .....0                           | .....0                        | .....32,307                                          | 08/02/2029.                      | 1.D Z.....                                                                |
| 67181D AA 9          | OAKIG 2020-1 A1 - CMBS/RMBS.....            |  |  | ..                              | 06/20/2021.   | Paydown.....       |                           | .....19,619     | .....19,619     | .....19,618     | .....19,618                             | .....0                                   | .....1                                    | .....0                                                    | .....1                               | .....0                                     | .....19,619                                   | .....0                                   | .....0                           | .....0                        | .....151                                             | 11/21/2050.                      | 1.A FE.....                                                               |
| 67181D AB 7          | OAKIG 2020-1 A2 - CMBS/RMBS.....            |  |  | ..                              | 06/20/2021.   | Paydown.....       |                           | .....19,619     | .....19,619     | .....19,611     | .....19,611                             | .....0                                   | .....8                                    | .....0                                                    | .....8                               | .....0                                     | .....19,619                                   | .....0                                   | .....0                           | .....0                        | .....181                                             | 11/21/2050.                      | 1.A FE.....                                                               |
| 67190A AA 4          | OAKIG 2021-1 A1 - RMBS.....                 |  |  | ..                              | 06/20/2021.   | Paydown.....       |                           | .....26,134     | .....26,134     | .....26,130     | .....0                                  | .....0                                   | .....4                                    | .....0                                                    | .....4                               | .....0                                     | .....26,134                                   | .....0                                   | .....0                           | .....0                        | .....121                                             | 01/20/2051.                      | 1.A FE.....                                                               |
| 67190A AB 2          | OAKIG 2021-1 A2 - RMBS.....                 |  |  | ..                              | 06/20/2021.   | Paydown.....       |                           | .....26,134     | .....26,134     | .....26,130     | .....0                                  | .....0                                   | .....4                                    | .....0                                                    | .....4                               | .....0                                     | .....26,134                                   | .....0                                   | .....0                           | .....0                        | .....158                                             | 01/20/2051.                      | 1.A FE.....                                                               |
| 67401L AG 2          | OAKTA I C2 - CDO.....                       |  |  | ..                              | 06/24/2021.   | Paydown.....       |                           | .....1,600,000  | .....1,600,000  | .....1,599,744  | .....1,599,168                          | .....0                                   | .....832                                  | .....0                                                    | .....832                             | .....0                                     | .....1,600,000                                | .....0                                   | .....0                           | .....0                        | .....51,424                                          | 10/20/2027.                      | 1.F FE.....                                                               |
| 67707C AG 3          | OAKC X-R A2B - CDO.....                     |  |  | C                               | 04/20/2021.   | Various.....       |                           | .....2,500,000  | .....2,500,000  | .....2,500,000  | .....2,499,998                          | .....0                                   | .....2                                    | .....0                                                    | .....2                               | .....0                                     | .....2,500,000                                | .....0                                   | .....0                           | .....0                        | .....55,938                                          | 12/12/2030.                      | 1.A FE.....                                                               |
| 68267B AA 8          | OMFIT 2018-1 A - ABS.....                   |  |  | ..                              | 06/14/2021.   | Paydown.....       |                           | .....1,780,198  | .....1,780,198  | .....1,779,714  | .....1,780,180                          | .....0                                   | .....18                                   | .....0                                                    | .....18                              | .....0                                     | .....1,780,198                                | .....0                                   | .....0                           | .....0                        | .....24,356                                          | 03/14/2029.                      | 1.A FE.....                                                               |
| 68268H AA 4          | OMFIT 2016-3 A - ABS.....                   |  |  | ..                              | 06/18/2021.   | Paydown.....       |                           | .....223,767    | .....223,767    | .....226,004    | .....224,294                            | .....0                                   | .....(527)                                | .....0                                                    | .....(527)                           | .....0                                     | .....223,767                                  | .....0                                   | .....0                           | .....0                        | .....4,034                                           | 06/18/2031.                      | 1.C FE.....                                                               |
| 68268L AA 5          | OMFIT 2015-3 A - ABS.....                   |  |  | ..                              | 06/18/2021.   | Paydown.....       |                           | .....597,170    | .....597,170    | .....601,953    | .....598,223                            | .....0                                   | .....(1,053)                              | .....0                                                    | .....(1,053)                         | .....0                                     | .....597,170                                  | .....0                                   | .....0                           | .....0                        | .....8,870                                           | 11/18/2028.                      | 1.A FE.....                                                               |
| 68286# AA 6          | 171 SAW MILL LLC.....                       |  |  | ..                              | 06/05/2021.   | Paydown.....       |                           | .....84,503     | .....84,503     | .....84,505     | .....84,505                             | .....0                                   | .....(2)                                  | .....0                                                    | .....(2)                             | .....0                                     | .....84,503                                   | .....0                                   | .....0                           | .....0                        | .....1,272                                           | 07/05/2032.                      | 1.B.....                                                                  |
| 69346T AA 2          | PFP 2019-5 A - CDO.....                     |  |  | ..                              | 06/16/2021.   | Paydown.....       |                           | .....423,095    | .....423,095    | .....418,864    | .....418,887                            | .....0                                   | .....4,208                                | .....0                                                    | .....4,208                           | .....0                                     | .....423,095                                  | .....0                                   | .....0                           | .....0                        | .....2,016                                           | 04/14/2036.                      | 1.A FE.....                                                               |
| 69346W AA 5          | PFP 2019-6 A - CMBS.....                    |  |  | C                               | 06/16/2021.   | Paydown.....       |                           | .....338,839    | .....338,839    | .....335,238    | .....335,289                            | .....0                                   | .....3,550                                | .....0                                                    | .....3,550                           | .....0                                     | .....338,839                                  | .....0                                   | .....0                           | .....0                        | .....1,534                                           | 04/16/2037.                      | 1.A FE.....                                                               |
| 693684 AA 0          | PSMC 201 A1 - CMO/RMBS.....                 |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....537,030    | .....537,030    | .....549,029    | .....540,482                            | .....0                                   | .....(3,452)                              | .....0                                                    | .....(3,452)                         | .....0                                     | .....537,030                                  | .....0                                   | .....0                           | .....0                        | .....7,003                                           | 01/25/2050.                      | 1.D FM.....                                                               |
| 69374X AA 8          | PSMC 2019-2 A1 - CMO/RMBS.....              |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....662,484    | .....662,484    | .....675,734    | .....670,468                            | .....0                                   | .....(7,984)                              | .....0                                                    | .....(7,984)                         | .....0                                     | .....662,484                                  | .....0                                   | .....0                           | .....0                        | .....9,188                                           | 10/25/2049.                      | 1.D FM.....                                                               |
| 69375B AA 5          | PSMC 2019-3 A1 - CMO/RMBS.....              |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....1,595,976  | .....1,595,976  | .....1,619,167  | .....1,604,885                          | .....0                                   | .....(8,910)                              | .....0                                                    | .....(8,910)                         | .....0                                     | .....1,595,976                                | .....0                                   | .....0                           | .....0                        | .....21,491                                          | 11/26/2049.                      | 1.D FM.....                                                               |
| 69546T AA 0          | PAID 2020-3 A - ABS.....                    |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | .....943,663    | .....943,663    | .....943,655    | .....943,657                            | .....0                                   | .....6                                    | .....0                                                    | .....6                               | .....0                                     | .....943,663                                  | .....0                                   | .....0                           | .....0                        | .....8,302                                           | 05/17/2027.                      | 1.G FE.....                                                               |
| 72303# AA 7          | PINEBRIDGE PRIVATE CREDIT RATED FEEDER..... |  |  | ..                              | 06/30/2021.   | Direct.....        |                           | .....1,677      | .....1,677      | .....1,677      | .....1,677                              | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....1,677                                    | .....0                                   | .....0                           | .....0                        | .....50                                              | 12/31/2031.                      | 1.E FE.....                                                               |
| 72703P AA 1          | PLNT 2018-1 A21 - ABS.....                  |  |  | ..                              | 06/05/2021.   | Paydown.....       |                           | .....1,125      | .....1,125      | .....1,125      | .....1,125                              | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | .....1,125                                    | .....0                                   | .....0                           | .....0                        | .....24                                              | 09/08/2048.                      | 2.C FE.....                                                               |

SCHEDULE D - PART 4

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

QE05.16

| 1                    | 2                                  |  |  | 3                               | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|------------------------------------|--|--|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                    |  |  |                                 |               |                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description                        |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 72703P AC 7          | PLNT 191 A2 - ABS.....             |  |  | ..                              | 06/05/2021.   | Paydown.....      |                           | 7,500         | 7,500     | 7,500       | 7,500                                   | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 7,500                                         | 0                                        | 0                                | 0                             | 145                                                  | 12/05/2049.                      | 2.C FE.....                                                               |
| 74042D AA 4          | PRETSL XX A1 - CDO.....            |  |  | ..                              | 06/22/2021.   | Paydown.....      |                           | 247,063       | 247,063   | 227,452     | 246,145                                 | 0                                        | 918                                       | 0                                                         | 918                                  | 0                                          | 247,063                                       | 0                                        | 0                                | 0                             | 749                                                  | 03/22/2038.                      | 1.F FE.....                                                               |
| 74042M AA 4          | PRETSL 22 A1 - CDO.....            |  |  | C                               | 06/22/2021.   | Paydown.....      |                           | 239,423       | 239,423   | 225,731     | 233,216                                 | 0                                        | 6,207                                     | 0                                                         | 6,207                                | 0                                          | 239,423                                       | 0                                        | 0                                | 0                             | 654                                                  | 09/22/2036.                      | 1.C FE.....                                                               |
| 743874 AC 3          | PFMT 2020-1 A2 - CMO/RMBS.....     |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 178,895       | 178,895   | 181,439     | 181,345                                 | 0                                        | (2,449)                                   | 0                                                         | (2,449)                              | 0                                          | 178,895                                       | 0                                        | 0                                | 0                             | 2,132                                                | 02/25/2050.                      | 1.D FM.....                                                               |
| 74387L AC 5          | PFMT 2019-1 A2 - CMO/RMBS.....     |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 383,210       | 383,210   | 385,426     | 385,280                                 | 0                                        | (2,070)                                   | 0                                                         | (2,070)                              | 0                                          | 383,210                                       | 0                                        | 0                                | 0                             | 4,498                                                | 12/27/2049.                      | 1.D FM.....                                                               |
| 74923G AC 7          | RALI 2007-QA1 A3 - RMBS.....       |  |  | ..                              | 06/25/2021.   | Paydown.....      |                           | 64,838        | 63,275    | 49,729      | 63,729                                  | 0                                        | 1,110                                     | 0                                                         | 1,110                                | 0                                          | 64,838                                        | 0                                        | 0                                | 0                             | 73                                                   | 01/25/2037.                      | 1.D FM.....                                                               |
| 74928X BB 6          | RBSSP 2009-6 3A2 - CMO/RMBS.....   |  |  | ..                              | 03/25/2021.   | Paydown.....      |                           | 0             | 0         | 0           | (0)                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                             | 0                                        | 0                                | 0                             | 1                                                    | 02/26/2051.                      | 2.B FM.....                                                               |
| 74928X BB 6          | RBSSP 2009-6 3A2 - CMO/RMBS.....   |  |  | ..                              | 04/25/2021.   | Paydown.....      |                           | 0             | 0         | 0           | (0)                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                             | 0                                        | 0                                | 0                             | 0                                                    | 02/26/2051.                      | 1.D FM.....                                                               |
| 74928X BB 6          | RBSSP 2009-6 3A2 - CMO/RMBS.....   |  |  | ..                              | 06/25/2021.   | Paydown.....      |                           | 57,171        | 65,536    | 62,594      | 56,647                                  | 0                                        | 524                                       | 0                                                         | 524                                  | 0                                          | 57,171                                        | 0                                        | 0                                | 0                             | 787                                                  | 02/26/2051.                      | 3.B FM.....                                                               |
| 749357 AA 7          | RCKT 191 A1 - CMO/RMBS.....        |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 834,366       | 834,366   | 847,273     | 837,881                                 | 0                                        | (3,514)                                   | 0                                                         | (3,514)                              | 0                                          | 834,366                                       | 0                                        | 0                                | 0                             | 11,659                                               | 09/27/2049.                      | 1.D FM.....                                                               |
| 74958W AC 0          | RFMSI 2007-SA1 2A2 - CMO/RMBS..... |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 11,205        | 13,069    | 6,015       | 10,885                                  | 0                                        | 320                                       | 0                                                         | 320                                  | 0                                          | 11,205                                        | 0                                        | 0                                | 0                             | 209                                                  | 02/25/2037.                      | 1.D FM.....                                                               |
| 74968Q AA 5          | RBIT 2020-1 A - ABS.....           |  |  | ..                              | 06/25/2021.   | Paydown.....      |                           | 413,000       | 413,000   | 413,000     | 413,001                                 | 0                                        | (1)                                       | 0                                                         | (1)                                  | 0                                          | 413,000                                       | 0                                        | 0                                | 0                             | 3,749                                                | 02/25/2030.                      | 1.A FE.....                                                               |
| 74969B AA 7          | RBIT 202 A - ABS.....              |  |  | ..                              | 06/25/2021.   | Paydown.....      |                           | 1,632,547     | 1,632,547 | 1,632,078   | 1,632,013                               | 0                                        | 535                                       | 0                                                         | 535                                  | 0                                          | 1,632,547                                     | 0                                        | 0                                | 0                             | 11,303                                               | 06/25/2030.                      | 1.A FE.....                                                               |
| 75115B AC 3          | RALI 2006-QA5 2A1 - CMO/RMBS.....  |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 139,679       | 155,292   | 123,621     | 138,698                                 | 0                                        | 981                                       | 0                                                         | 981                                  | 0                                          | 139,679                                       | 0                                        | 0                                | 0                             | 3,652                                                | 07/25/2036.                      | 1.D FM.....                                                               |
| 75156V AD 7          | RAMP 2006-RS3 A4 - RMBS.....       |  |  | ..                              | 06/25/2021.   | Paydown.....      |                           | 437,274       | 437,180   | 341,115     | 430,400                                 | 0                                        | 6,874                                     | 0                                                         | 6,874                                | 0                                          | 437,274                                       | 0                                        | 0                                | 0                             | 1,346                                                | 05/25/2036.                      | 1.D FM.....                                                               |
| 75156W AD 5          | RAMP 2006-RS4 A4 - RMBS.....       |  |  | ..                              | 06/25/2021.   | Paydown.....      |                           | 455,905       | 455,905   | 403,643     | 440,427                                 | 0                                        | 15,478                                    | 0                                                         | 15,478                               | 0                                          | 455,905                                       | 0                                        | 0                                | 0                             | 1,273                                                | 07/25/2036.                      | 1.D FM.....                                                               |
| 75575J AA 3          | RCMT 2020-FL4 A - CMBS.....        |  |  | ..                              | 06/25/2021.   | Paydown.....      |                           | 127           | 127       | 127         | 127                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 127                                           | 0                                        | 0                                | 0                             | 1                                                    | 02/26/2035.                      | 1.A FE.....                                                               |
| 75970N BE 6          | RAMC 2005-3 AF4 - RMBS.....        |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 363,001       | 363,001   | 362,997     | 363,001                                 | 0                                        | (0)                                       | 0                                                         | (0)                                  | 0                                          | 363,001                                       | 0                                        | 0                                | 0                             | 8,307                                                | 11/25/2035.                      | 1.D FM.....                                                               |
| 76110V QL 5          | RFMS2 2004-HS2 AI6 - RMBS.....     |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 1             | 1         | 0           | 1                                       | 0                                        | (0)                                       | 0                                                         | (0)                                  | 0                                          | 1                                             | 0                                        | 0                                | 0                             | 0                                                    | 06/25/2034.                      | 1.D FM.....                                                               |
| 76110V RX 8          | RFMS2 2005-HS1 1A4 - RMBS.....     |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 13,874        | 13,874    | 317         | 14,006                                  | 0                                        | (133)                                     | 0                                                         | (133)                                | 0                                          | 13,874                                        | 0                                        | 0                                | 0                             | 355                                                  | 09/25/2035.                      | 1.D FM.....                                                               |
| 761118 BU 1          | RALI 2005-QA8 NB2 - CMO/RMBS.....  |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 200,853       | 199,428   | 158,627     | 198,517                                 | 0                                        | 2,336                                     | 0                                                         | 2,336                                | 0                                          | 200,853                                       | 0                                        | 0                                | 0                             | 2,968                                                | 07/25/2035.                      | 1.D FM.....                                                               |
| 761118 DV 7          | RALI 2005-QS12 A8 - CMO/RMBS.....  |  |  | ..                              | 06/25/2021.   | Paydown.....      |                           | 64,423        | 67,208    | 22,706      | 63,533                                  | 0                                        | 890                                       | 0                                                         | 890                                  | 0                                          | 64,423                                        | 0                                        | 0                                | 0                             | 132                                                  | 08/25/2035.                      | 1.D FM.....                                                               |
| 761118 KH 0          | RALI 2005-QS15 2A - CMO/RMBS.....  |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 3,562         | 3,631     | 961         | 3,538                                   | 0                                        | 24                                        | 0                                                         | 24                                   | 0                                          | 3,562                                         | 0                                        | 0                                | 0                             | 90                                                   | 10/25/2035.                      | 1.D FM.....                                                               |
| 761118 UF 9          | RALI 2006-QS2 1A9 - CMO/RMBS.....  |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 8,660         | 10,049    | 146         | 8,517                                   | 0                                        | 143                                       | 0                                                         | 143                                  | 0                                          | 8,660                                         | 0                                        | 0                                | 0                             | 240                                                  | 02/25/2036.                      | 1.D FM.....                                                               |
| 76111X TQ 0          | RFMSI 2005-SA1 3A - CMO/RMBS.....  |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 25,675        | 25,675    | 25,148      | 25,390                                  | 0                                        | 285                                       | 0                                                         | 285                                  | 0                                          | 25,675                                        | 0                                        | 0                                | 0                             | 260                                                  | 03/25/2035.                      | 1.D FM.....                                                               |
| 76112B HY 9          | RAMP 2005-RS1 A16 - RMBS.....      |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 768           | 768       | 766         | 766                                     | 0                                        | 2                                         | 0                                                         | 2                                    | 0                                          | 768                                           | 0                                        | 0                                | 0                             | 15                                                   | 11/25/2034.                      | 1.D FM.....                                                               |
| 76112B JS 0          | RAAC 2005-RP1 M3 - RMBS.....       |  |  | ..                              | 06/25/2021.   | Paydown.....      |                           | 151,906       | 151,906   | 146,969     | 151,243                                 | 0                                        | 662                                       | 0                                                         | 662                                  | 0                                          | 151,906                                       | 0                                        | 0                                | 0                             | 1,803                                                | 07/25/2037.                      | 1.D FM.....                                                               |
| 76112B NM 8          | GMACM 2005-AA1 1A1 - CMO/RMBS..... |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 54,340        | 59,659    | 54,249      | 53,758                                  | 0                                        | 581                                       | 0                                                         | 581                                  | 0                                          | 54,340                                        | 0                                        | 0                                | 0                             | 857                                                  | 05/18/2035.                      | 1.D FM.....                                                               |
| 76971E AA 2          | RBIT 20HB1 A1 - ABS.....           |  |  | ..                              | 06/25/2021.   | Paydown.....      |                           | 750           | 750       | 750         | 750                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 750                                           | 0                                        | 0                                | 0                             | 5                                                    | 10/25/2050.                      | 1.A FE.....                                                               |
| 784054 AB 4          | SCFET 201 A2 - ABS.....            |  |  | ..                              | 06/21/2021.   | Paydown.....      |                           | 821,577       | 821,577   | 821,538     | 821,550                                 | 0                                        | 27                                        | 0                                                         | 27                                   | 0                                          | 821,577                                       | 0                                        | 0                                | 0                             | 2,368                                                | 10/20/2025.                      | 1.A FE.....                                                               |
| 78454* AA 5          | SMIF 2018 FINANCE LLC.....         |  |  | ..                              | 04/19/2021.   | Direct.....       |                           | 17,272        | 17,272    | 17,272      | 17,272                                  | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 17,272                                        | 0                                        | 0                                | 0                             | 450                                                  | 07/16/2040.                      | 2.A PL.....                                                               |
| 78471D AA 5          | SCLP 161 A - ABS.....              |  |  | ..                              | 06/25/2021.   | Paydown.....      |                           | 80,275        | 80,275    | 80,266      | 80,272                                  | 0                                        | 3                                         | 0                                                         | 3                                    | 0                                          | 80,275                                        | 0                                        | 0                                | 0                             | 1,083                                                | 08/25/2025.                      | 1.A FE.....                                                               |
| 80306A AA 8          | SAPA 2018-1 A - ABS.....           |  |  | C                               | 06/15/2021.   | Paydown.....      |                           | 83,350        | 83,350    | 83,849      | 83,732                                  | 0                                        | (382)                                     | 0                                                         | (382)                                | 0                                          | 83,350                                        | 0                                        | 0                                | 0                             | 1,512                                                | 12/15/2040.                      | 2.B FE.....                                                               |
| 813084 A* 1          | SEBRING SOFTWARE, INC.....         |  |  | ..                              | 05/07/2021.   | WRITE OFF.....    |                           | 131,911       | 4,111,478 | 177,205     | 411,148                                 | 0                                        | 0                                         | 233,943                                                   | (233,943)                            | 0                                          | 177,205                                       | 0                                        | (45,294)                         | (45,294)                      | 0                                                    | 04/25/2018.                      | 6. *.....                                                                 |
| 81378E AA 1          | SABR 2007-BR4 A2A - RMBS.....      |  |  | ..                              | 06/25/2021.   | Paydown.....      |                           | 33,695        | 33,695    | 21,646      | 33,197                                  | 0                                        | 498                                       | 0                                                         | 498                                  | 0                                          | 33,695                                        | 0                                        | 0                                | 0                             | 28                                                   | 05/26/2037.                      | 1.D FM.....                                                               |
| 81441N AC 0          | SNMLT 062 A3 - RMBS.....           |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 366,676       | 366,676   | 368,968     | 366,144                                 | 0                                        | 532                                       | 0                                                         | 532                                  | 0                                          | 366,676                                       | 0                                        | 0                                | 0                             | 9,502                                                | 10/25/2036.                      | 1.D FM.....                                                               |
| 81743A AC 7          | SEMT 2019-5 A1 - CMO/RMBS.....     |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 2,166,796     | 2,166,796 | 2,204,715   | 2,203,400                               | 0                                        | (36,604)                                  | 0                                                         | (36,604)                             | 0                                          | 2,166,796                                     | 0                                        | 0                                | 0                             | 30,047                                               | 12/27/2049.                      | 1.D FM.....                                                               |
| 81748J AA 3          | SEMT 2019-4 A1 - CMO/RMBS.....     |  |  | ..                              | 06/01/2021.   | Paydown.....      |                           | 996,982       | 996,982   | 1,017,857   | 1,003,559                               | 0                                        | (6,577)                                   | 0                                                         | (6,577)                              | 0                                          | 996,982                                       | 0                                        | 0                                | 0                             | 13,845                                               | 11/25/2049.                      | 1.D FM.....                                                               |

SCHEDULE D - PART 4

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

QE05.17

| 1                    | 2                                           |  | 3                               | 4             | 5                   | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|---------------------------------------------|--|---------------------------------|---------------|---------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                             |  |                                 |               |                     |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description                                 |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser   | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 81748K AA 0          | SEMT 202 A1 - CMO/RMBS.....                 |  | ..                              | 06/25/2021.   | Paydown.....        |                           | .....477,742   | .....477,742   | .....489,536   | .....480,029                            | .....0                                   | .....(2,287)                              | .....0                                                    | .....(2,287)                         | .....0                                     | .....477,742                                  | .....0                                   | .....0                           | .....0                        | .....6,575                                           | 03/25/2050.                      | 1.D FM.....                                                               |
| 81748M AA 6          | SEMT 2020-1 A1 - CMO/RMBS.....              |  | ..                              | 06/01/2021.   | Paydown.....        |                           | .....1,419,954 | .....1,419,954 | .....1,452,569 | .....1,451,392                          | .....0                                   | .....(31,438)                             | .....0                                                    | .....(31,438)                        | .....0                                     | .....1,419,954                                | .....0                                   | .....0                           | .....0                        | .....19,887                                          | 02/25/2050.                      | 1.D FM.....                                                               |
| 817743 AA 5          | SPRO 2019-1 A2 - RMBS.....                  |  | ..                              | 04/25/2021.   | Paydown.....        |                           | .....7,963     | .....7,963     | .....8,039     | .....8,024                              | .....0                                   | .....(62)                                 | .....0                                                    | .....(62)                            | .....0                                     | .....7,963                                    | .....0                                   | .....0                           | .....0                        | .....155                                             | 10/25/2049.                      | 2.C FE.....                                                               |
| 81788Y AA 1          | 767 LLC.....                                |  | ..                              | 06/05/2021.   | Paydown.....        |                           | .....75,201    | .....75,201    | .....75,201    | .....75,201                             | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | .....75,201                                   | .....0                                   | .....0                           | .....0                        | .....1,646                                           | 10/05/2022.                      | 2.C PL.....                                                               |
| 82652K AA 2          | SRFC 171 A - RMBS.....                      |  | ..                              | 06/20/2021.   | Paydown.....        |                           | .....112,487   | .....112,487   | .....112,154   | .....112,224                            | .....0                                   | .....263                                  | .....0                                                    | .....263                             | .....0                                     | .....112,487                                  | .....0                                   | .....0                           | .....0                        | .....1,345                                           | 03/20/2034.                      | 1.F FE.....                                                               |
| 83546D AF 5          | SONIC 2018-1 A2 - RMBS.....                 |  | ..                              | 06/20/2021.   | Paydown.....        |                           | .....3,750     | .....3,750     | .....3,750     | .....3,750                              | .....0                                   | .....(0)                                  | .....0                                                    | .....(0)                             | .....0                                     | .....3,750                                    | .....0                                   | .....0                           | .....0                        | .....63                                              | 02/20/2048.                      | 2.B FE.....                                                               |
| 83611M HM 3          | SVHE 2005-B M2 - RMBS.....                  |  | ..                              | 06/01/2021.   | Paydown.....        |                           | .....16,602    | .....25,941    | .....0         | .....13,647                             | .....0                                   | .....2,955                                | .....0                                                    | .....2,955                           | .....0                                     | .....16,602                                   | .....0                                   | .....0                           | .....0                        | .....541                                             | 05/25/2035.                      | 1.D FM.....                                                               |
| 85022W AP 9          | SCFT 2020-A A - ABS.....                    |  | ..                              | 06/25/2021.   | Paydown.....        |                           | .....547,670   | .....547,670   | .....547,642   | .....547,642                            | .....0                                   | .....27                                   | .....0                                                    | .....27                              | .....0                                     | .....547,670                                  | .....0                                   | .....0                           | .....0                        | .....4,430                                           | 09/26/2037.                      | 1.A FE.....                                                               |
| 85172M AA 2          | SLFT 2015-B A - ABS.....                    |  | ..                              | 06/15/2021.   | Paydown.....        |                           | .....1,282,717 | .....1,282,717 | .....1,282,917 | .....1,282,770                          | .....0                                   | .....(53)                                 | .....0                                                    | .....(53)                            | .....0                                     | .....1,282,717                                | .....0                                   | .....0                           | .....0                        | .....18,339                                          | 05/15/2028.                      | 1.A FE.....                                                               |
| 85208H AA 1          | SPRTE 2017-1 A - ABS.....                   |  | C                               | 06/15/2021.   | Paydown.....        |                           | .....17,069    | .....17,070    | .....17,006    | .....17,049                             | .....0                                   | .....20                                   | .....0                                                    | .....20                              | .....0                                     | .....17,069                                   | .....0                                   | .....0                           | .....0                        | .....281                                             | 12/15/2037.                      | 2.B FE.....                                                               |
| 85208N AA 8          | SPRNTS 2016-1 A1 - ABS.....                 |  | ..                              | 06/20/2021.   | Paydown.....        |                           | .....312,500   | .....312,500   | .....312,495   | .....312,524                            | .....0                                   | .....(24)                                 | .....0                                                    | .....(24)                            | .....0                                     | .....312,500                                  | .....0                                   | .....0                           | .....0                        | .....3,911                                           | 03/20/2023.                      | 2.A FE.....                                                               |
| 85208N AD 2          | SPRNTS 2018-1 A1 - RMBS.....                |  | ..                              | 06/20/2021.   | Paydown.....        |                           | .....187,500   | .....187,500   | .....187,500   | .....187,500                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....187,500                                  | .....0                                   | .....0                           | .....0                        | .....4,442                                           | 09/20/2029.                      | 2.A FE.....                                                               |
| 86206@ AA 7          | STONEHENGE CAPITAL FUND NEVADA III LLC..... |  | ..                              | 04/30/2021.   | Direct.....         |                           | .....174       | .....174       | .....174       | .....174                                | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....174                                      | .....0                                   | .....0                           | .....0                        | .....5                                               | 01/31/2026.                      | 1.C PL.....                                                               |
| 86212V AA 2          | STR 2016-1 A1 - ABS.....                    |  | ..                              | 06/20/2021.   | Paydown.....        |                           | .....10,347    | .....10,347    | .....10,341    | .....10,343                             | .....0                                   | .....3                                    | .....0                                                    | .....3                               | .....0                                     | .....10,347                                   | .....0                                   | .....0                           | .....0                        | .....171                                             | 10/22/2046.                      | 1.E FE.....                                                               |
| 86212V AD 6          | STR 2018-1 A1 - ABS.....                    |  | ..                              | 06/20/2021.   | Paydown.....        |                           | .....7,500     | .....7,500     | .....7,498     | .....7,499                              | .....0                                   | .....1                                    | .....0                                                    | .....1                               | .....0                                     | .....7,500                                    | .....0                                   | .....0                           | .....0                        | .....124                                             | 10/20/2048.                      | 1.A FE.....                                                               |
| 86212V AE 4          | STR 2018-1 A2 - ABS.....                    |  | ..                              | 06/20/2021.   | Paydown.....        |                           | .....8,125     | .....8,125     | .....8,122     | .....8,122                              | .....0                                   | .....3                                    | .....0                                                    | .....3                               | .....0                                     | .....8,125                                    | .....0                                   | .....0                           | .....0                        | .....145                                             | 10/20/2048.                      | 1.A FE.....                                                               |
| 863579 C3 0          | SARM 2005-21 6A3 - CMO/RMBS.....            |  | ..                              | 06/01/2021.   | Paydown.....        |                           | .....30,657    | .....30,586    | .....26,853    | .....30,196                             | .....0                                   | .....461                                  | .....0                                                    | .....461                             | .....0                                     | .....30,657                                   | .....0                                   | .....0                           | .....0                        | .....357                                             | 11/25/2035.                      | 1.D FM.....                                                               |
| 863579 UL 0          | SARM 2005-15 1A1 - CMO/RMBS.....            |  | ..                              | 06/01/2021.   | Paydown.....        |                           | .....39,547    | .....39,420    | .....31,473    | .....39,194                             | .....0                                   | .....353                                  | .....0                                                    | .....353                             | .....0                                     | .....39,547                                   | .....0                                   | .....0                           | .....0                        | .....502                                             | 07/25/2035.                      | 1.D FM.....                                                               |
| 863579 UU 0          | SARM 2005-15 4A1 - CMO/RMBS.....            |  | ..                              | 06/01/2021.   | Paydown.....        |                           | .....21,153    | .....21,308    | .....18,784    | .....20,966                             | .....0                                   | .....187                                  | .....0                                                    | .....187                             | .....0                                     | .....21,153                                   | .....0                                   | .....0                           | .....0                        | .....276                                             | 07/25/2035.                      | 1.D FM.....                                                               |
| 863579 VW 5          | SARM 2005-17 5A2 - CMO/RMBS.....            |  | ..                              | 06/25/2021.   | Paydown.....        |                           | .....2,542     | .....2,473     | .....1,158     | .....2,484                              | .....0                                   | .....58                                   | .....0                                                    | .....58                              | .....0                                     | .....2,542                                    | .....0                                   | .....0                           | .....0                        | .....4                                               | 08/25/2035.                      | 1.D FM.....                                                               |
| 863579 XR 4          | SARM 2005-18 8A1 - CMO/RMBS.....            |  | ..                              | 06/01/2021.   | Paydown.....        |                           | .....227,624   | .....214,047   | .....194,383   | .....226,260                            | .....0                                   | .....1,365                                | .....0                                                    | .....1,365                           | .....0                                     | .....227,624                                  | .....0                                   | .....0                           | .....0                        | .....2,365                                           | 09/25/2035.                      | 1.D FM.....                                                               |
| 863579 ZL 5          | SARM 2005-20 3A3 - CMO/RMBS.....            |  | ..                              | 06/01/2021.   | Paydown.....        |                           | .....102,247   | .....86,538    | .....73,514    | .....101,503                            | .....0                                   | .....745                                  | .....0                                                    | .....745                             | .....0                                     | .....102,247                                  | .....0                                   | .....0                           | .....0                        | .....948                                             | 10/25/2035.                      | 1.D FM.....                                                               |
| 863587 AE 1          | SAIL 2006-3 A5 - RMBS.....                  |  | ..                              | 06/25/2021.   | Paydown.....        |                           | .....119,548   | .....119,548   | .....96,805    | .....111,188                            | .....0                                   | .....8,360                                | .....0                                                    | .....8,360                           | .....0                                     | .....119,548                                  | .....0                                   | .....0                           | .....0                        | .....141                                             | 06/25/2036.                      | 1.D FM.....                                                               |
| 86358R DX 2          | SASC 2001-SB1 A5 - RMBS.....                |  | ..                              | 06/01/2021.   | Paydown.....        |                           | .....8,229     | .....8,229     | .....7,707     | .....8,232                              | .....0                                   | .....(3)                                  | .....0                                                    | .....(3)                             | .....0                                     | .....8,229                                    | .....0                                   | .....0                           | .....0                        | .....115                                             | 08/25/2031.                      | 1.D FM.....                                                               |
| 86359A MG 5          | SASC 2003-AL1 APO - RMBS.....               |  | ..                              | 04/01/2021.   | Paydown.....        |                           | .....2,903     | .....2,903     | .....2,045     | .....2,873                              | .....0                                   | .....30                                   | .....0                                                    | .....30                              | .....0                                     | .....2,903                                    | .....0                                   | .....0                           | .....0                        | .....0                                               | 04/25/2031.                      | 5.B GI.....                                                               |
| 86359A MG 5          | SASC 2003-AL1 APO - RMBS.....               |  | ..                              | 06/01/2021.   | Paydown.....        |                           | .....7,862     | .....7,862     | .....5,537     | .....7,736                              | .....0                                   | .....125                                  | .....0                                                    | .....125                             | .....0                                     | .....7,862                                    | .....0                                   | .....0                           | .....0                        | .....0                                               | 04/25/2031.                      | 5.B GI.....                                                               |
| 86359A WT 6          | SASC 2003-AL2 APO - RMBS.....               |  | ..                              | 04/01/2021.   | Paydown.....        |                           | .....7,431     | .....7,431     | .....5,777     | .....7,389                              | .....0                                   | .....41                                   | .....0                                                    | .....41                              | .....0                                     | .....7,431                                    | .....0                                   | .....0                           | .....0                        | .....0                                               | 01/25/2031.                      | 5.B GI.....                                                               |
| 86359A WT 6          | SASC 2003-AL2 APO - RMBS.....               |  | ..                              | 06/01/2021.   | Paydown.....        |                           | .....12,268    | .....12,268    | .....9,538     | .....12,166                             | .....0                                   | .....102                                  | .....0                                                    | .....102                             | .....0                                     | .....12,268                                   | .....0                                   | .....0                           | .....0                        | .....0                                               | 01/25/2031.                      | 5.B GI.....                                                               |
| 86363B AA 3          | SASC 2007-RM1 A1 - CMO/RMBS.....            |  | ..                              | 06/25/2021.   | Paydown.....        |                           | .....998,742   | .....998,742   | .....943,811   | .....944,795                            | .....0                                   | .....53,947                               | .....0                                                    | .....53,947                          | .....0                                     | .....998,742                                  | .....0                                   | .....0                           | .....0                        | .....1,620                                           | 05/25/2047.                      | 1.F FE.....                                                               |
| 87342R AB 0          | BELL 2016-1 A22 - RMBS.....                 |  | ..                              | 05/25/2021.   | Paydown.....        |                           | .....3,750     | .....3,750     | .....3,826     | .....3,787                              | .....0                                   | .....(37)                                 | .....0                                                    | .....(37)                            | .....0                                     | .....3,750                                    | .....0                                   | .....0                           | .....0                        | .....82                                              | 05/25/2046.                      | 2.B FE.....                                                               |
| 87342R AC 8          | BELL 2016-1 A23 - RMBS.....                 |  | ..                              | 05/25/2021.   | Paydown.....        |                           | .....5,500     | .....5,500     | .....5,500     | .....5,497                              | .....0                                   | .....3                                    | .....0                                                    | .....3                               | .....0                                     | .....5,500                                    | .....0                                   | .....0                           | .....0                        | .....137                                             | 05/25/2046.                      | 2.B FE.....                                                               |
| 87342R AF 1          | BELL 181 A22 - RMBS.....                    |  | ..                              | 05/25/2021.   | Paydown.....        |                           | .....5,000     | .....5,000     | .....5,000     | .....5,001                              | .....0                                   | .....(1)                                  | .....0                                                    | .....(1)                             | .....0                                     | .....5,000                                    | .....0                                   | .....0                           | .....0                        | .....115                                             | 11/25/2048.                      | 1.C FE.....                                                               |
| 881561 GQ 1          | TMTS 0415AL A1 - RMBS.....                  |  | ..                              | 06/01/2021.   | Paydown.....        |                           | .....37,801    | .....37,801    | .....37,092    | .....37,850                             | .....0                                   | .....(50)                                 | .....0                                                    | .....(50)                            | .....0                                     | .....37,801                                   | .....0                                   | .....0                           | .....0                        | .....660                                             | 07/25/2034.                      | 1.D FM.....                                                               |
| 88156E AB 2          | TMTS 2006-17HE AB1 - RMBS.....              |  | ..                              | 06/25/2021.   | Paydown.....        |                           | .....180,177   | .....180,177   | .....153,795   | .....175,837                            | .....0                                   | .....4,340                                | .....0                                                    | .....4,340                           | .....0                                     | .....180,177                                  | .....0                                   | .....0                           | .....0                        | .....236                                             | 01/25/2038.                      | 3.B FM.....                                                               |
| 88430@ AA 1          | 36TH STREET CAPITAL LLC.....                |  | ..                              | 06/15/2021.   | AFG Redemption..... |                           | .....3,334,164 | .....3,334,164 | .....3,334,164 | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....3,334,164                                | .....0                                   | .....0                           | .....0                        | .....65,045                                          | 02/22/2041.                      | 1.G Z.....                                                                |
| 885220 KW 2          | TMST 2006-2 A2B - CMO/RMBS.....             |  | ..                              | 06/25/2021.   | Paydown.....        |                           | .....61,659    | .....61,659    | .....59,100    | .....59,183                             | .....0                                   | .....2,476                                | .....0                                                    | .....2,476                           | .....0                                     | .....61,659                                   | .....0                                   | .....0                           | .....0                        | .....721                                             | 04/25/2036.                      | 1.D FM.....                                                               |
| 88607A AA 7          | TBOLT 2019 A - ABS.....                     |  | C                               | 06/15/2021.   | Paydown.....        |                           | .....13,963    | .....13,963    | .....13,963    | .....13,963                             | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....13,963                                   | .....0                                   | .....0                           | .....0                        | .....256                                             | 11/15/2039.                      | 1.G FE.....                                                               |
| 89175V AC 7          | TPMT 182 M1 - RMBS.....                     |  | ..                              | 06/01/2021.   | Adjustment.....     |                           | .....0         | .....0         | .....0         | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....0                                        | .....0                                   | .....0                           | .....0                        | .....(155)                                           | 03/25/2058.                      | 1.D FM.....                                                               |

SCHEDULE D - PART 4

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

QE05.18

| 1                    | 2                                  |  |  | 3                               | 4             | 5                  | 6                         | 7               | 8               | 9               | 10                                      | Change in Book/Adjusted Carrying Value   |                                             |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|------------------------------------|--|--|---------------------------------|---------------|--------------------|---------------------------|-----------------|-----------------|-----------------|-----------------------------------------|------------------------------------------|---------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                    |  |  |                                 |               |                    |                           |                 |                 |                 |                                         | 11                                       | 12                                          | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description                        |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser  | Number of Shares of Stock | Consideration   | Par Value       | Actual Cost     | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) n / 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 |
| 89412K AA 8          | TRAP XI A1 - CDO.....              |  |  | ..                              | 04/12/2021.   | Paydown.....       |                           | .....105,571    | .....105,571    | .....99,896     | .....103,579                            | .....0                                   | .....1,991                                  | .....0                                                    | .....1,991                           | .....0                                     | .....105,571                                  | .....0                                   | .....0                           | .....0                        | .....300                                             | 10/10/2041.                      | 1.C FE.....                                                               |
| 89412U AH 1          | TRAP VI A2 - CDO.....              |  |  | ..                              | 05/17/2021.   | Paydown.....       |                           | .....36,936     | .....36,936     | .....36,751     | .....36,920                             | .....0                                   | .....16                                     | .....0                                                    | .....16                              | .....0                                     | .....36,936                                   | .....0                                   | .....0                           | .....0                        | .....262                                             | 11/16/2034.                      | 1.A FE.....                                                               |
| 89413A AA 9          | TRAP IX A1 - CDO.....              |  |  | ..                              | 04/27/2021.   | Paydown.....       |                           | .....114,647    | .....114,647    | .....103,254    | .....102,238                            | .....0                                   | .....12,410                                 | .....0                                                    | .....12,410                          | .....0                                     | .....114,647                                  | .....0                                   | .....0                           | .....0                        | .....316                                             | 01/27/2040.                      | 1.C FE.....                                                               |
| 89656F AA 4          | TRL 2012-1 A1 - ABS.....           |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | .....4,361,239  | .....4,361,240  | .....4,275,486  | .....4,316,791                          | .....0                                   | .....44,448                                 | .....0                                                    | .....44,448                          | .....0                                     | .....4,361,239                                | .....0                                   | .....0                           | .....0                        | .....49,205                                          | 01/15/2043.                      | 1.F FE.....                                                               |
| 89656F AB 2          | TRL 2012-1 A2 - ABS.....           |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | .....450,000    | .....450,000    | .....426,938    | .....441,696                            | .....0                                   | .....8,304                                  | .....0                                                    | .....8,304                           | .....0                                     | .....450,000                                  | .....0                                   | .....0                           | .....0                        | .....7,931                                           | 01/15/2043.                      | 1.F FE.....                                                               |
| 89656F AC 0          | TRL 2013-1 A1 - ABS.....           |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | .....4,690,247  | .....4,690,247  | .....4,678,522  | .....4,656,625                          | .....0                                   | .....33,622                                 | .....0                                                    | .....33,622                          | .....0                                     | .....4,690,247                                | .....0                                   | .....0                           | .....0                        | .....91,413                                          | 07/15/2043.                      | 1.F FE.....                                                               |
| 89657A AC 0          | TRL 2020-1 A - ABS.....            |  |  | ..                              | 06/17/2021.   | Paydown.....       |                           | .....61,466     | .....61,466     | .....61,451     | .....61,451                             | .....0                                   | .....15                                     | .....0                                                    | .....15                              | .....0                                     | .....61,466                                   | .....0                                   | .....0                           | .....0                        | .....501                                             | 06/17/2048.                      | 1.F FE.....                                                               |
| 89657B AA 2          | TRL 191 A1 - ABS.....              |  |  | ..                              | 06/17/2021.   | Paydown.....       |                           | .....23,426     | .....23,426     | .....23,414     | .....23,416                             | .....0                                   | .....10                                     | .....0                                                    | .....10                              | .....0                                     | .....23,426                                   | .....0                                   | .....0                           | .....0                        | .....373                                             | 04/17/2049.                      | 1.F FE.....                                                               |
| 89657B AB 0          | TRL 2019-2 A1 - ABS.....           |  |  | ..                              | 06/17/2021.   | Paydown.....       |                           | .....72,311     | .....72,311     | .....72,293     | .....72,294                             | .....0                                   | .....16                                     | .....0                                                    | .....16                              | .....0                                     | .....72,311                                   | .....0                                   | .....0                           | .....0                        | .....720                                             | 10/18/2049.                      | 1.F FE.....                                                               |
| 89690E AE 7          | TRMF 2014-1 A2 - RMBS.....         |  |  | ..                              | 06/15/2021.   | Call @ 100.00..... |                           | .....4,869,400  | .....4,850,000  | .....4,740,232  | .....4,797,565                          | .....0                                   | .....6,677                                  | .....0                                                    | .....6,677                           | .....0                                     | .....4,804,242                                | .....0                                   | .....45,758                      | .....45,758                   | .....118,461                                         | 04/15/2044.                      | 1.F FE.....                                                               |
| 89690E AF 4          | TRMF 2017-1 A1 - ABS.....          |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | .....710,267    | .....710,267    | .....702,224    | .....707,628                            | .....0                                   | .....2,640                                  | .....0                                                    | .....2,640                           | .....0                                     | .....710,267                                  | .....0                                   | .....0                           | .....0                        | .....8,154                                           | 08/15/2047.                      | 1.F FE.....                                                               |
| 89690E AG 2          | TRMF 2017-1 A2 - ABS.....          |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | .....13,486,605 | .....13,000,000 | .....13,235,625 | .....13,134,924                         | .....0                                   | .....351,681                                | .....0                                                    | .....351,681                         | .....0                                     | .....13,486,605                               | .....0                                   | .....0                           | .....0                        | .....242,840                                         | 08/15/2047.                      | 1.F FE.....                                                               |
| 89708B AA 1          | TROPC 5 AL1 - CDO.....             |  |  | C                               | 04/15/2021.   | Paydown.....       |                           | .....19,538     | .....19,538     | .....17,398     | .....19,436                             | .....0                                   | .....102                                    | .....0                                                    | .....102                             | .....0                                     | .....19,538                                   | .....0                                   | .....0                           | .....0                        | .....52                                              | 07/15/2036.                      | 1.C FE.....                                                               |
| 89821J AA 6          | TFINS 2019-1 A1 - CDO.....         |  |  | C                               | 05/03/2021.   | Paydown.....       |                           | .....12,325     | .....12,325     | .....12,325     | .....12,325                             | .....0                                   | .....0                                      | .....0                                                    | .....0                               | .....0                                     | .....12,325                                   | .....0                                   | .....0                           | .....0                        | .....141                                             | 02/02/2039.                      | 1.C FE.....                                                               |
| 90352W AD 6          | STEAM 2021-1 A - ABS.....          |  |  | ..                              | 06/28/2021.   | Paydown.....       |                           | .....102,303    | .....102,303    | .....102,301    | .....0                                  | .....0                                   | .....2                                      | .....0                                                    | .....2                               | .....0                                     | .....102,303                                  | .....0                                   | .....0                           | .....0                        | .....595                                             | 02/28/2051.                      | 1.F FE.....                                                               |
| 91832Y AA 6          | VMC 2018-FL2 A - CDO.....          |  |  | ..                              | 05/17/2021.   | Paydown.....       |                           | .....821,586    | .....821,586    | .....821,971    | .....820,797                            | .....0                                   | .....789                                    | .....0                                                    | .....789                             | .....0                                     | .....821,586                                  | .....0                                   | .....0                           | .....0                        | .....3,579                                           | 10/15/2035.                      | 1.A FE.....                                                               |
| 92257A AB 0          | VCC 2018-1 A - CMBS.....           |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....374,939    | .....374,940    | .....374,812    | .....375,125                            | .....0                                   | .....(186)                                  | .....0                                                    | .....(186)                           | .....0                                     | .....374,939                                  | .....0                                   | .....0                           | .....0                        | .....5,834                                           | 04/27/2048.                      | 1.A FE.....                                                               |
| 92257C AA 8          | VCC 2019-1 A - CMBS.....           |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....231,721    | .....231,721    | .....231,668    | .....231,131                            | .....0                                   | .....590                                    | .....0                                                    | .....590                             | .....0                                     | .....231,721                                  | .....0                                   | .....0                           | .....0                        | .....3,298                                           | 03/25/2049.                      | 1.A FE.....                                                               |
| 92259L AB 4          | VCC 201 AFX - CMBS.....            |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....205,390    | .....205,390    | .....205,389    | .....205,379                            | .....0                                   | .....11                                     | .....0                                                    | .....11                              | .....0                                     | .....205,390                                  | .....0                                   | .....0                           | .....0                        | .....2,003                                           | 02/25/2050.                      | 1.A FE.....                                                               |
| 92922F 3N 6          | WAMU 2005-AR12 1A8 - CMO/RMBS..... |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....54,414     | .....54,414     | .....51,608     | .....54,153                             | .....0                                   | .....261                                    | .....0                                                    | .....261                             | .....0                                     | .....54,414                                   | .....0                                   | .....0                           | .....0                        | .....679                                             | 10/25/2035.                      | 1.D FM.....                                                               |
| 92925C CC 4          | WAMU 2006-AR1 1AA - CMO/RMBS.....  |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....36,019     | .....36,019     | .....24,136     | .....35,476                             | .....0                                   | .....544                                    | .....0                                                    | .....544                             | .....0                                     | .....36,019                                   | .....0                                   | .....0                           | .....0                        | .....203                                             | 01/25/2046.                      | 1.D FM.....                                                               |
| 92990G AG 8          | WAMU 2007-HY5 2A5 - CMO/RMBS.....  |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....125,529    | .....133,622    | .....103,504    | .....124,081                            | .....0                                   | .....1,448                                  | .....0                                                    | .....1,448                           | .....0                                     | .....125,529                                  | .....0                                   | .....0                           | .....0                        | .....1,637                                           | 05/25/2037.                      | 1.D FM.....                                                               |
| 933636 AG 7          | WAMU 2007-HY4 3A1 - CMO/RMBS.....  |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....52,490     | .....53,818     | .....50,961     | .....52,225                             | .....0                                   | .....265                                    | .....0                                                    | .....265                             | .....0                                     | .....52,490                                   | .....0                                   | .....0                           | .....0                        | .....679                                             | 04/25/2037.                      | 1.D FM.....                                                               |
| 933636 AL 6          | WAMU 2007-HY4 5A1 - CMO/RMBS.....  |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....36,992     | .....37,516     | .....33,429     | .....36,680                             | .....0                                   | .....312                                    | .....0                                                    | .....312                             | .....0                                     | .....36,992                                   | .....0                                   | .....0                           | .....0                        | .....401                                             | 11/25/2036.                      | 1.D FM.....                                                               |
| 93363N AB 1          | WAMU 2006-AR12 1A2 - CMO/RMBS..... |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....17,644     | .....17,217     | .....16,275     | .....17,490                             | .....0                                   | .....154                                    | .....0                                                    | .....154                             | .....0                                     | .....17,644                                   | .....0                                   | .....0                           | .....0                        | .....0                                               | 10/25/2036.                      | 1.D FM.....                                                               |
| 93364F AC 5          | WAMU 2007-HY7 2A1 - CMO/RMBS.....  |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....90,766     | .....93,962     | .....79,693     | .....90,151                             | .....0                                   | .....615                                    | .....0                                                    | .....615                             | .....0                                     | .....90,766                                   | .....0                                   | .....0                           | .....0                        | .....1,208                                           | 07/25/2037.                      | 1.D FM.....                                                               |
| 93934N AR 6          | WMALT 2006-5 2C2 - CMO/RMBS.....   |  |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....9,596      | .....11,248     | .....0          | .....9,247                              | .....0                                   | .....348                                    | .....0                                                    | .....348                             | .....0                                     | .....9,596                                    | .....0                                   | .....0                           | .....0                        | .....32                                              | 07/25/2036.                      | 1.D FM.....                                                               |
| 94353W AA 3          | WAAV 171 A - ABS.....              |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | .....28,521     | .....28,521     | .....28,520     | .....28,521                             | .....0                                   | .....(1)                                    | .....0                                                    | .....(1)                             | .....0                                     | .....28,521                                   | .....0                                   | .....0                           | .....0                        | .....469                                             | 11/15/2042.                      | 2.B FE.....                                                               |
| 94945P AA 3          | WLKRG 2017-A A - RMBS.....         |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | .....214,092    | .....214,092    | .....213,880    | .....213,883                            | .....0                                   | .....208                                    | .....0                                                    | .....208                             | .....0                                     | .....214,092                                  | .....0                                   | .....0                           | .....0                        | .....2,522                                           | 06/15/2033.                      | 1.F FE.....                                                               |
| 95002F AA 2          | WFMBS 2019-4 A1 - CMO/RMBS.....    |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....1,989,310  | .....1,995,943  | .....2,031,496  | .....2,000,517                          | .....0                                   | .....(11,207)                               | .....0                                                    | .....(11,207)                        | .....0                                     | .....1,989,310                                | .....0                                   | .....0                           | .....0                        | .....27,626                                          | 09/27/2049.                      | 1.D FM.....                                                               |
| 95002K AA 1          | WFMBS 201 A1 - CMO/RMBS.....       |  |  | ..                              | 06/25/2021.   | Paydown.....       |                           | .....772,071    | .....769,190    | .....778,324    | .....773,835                            | .....0                                   | .....(1,764)                                | .....0                                                    | .....(1,764)                         | .....0                                     | .....772,071                                  | .....0                                   | .....0                           | .....0                        | .....9,269                                           | 12/27/2049.                      | 1.D FM.....                                                               |
| 95003L AA 8          | WFCM 2021-SAVE A - CMBS.....       |  |  | ..                              | 04/15/2021.   | Paydown.....       |                           | .....454,891    | .....454,891    | .....454,891    | .....0                                  | .....0                                   | .....(0)                                    | .....0                                                    | .....(0)                             | .....0                                     | .....454,891                                  | .....0                                   | .....0                           | .....0                        | .....907                                             | 02/15/2040.                      | 1.A FE.....                                                               |
| 95058X AC 2          | WEN 2015-1 A23 - RMBS.....         |  |  | ..                              | 06/22/2021.   | Paydown.....       |                           | .....1,181,250  | .....1,181,250  | .....1,145,148  | .....1,159,729                          | .....0                                   | .....21,521                                 | .....0                                                    | .....21,521                          | .....0                                     | .....1,181,250                                | .....0                                   | .....0                           | .....0                        | .....27,591                                          | 06/15/2045.                      | 2.B FE.....                                                               |
| 95058X AE 8          | WEN 2018-1 A22 - RMBS.....         |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | .....5,000      | .....5,000      | .....4,781      | .....4,822                              | .....0                                   | .....178                                    | .....0                                                    | .....178                             | .....0                                     | .....5,000                                    | .....0                                   | .....0                           | .....0                        | .....97                                              | 03/16/2048.                      | 2.B FE.....                                                               |
| 95058X AG 3          | WEN 2019-1 A21 - RMBS.....         |  |  | ..                              | 06/15/2021.   | Paydown.....       |                           | .....12,500     | .....12,500     | .....12,500     | .....12,500                             | .....0                                   | .....0                                      | .....0                                                    | .....0                               | .....0                                     | .....12,500                                   | .....0                                   | .....0                           | .....0                        | .....236                                             | 06/15/2049.                      | 2.B FE.....                                                               |
| 95168W AR 8          | WSTC 2014-2 ABR - CDO.....         |  |  | ..                              | 04/16/2021.   | Paydown.....       |                           | .....346,444    | .....346,444    | .....346,444    | .....346,464                            | .....0                                   | .....(20)                                   | .....0                                                    | .....(20)                            | .....0                                     | .....346,444                                  | .....0                                   | .....0                           | .....0                        | .....4,719                                           | 01/16/2027.                      | 1.A FE.....                                                               |
| 96033D AA 8          | WESTR 171 A - RMBS.....            |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....166,823    | .....166,823    | .....166,253    | .....166,353                            | .....0                                   | .....469                                    | .....0                                                    | .....469                             | .....0                                     | .....166,823                                  | .....0                                   | .....0                           | .....0                        | .....2,098                                           | 12/20/2030.                      | 1.A FE.....                                                               |
| 96033W AA 6          | WESTR 181 A - RMBS.....            |  |  | ..                              | 06/01/2021.   | Paydown.....       |                           | .....92,242     | .....92,242     | .....92,080     | .....92,079                             | .....0                                   | .....163                                    | .....0                                                    | .....163                             | .....0                                     | .....92,242                                   | .....0                                   | .....0                           | .....0                        | .....1,292                                           | 12/20/2031.                      | 1.A FE.....                                                               |

SCHEDULE D - PART 4

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

| 1                    | 2 |  |  | 3                               | 4                | 5                                                 | 6                               | 7             | 8           | 9           | 10                                            | Change in Book/Adjusted Carrying Value            |                                                        |                                                                                           |                                               |                                                        | 16                                                  | 17                                                   | 18                                     | 19                                  | 20                                                                     | 21                                        | 22                                                                                               |
|----------------------|---|--|--|---------------------------------|------------------|---------------------------------------------------|---------------------------------|---------------|-------------|-------------|-----------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------------------------------------------|
|                      |   |  |  |                                 |                  |                                                   |                                 |               |             |             |                                               | 11                                                | 12                                                     | 13                                                                                        | 14                                            | 15                                                     |                                                     |                                                      |                                        |                                     |                                                                        |                                           |                                                                                                  |
|                      |   |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser                                 | Number of<br>Shares of<br>Stock | Consideration | Par Value   | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortizatio<br>n) /<br>Accretion | Current<br>Year's<br>Other-<br>Than-<br>Temporar<br>y<br>Impairme<br>nt<br>Recogniz<br>ed | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative<br>Symbol |
| CUSIP Identification |   |  |  |                                 |                  | Description                                       |                                 |               |             |             |                                               |                                                   |                                                        |                                                                                           |                                               |                                                        |                                                     |                                                      |                                        |                                     |                                                                        |                                           |                                                                                                  |
| 96033W AB 4          |   |  |  |                                 | 06/01/2021.      | Paydown.....                                      |                                 | 138,363       | 138,363     | 137,672     | 138,007                                       | 0                                                 | 356                                                    | 0                                                                                         | 356                                           | 0                                                      | 138,363                                             | 0                                                    | 0                                      | 0                                   | 2,053                                                                  | 12/20/2031.                               | 1.D FE.....                                                                                      |
| 96034L AA 9          |   |  |  |                                 | 06/01/2021.      | Paydown.....                                      |                                 | 228,663       | 228,663     | 228,363     | 228,529                                       | 0                                                 | 134                                                    | 0                                                                                         | 134                                           | 0                                                      | 228,663                                             | 0                                                    | 0                                      | 0                                   | 2,571                                                                  | 03/20/2034.                               | 1.A FE.....                                                                                      |
| 97064E AA 6          |   |  |  |                                 | 06/15/2021.      | Paydown.....                                      |                                 | 46,570        | 46,570      | 46,568      | 46,570                                        | 0                                                 | (0)                                                    | 0                                                                                         | (0)                                           | 0                                                      | 46,570                                              | 0                                                    | 0                                      | 0                                   | 847                                                                    | 09/15/2043.                               | 1.F FE.....                                                                                      |
| 97064F AA 3          |   |  |  |                                 | 06/15/2021.      | Paydown.....                                      |                                 | 44,042        | 44,042      | 44,041      | 44,042                                        | 0                                                 | 0                                                      | 0                                                                                         | 0                                             | 0                                                      | 44,042                                              | 0                                                    | 0                                      | 0                                   | 592                                                                    | 03/15/2045.                               | 1.F FE.....                                                                                      |
| 974153 AB 4          |   |  |  |                                 | 06/05/2021.      | Paydown.....                                      |                                 | 5,000         | 5,000       | 5,000       | 5,000                                         | 0                                                 | 0                                                      | 0                                                                                         | 0                                             | 0                                                      | 5,000                                               | 0                                                    | 0                                      | 0                                   | 85                                                                     | 12/05/2050.                               | 2.B FE.....                                                                                      |
| 98886Y AS 7          |   |  |  |                                 | 04/26/2021.      | Paydown.....                                      |                                 | 2,209,924     | 2,209,924   | 2,215,236   | 2,210,719                                     | 0                                                 | (795)                                                  | 0                                                                                         | (795)                                         | 0                                                      | 2,209,924                                           | 0                                                    | 0                                      | 0                                   | 23,085                                                                 | 07/27/2026.                               | 1.A FE.....                                                                                      |
| 98944P AB 3          |   |  |  |                                 | 06/15/2021.      | Paydown.....                                      |                                 | 91,746        | 91,746      | 90,387      | 90,467                                        | 0                                                 | 1,279                                                  | 0                                                                                         | 1,279                                         | 0                                                      | 91,746                                              | 0                                                    | 0                                      | 0                                   | 1,429                                                                  | 10/15/2038.                               | 2.C FE.....                                                                                      |
| 98955R AB 5          |   |  |  | C                               | 04/09/2021.      | Call @ 100.00.....                                |                                 | 6,000,000     | 6,000,000   | 6,000,000   | 6,000,000                                     | 0                                                 | 0                                                      | 0                                                                                         | 0                                             | 0                                                      | 6,000,000                                           | 0                                                    | 0                                      | 0                                   | 96,893                                                                 | 01/21/2031.                               | 1.A FE.....                                                                                      |
| G7256K AB 0          |   |  |  |                                 | 06/01/2021.      | Paydown.....                                      |                                 | 13,164        | 13,164      | 13,156      | 13,139                                        | 0                                                 | 26                                                     | 0                                                                                         | 26                                            | 0                                                      | 13,164                                              | 0                                                    | 0                                      | 0                                   | 208                                                                    | 03/15/2042.                               | 2.B FE.....                                                                                      |
| 3899999.             |   |  |  |                                 |                  | Total - Bonds - Industrial and Miscellaneous..... |                                 | 215,389,167   | 216,745,205 | 214,349,483 | 182,159,489                                   | 30,358                                            | 1,271,621                                              | 233,943                                                                                   | 1,068,036                                     | 0                                                      | 214,127,024                                         | 0                                                    | 1,130,333                              | 1,130,333                           | 3,443,080                                                              | XXX                                       | XXX                                                                                              |

Bonds - Unaffiliated Bank Loans

|         |             |  |  |  |             |                 |  |         |         |         |         |     |       |   |       |   |         |   |     |     |       |             |             |
|---------|-------------|--|--|--|-------------|-----------------|--|---------|---------|---------|---------|-----|-------|---|-------|---|---------|---|-----|-----|-------|-------------|-------------|
| QE05.19 | 866111 ZZ 3 |  |  |  | 03/31/2021. | Adjustment..... |  | (4,620) | (4,620) | (4,576) | 0       | 0   | (2)   | 0 | (2)   | 0 | (4,620) | 0 | 0   | 0   | (84)  | 09/01/2023. | 4.B Z.....  |
|         | 00216C AD 5 |  |  |  | 06/30/2021. | Direct.....     |  | 958     | 958     | 941     | 955     | 2   | 1     | 0 | 3     | 0 | 958     | 0 | 0   | 0   | 18    | 04/15/2025. | 3.B PL..... |
|         | 00216C AE 3 |  |  |  | 06/14/2021. | Direct.....     |  | 27,083  | 27,083  | 27,083  | 0       | 0   | 0     | 0 | 0     | 0 | 27,083  | 0 | 0   | 0   | 288   | 04/15/2025. | 3.B PL..... |
|         | 00216C AF 0 |  |  |  | 03/31/2021. | Adjustment..... |  | 208     | 208     | 208     | 59      | 0   | 0     | 0 | 0     | 0 | 208     | 0 | 0   | 0   | 5     | 04/15/2025. | 3.B PL..... |
|         | 00228* AA 4 |  |  |  | 06/30/2021. | Direct.....     |  | 1,856   | 1,856   | 1,856   | 1,856   | 0   | 0     | 0 | 0     | 0 | 1,856   | 0 | 0   | 0   | 61    | 07/31/2026. | 3.B PL..... |
|         | 00228* AB 2 |  |  |  | 06/30/2021. | Direct.....     |  | 176     | 176     | 176     | 0       | 0   | 0     | 0 | 0     | 0 | 176     | 0 | 0   | 0   | 8     | 07/31/2026. | 2.B PL..... |
|         | 00452# AA 7 |  |  |  | 06/30/2021. | Direct.....     |  | 2,113   | 2,113   | 2,113   | 2,047   | 0   | 0     | 0 | 0     | 0 | 2,113   | 0 | 0   | 0   | 106   | 05/11/2024. | 2.C PL..... |
|         | 00797* AB 5 |  |  |  | 06/30/2021. | Direct.....     |  | 742     | 742     | 742     | 742     | 0   | 0     | 0 | 0     | 0 | 742     | 0 | 0   | 0   | 22    | 02/07/2026. | 3.A PL..... |
|         | 00797* AB 3 |  |  |  | 06/30/2021. | Direct.....     |  | 212     | 212     | 212     | 212     | 0   | 0     | 0 | 0     | 0 | 212     | 0 | 0   | 0   | 9     | 02/07/2026. | 3.A PL..... |
|         | 00843@ AA 7 |  |  |  | 06/30/2021. | Direct.....     |  | 1,255   | 1,255   | 1,255   | 1,255   | 0   | 0     | 0 | 0     | 0 | 1,255   | 0 | 0   | 0   | 30    | 03/02/2026. | 3.A PL..... |
|         | 00843@ AB 5 |  |  |  | 04/01/2021. | Direct.....     |  | 63      | 63      | 63      | 0       | 0   | 0     | 0 | 0     | 0 | 63      | 0 | 0   | 0   | 2     | 03/02/2026. | 3.A Z.....  |
|         | 00843@ AB 5 |  |  |  | 06/30/2021. | Direct.....     |  | 63      | 63      | 63      | 0       | 0   | 0     | 0 | 0     | 0 | 63      | 0 | 0   | 0   | 3     | 03/02/2026. | 3.B PL..... |
|         | 01370# AA 4 |  |  |  | 06/30/2021. | Direct.....     |  | 1,172   | 1,172   | 1,140   | 1,159   | 10  | 2     | 0 | 13    | 0 | 1,172   | 0 | 0   | 0   | 26    | 07/14/2025. | 5.A FE..... |
|         | 03979* AA 9 |  |  |  | 06/30/2021. | Direct.....     |  | 2,589   | 2,589   | 2,589   | 2,589   | 0   | 0     | 0 | 0     | 0 | 2,589   | 0 | 0   | 0   | 109   | 07/20/2026. | 3.B PL..... |
|         | 05365@ AA 4 |  |  |  | 06/30/2021. | Direct.....     |  | 1,752   | 1,752   | 1,717   | 1,735   | 13  | 3     | 0 | 17    | 0 | 1,752   | 0 | 0   | 0   | 55    | 04/10/2024. | 3.B PL..... |
|         | 05365@ AD 8 |  |  |  | 06/30/2021. | Direct.....     |  | 1,355   | 1,355   | 1,330   | 1,344   | 8   | 3     | 0 | 11    | 0 | 1,355   | 0 | 0   | 0   | 43    | 04/10/2024. | 3.B PL..... |
|         | 05464# AA 2 |  |  |  | 06/30/2021. | Direct.....     |  | 1,172   | 1,172   | 1,130   | 1,158   | 10  | 3     | 0 | 14    | 0 | 1,172   | 0 | 0   | 0   | 40    | 04/08/2026. | 3.B PL..... |
|         | 06683@ AA 7 |  |  |  | 06/30/2021. | Direct.....     |  | 350     | 350     | 350     | 350     | 0   | 0     | 0 | 0     | 0 | 350     | 0 | 0   | 0   | 20    | 10/30/2026. | 3.B PL..... |
|         | 07386* AA 7 |  |  |  | 06/30/2021. | Direct.....     |  | 28,510  | 28,443  | 27,671  | 27,856  | 10  | 41    | 0 | 52    | 0 | 27,908  | 0 | 602 | 602 | 396   | 07/09/2026. | 4.B PL..... |
|         | 07386* AB 5 |  |  |  | 04/27/2021. | Adjustment..... |  | 4,769   | 4,757   | 4,757   | 4,757   | 0   | 0     | 0 | 0     | 0 | 4,757   | 0 | 12  | 12  | 62    | 07/09/2026. | 4.B PL..... |
|         | 07386* AB 5 |  |  |  | 06/30/2021. | Direct.....     |  | 354     | 354     | 354     | 354     | 0   | 0     | 0 | 0     | 0 | 354     | 0 | 0   | 0   | 9     | 07/09/2026. | 3.A PL..... |
|         | 07386* AD 1 |  |  |  | 06/30/2021. | Direct.....     |  | 293     | 293     | 287     | 292     | 1   | 0     | 0 | 2     | 0 | 293     | 0 | 0   | 0   | 8     | 07/09/2026. | 4.B PL..... |
|         | 09523@ AA 5 |  |  |  | 06/23/2021. | Direct.....     |  | 56,942  | 56,942  | 56,942  | 56,658  | 285 | 0     | 0 | 285   | 0 | 56,942  | 0 | 0   | 0   | 2,044 | 01/02/2026. | 3.B PL..... |
|         | 09523C AC 6 |  |  |  | 06/23/2021. | DIRECT.....     |  | 14,467  | 14,467  | 14,467  | 14,395  | 72  | 0     | 0 | 72    | 0 | 14,467  | 0 | 0   | 0   | 440   | 01/02/2026. | 3.B PL..... |
|         | 09523C AD 4 |  |  |  | 06/23/2021. | Direct.....     |  | 102,788 | 102,788 | 100,990 | 101,586 | 0   | 1,203 | 0 | 1,203 | 0 | 102,788 | 0 | 0   | 0   | 2,484 | 01/02/2026. | 5.A .....   |
|         | 10483* AC 9 |  |  |  | 06/30/2021. | Direct.....     |  | 3,443   | 3,443   | 3,443   | 195     | 0   | 0     | 0 | 0     | 0 | 3,443   | 0 | 0   | 0   | 126   | 12/28/2025. | 2.C PL..... |
|         | 12702# AA 0 |  |  |  | 06/30/2021. | Direct.....     |  | 2,042   | 2,042   | 1,981   | 2,005   | 32  | 6     | 0 | 38    | 0 | 2,042   | 0 | 0   | 0   | 64    | 08/14/2023. | 4.A PL..... |

SCHEDULE D - PART 4

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

QE05.20

| 1                    | 2                                             |  | 3                               | 4             | 5                 | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|-----------------------------------------------|--|---------------------------------|---------------|-------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                               |  |                                 |               |                   |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 12721# AA 7          | CVP Holdco, Inc./Delayed Draw Term Loan.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | .....343       | .....343       | .....343       | .....297                                | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....343                                      | ......0                                  | ......0                          | ......0                       | .....17                                              | 10/31/2025.                      | 3.C PL.....                                                               |
| 12721# AB 5          | CVP Holdco, Inc./Term Loan 10/19.....         |  |                                 | 06/30/2021.   | Direct.....       |                           | .....629       | .....629       | .....629       | .....629                                | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....629                                      | ......0                                  | ......0                          | ......0                       | .....21                                              | 10/31/2025.                      | 3.C PL.....                                                               |
| 12740@ AB 4          | CV INTERMEDIATE HOLDCO CORP. - CLOSING D..... |  |                                 | 06/30/2021.   | Direct.....       |                           | .....7,297     | .....7,297     | .....7,297     | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....7,297                                    | ......0                                  | ......0                          | ......0                       | .....300                                             | 03/31/2026.                      | 3.B PL.....                                                               |
| 12740@ AC 2          | CV INTERMEDIATE HOLDCO CORP. - DELAYED D..... |  |                                 | 06/30/2021.   | Direct.....       |                           | .....724       | .....724       | .....724       | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....724                                      | ......0                                  | ......0                          | ......0                       | .....10                                              | 03/31/2026.                      | 3.A Z.....                                                                |
| 13054P AW 2          | CALIFORNIA PIZZA KITCHEN, INC. - LOAN (S..... |  |                                 | 06/30/2021.   | Exchange.....     |                           | .....118,539   | .....118,539   | .....96,679    | .....82,931                             | .....6,342                               | .....2,392                                | ......0                                                   | .....8,734                           | ......0                                    | .....99,629                                   | ......0                                  | .....18,910                      | .....18,910                   | .....28,424                                          | 05/23/2025.                      | 5.C FE.....                                                               |
| 14886M AM 3          | Checkout Holdings.....                        |  |                                 | 05/26/2021.   | Direct.....       |                           | .....709       | .....709       | .....404       | .....709                                | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....709                                      | ......0                                  | ......0                          | ......0                       | .....25                                              | 02/15/2023.                      | 4.B PL.....                                                               |
| 15644G B* 4          | CENTRIC BRANDS INC. - REVOLVING LOAN (FI..... |  |                                 | 05/14/2021.   | Direct.....       |                           | .....7,911     | .....7,911     | .....7,911     | .....6,279                              | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....7,911                                    | ......0                                  | ......0                          | ......0                       | .....233                                             | 10/09/2024.                      | 4.C PL.....                                                               |
| 18512# AC 3          | Clearwater Analytics, LLC/Fourth Amendme..... |  |                                 | 06/30/2021.   | Direct.....       |                           | ......95       | ......95       | ......95       | ......95                                | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | ......95                                      | ......0                                  | ......0                          | ......0                       | ......3                                              | 10/31/2025.                      | 2.C PL.....                                                               |
| 18512# AD 1          | Clearwater Analytics, LLC/Third Amendmen..... |  |                                 | 06/30/2021.   | Direct.....       |                           | .....537       | .....537       | .....524       | .....535                                | ......0                                  | ......2                                   | ......0                                                   | ......2                              | ......0                                    | .....537                                      | ......0                                  | ......0                          | ......0                       | .....20                                              | 10/31/2025.                      | 2.C PL.....                                                               |
| 18512# AE 9          | CLEARWATER ANALYTICS, LLC - INCREMENTAL.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | .....867       | .....867       | .....867       | .....867                                | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....867                                      | ......0                                  | ......0                          | ......0                       | .....32                                              | 10/31/2025.                      | 2.C PL.....                                                               |
| 20602* AA 8          | CGP Buyer LLC/Term Loan 7/19.....             |  |                                 | 06/30/2021.   | Direct.....       |                           | .....1,614     | .....1,614     | .....1,579     | .....1,611                              | ......0                                  | ......3                                   | ......0                                                   | ......3                              | ......0                                    | .....1,614                                    | ......0                                  | ......0                          | ......0                       | .....20                                              | 08/20/2025.                      | 2.B PL.....                                                               |
| 20602* AB 6          | Concert Golf Partners Holdco LLC/Delayed..... |  |                                 | 06/30/2021.   | Direct.....       |                           | .....128       | .....128       | .....128       | .....128                                | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....128                                      | ......0                                  | ......0                          | ......0                       | ......4                                              | 08/20/2025.                      | 2.B PL.....                                                               |
| 21079# AA 6          | CONTINENTAL ACQUISITION HOLDINGS,INC. -.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | .....509       | .....509       | .....509       | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....509                                      | ......0                                  | ......0                          | ......0                       | .....31                                              | 01/20/2027.                      | 3.A PL.....                                                               |
| 21257@ AC 8          | Convey Health Solutions, Inc./Term Loan.....  |  |                                 | 06/18/2021.   | Direct.....       |                           | .....69,316    | .....69,316    | .....69,316    | .....69,316                             | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....69,316                                   | ......0                                  | ......0                          | ......0                       | .....2,736                                           | 09/04/2026.                      | 2.C PL.....                                                               |
| 21257@ AE 4          | Convey Health Solutions, Inc./2020 Incre..... |  |                                 | 06/18/2021.   | Direct.....       |                           | .....62,242    | .....62,242    | .....62,242    | .....62,242                             | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....62,242                                   | ......0                                  | ......0                          | ......0                       | .....5,779                                           | 09/04/2026.                      | 2.C PL.....                                                               |
| 21257@ AF 1          | CONVEY HEALTH SOLUTIONS, INC. - 2021 INC..... |  |                                 | 06/18/2021.   | Direct.....       |                           | .....73,896    | .....73,896    | .....73,896    | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....73,896                                   | ......0                                  | ......0                          | ......0                       | .....4,029                                           | 09/04/2026.                      | 2.C PL.....                                                               |
| 23361* AA 3          | DRB Holdings, LLC/Initial Term Loan 10/1..... |  |                                 | 06/30/2021.   | Direct.....       |                           | .....3,125     | .....3,125     | .....3,047     | .....3,076                              | ......42                                 | ......7                                   | ......0                                                   | ......49                             | ......0                                    | .....3,125                                    | ......0                                  | ......0                          | ......0                       | .....102                                             | 10/06/2023.                      | 3.A PL.....                                                               |
| 23361* AB 1          | DRB HOLDINGS, LLC - TERM LOAN.....            |  |                                 | 06/30/2021.   | Direct.....       |                           | .....677       | .....677       | .....677       | .....677                                | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....677                                      | ......0                                  | ......0                          | ......0                       | .....22                                              | 10/06/2023.                      | 3.A PL.....                                                               |
| 23361* AC 9          | DRB HOLDINGS, LLC - INCREMENTAL TERM LOA..... |  |                                 | 06/30/2021.   | Direct.....       |                           | .....156       | .....156       | .....156       | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....156                                      | ......0                                  | ......0                          | ......0                       | ......4                                              | 10/06/2023.                      | 3.A Z.....                                                                |
| 23363# AB 5          | DRS Holdings III, Inc./Term Loan 11/19.....   |  |                                 | 06/30/2021.   | Direct.....       |                           | .....572       | .....572       | .....572       | .....572                                | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....572                                      | ......0                                  | ......0                          | ......0                       | .....21                                              | 11/01/2025.                      | 3.C PL.....                                                               |
| 24360@ AA 0          | DecoPac, Inc./Initial Term Loan (First L..... |  |                                 | 05/14/2021.   | Direct.....       |                           | .....1,199,375 | .....1,199,375 | .....1,175,130 | .....1,127,413                          | .....57,856                              | .....14,107                               | ......0                                                   | .....71,963                          | ......0                                    | .....1,199,375                                | ......0                                  | ......0                          | ......0                       | .....23,470                                          | 09/30/2024.                      | 3.B PL.....                                                               |
| 25403# AN 6          | DILIGENT CORPORATION (FKA DIAMOND MERGER..... |  |                                 | 06/30/2021.   | Direct.....       |                           | .....2,350     | .....2,350     | .....2,350     | .....2,291                              | .....59                                  | ......0                                   | ......0                                                   | .....59                              | ......0                                    | .....2,350                                    | ......0                                  | ......0                          | ......0                       | .....86                                              | 08/04/2025.                      | 3.C PL.....                                                               |
| 25403# AT 3          | DILIGENT CORPORATION (FKA DIAMOND MERGER..... |  |                                 | 06/30/2021.   | Direct.....       |                           | .....156       | .....156       | .....155       | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....156                                      | ......0                                  | ......0                          | ......0                       | ......3                                              | 08/04/2025.                      | 3.C PL.....                                                               |
| 25403# AU 0          | DILIGENT CORPORATION (FKA DIAMOND MERGER..... |  |                                 | 06/30/2021.   | Direct.....       |                           | .....156       | .....156       | .....156       | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....156                                      | ......0                                  | ......0                          | ......0                       | ......4                                              | 08/04/2025.                      | 3.C PL.....                                                               |
| 26789# AA 6          | DYNAMIC NC AEROSPACE HOLDINGS, LLC - TER..... |  |                                 | 04/01/2021.   | Direct.....       |                           | .....408       | .....408       | .....408       | .....408                                | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....408                                      | ......0                                  | ......0                          | ......0                       | .....8                                               | 12/30/2026.                      | 2.C Z.....                                                                |
| 26887@ AA 9          | EP WEALTH ADVISORS, LLC - TERM LOAN.....      |  |                                 | 06/30/2021.   | Direct.....       |                           | .....425       | .....425       | .....425       | .....425                                | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....425                                      | ......0                                  | ......0                          | ......0                       | .....13                                              | 09/04/2026.                      | 1.F PL.....                                                               |
| 26887@ AB 7          | EP WEALTH ADVISORS, LLC - DELAYED DRAW T..... |  |                                 | 06/30/2021.   | Direct.....       |                           | .....102       | .....102       | .....102       | .....102                                | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....102                                      | ......0                                  | ......0                          | ......0                       | ......6                                              | 09/04/2026.                      | 1.F PL.....                                                               |
| 28619* AA 2          | ELEMICA PARENT, INC. - DELAYED DRAW TERM..... |  |                                 | 06/30/2021.   | Direct.....       |                           | .....197       | .....197       | .....197       | .....197                                | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....197                                      | ......0                                  | ......0                          | ......0                       | ......7                                              | 09/18/2025.                      | 3.C PL.....                                                               |
| 28619* AB 0          | Elemica Parent, Inc./Term Loan 9/19.....      |  |                                 | 06/30/2021.   | Direct.....       |                           | .....1,020     | .....1,020     | .....995       | .....1,012                              | ......5                                  | ......2                                   | ......0                                                   | ......8                              | ......0                                    | .....1,020                                    | ......0                                  | ......0                          | ......0                       | .....36                                              | 09/18/2025.                      | 3.B PL.....                                                               |
| 28619* AC 8          | ELEMICA PARENT, INC. - AMENDMENT NO. 1 T..... |  |                                 | 06/30/2021.   | Direct.....       |                           | .....111       | .....111       | .....111       | .....111                                | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....111                                      | ......0                                  | ......0                          | ......0                       | ......4                                              | 09/18/2025.                      | 3.B Z.....                                                                |
| 28619* AD 6          | ELEMICA PARENT, INC. - AMENDMENT NO. 1 D..... |  |                                 | 06/30/2021.   | Direct.....       |                           | .....286       | .....286       | .....286       | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....286                                      | ......0                                  | ......0                          | ......0                       | .....10                                              | 09/18/2025.                      | 3.B Z.....                                                                |
| 28622@ AA 5          | ELEVATION SERVICES PARENT HOLDINGS, LLC.....  |  |                                 | 03/31/2021.   | Adjustment.....   |                           | .....150       | .....150       | .....150       | .....150                                | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....150                                      | ......0                                  | ......0                          | ......0                       | ......2                                              | 12/18/2026.                      | 3.A Z.....                                                                |
| 28622@ AA 5          | ELEVATION SERVICES PARENT HOLDINGS, LLC.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | .....150       | .....150       | .....150       | .....150                                | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....150                                      | ......0                                  | ......0                          | ......0                       | ......5                                              | 12/18/2026.                      | 3.A PL.....                                                               |
| 28622@ AB 3          | ELEVATION SERVICES PARENT HOLDINGS, LLC.....  |  |                                 | 04/01/2021.   | Adjustment.....   |                           | .....(190)     | .....(190)     | .....(190)     | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....(190)                                    | ......0                                  | ......0                          | ......0                       | ......0                                              | 12/18/2026.                      | 3.A Z.....                                                                |
| 28622@ AB 3          | ELEVATION SERVICES PARENT HOLDINGS, LLC.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | .....190       | .....190       | .....190       | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....190                                      | ......0                                  | ......0                          | ......0                       | ......3                                              | 12/18/2026.                      | 3.A PL.....                                                               |
| 29359@ AB 0          | ENTACT ENVIRONMENTAL SERVICES,INC. - INI..... |  |                                 | 03/31/2021.   | Adjustment.....   |                           | .....6,250     | .....6,250     | .....6,250     | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....6,250                                    | ......0                                  | ......0                          | ......0                       | .....121                                             | 12/15/2025.                      | 1.C Z.....                                                                |
| 29359@ AB 0          | ENTACT ENVIRONMENTAL SERVICES,INC. - INI..... |  |                                 | 06/30/2021.   | Direct.....       |                           | .....6,250     | .....6,250     | .....6,250     | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....6,250                                    | ......0                                  | ......0                          | ......0                       | ......28                                             | 12/15/2025.                      | 3.C PL.....                                                               |
| 29427* AA 2          | Goldcup 17308 AB/USD Term Loan 10/18.....     |  |                                 | 06/30/2021.   | Direct.....       |                           | .....1,224     | .....1,224     | .....1,196     | .....1,212                              | ......10                                 | ......2                                   | ......0                                                   | ......12                             | ......0                                    | .....1,224                                    | ......0                                  | ......0                          | ......0                       | ......51                                             | 04/09/2026.                      | 3.B PL.....                                                               |
| 29668# AA 6          | ESSENTIAL SERVICES HOLDING CORPORATION -..... |  |                                 | 06/30/2021.   | Direct.....       |                           | .....2,183     | .....2,183     | .....2,183     | .....2,183                              | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....2,183                                    | ......0                                  | ......0                          | ......0                       | ......75                                             | 11/16/2026.                      | 3.B PL.....                                                               |

SCHEDULE D - PART 4

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

QE05.21

| 1                    | 2           |   |                                                | 3                               | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|-------------|---|------------------------------------------------|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |             |   |                                                |                                 |               |                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description |   |                                                | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 29668#               | AB          | 4 | ESSENTIAL SERVICES HOLDING CORPORATION - ..... | ..                              | 06/30/2021.   | Direct.....       |                           | 507           | 507       | 507         | 285                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 507                                           | 0                                        | 0                                | 0                             | 18                                                   | 11/16/2026.                      | 3.B PL.....                                                               |
| 30282#               | AA          | 0 | FWR Holding Corporation/Initial Term Loa.....  | ..                              | 06/25/2021.   | Direct.....       |                           | 1,676         | 1,676     | 1,634       | 1,638                                   | 22                                       | 4                                         | 0                                                         | 25                                   | 0                                          | 1,676                                         | 0                                        | 0                                | 0                             | 68                                                   | 08/21/2023.                      | 3.C PL.....                                                               |
| 30282#               | AB          | 8 | FWR Holding Corporation/Initial Delayed.....   | ..                              | 06/25/2021.   | Direct.....       |                           | 222           | 222       | 222         | 220                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 222                                           | 0                                        | 0                                | 0                             | 9                                                    | 08/21/2023.                      | 3.C PL.....                                                               |
| 30282#               | AC          | 6 | FWR Holding Corporation/Delayed Draw Ter.....  | ..                              | 06/25/2021.   | Direct.....       |                           | 347           | 347       | 347         | 345                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 347                                           | 0                                        | 0                                | 0                             | 14                                                   | 08/21/2023.                      | 3.C PL.....                                                               |
| 30282#               | AE          | 2 | FWR Holding Corporation/New Delayed Draw.....  | ..                              | 06/25/2021.   | Direct.....       |                           | 206           | 206       | 206         | 205                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 206                                           | 0                                        | 0                                | 0                             | 8                                                    | 08/21/2023.                      | 3.B Z.....                                                                |
| 30282#               | AG          | 7 | FWR Holding Corporation/Delayed Draw Ter.....  | ..                              | 06/25/2021.   | Direct.....       |                           | 206           | 206       | 206         | 205                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 206                                           | 0                                        | 0                                | 0                             | 8                                                    | 08/21/2023.                      | 3.C PL.....                                                               |
| 30282#               | AH          | 5 | FWR Holding Corporation/Delayed Draw Ter.....  | ..                              | 06/25/2021.   | Direct.....       |                           | 275           | 275       | 275         | 273                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 275                                           | 0                                        | 0                                | 0                             | 11                                                   | 08/21/2023.                      | 3.C PL.....                                                               |
| 30282#               | AA          | 1 | FWR Holding Corporation/Second Amendment.....  | ..                              | 06/25/2021.   | Direct.....       |                           | 725           | 725       | 725         | 719                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 725                                           | 0                                        | 0                                | 0                             | 29                                                   | 08/21/2023.                      | 3.C PL.....                                                               |
| 31528#               | AA          | 2 | Ferraro Fine Foods Corp./Term Loan 05/18.....  | ..                              | 04/05/2021.   | Direct.....       |                           | 423,527       | 423,527   | 415,056     | 418,462                                 | 0                                        | 5,065                                     | 0                                                         | 5,065                                | 0                                          | 423,527                                       | 0                                        | 0                                | 0                             | 5,868                                                | 05/09/2024.                      | 2.C PL.....                                                               |
| 31528#               | AC          | 8 | Ferraro Fine Foods Corp./Incremental Ter.....  | ..                              | 04/05/2021.   | Direct.....       |                           | 23,293        | 23,293    | 22,943      | 23,076                                  | 0                                        | 216                                       | 0                                                         | 216                                  | 0                                          | 23,293                                        | 0                                        | 0                                | 0                             | 323                                                  | 05/09/2024.                      | 2.C PL.....                                                               |
| 31528#               | AD          | 6 | Ferraro Fine Foods Corp./Second Amendmen.....  | ..                              | 04/05/2021.   | Direct.....       |                           | 127,983       | 127,983   | 126,064     | 126,697                                 | 0                                        | 1,287                                     | 0                                                         | 1,287                                | 0                                          | 127,983                                       | 0                                        | 0                                | 0                             | 1,773                                                | 05/09/2024.                      | 2.C PL.....                                                               |
| 35041@               | AA          | 3 | Foundation Risk Partners, Corp./Term Loa.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 855           | 855       | 833         | 842                                     | 10                                       | 2                                         | 0                                                         | 12                                   | 0                                          | 855                                           | 0                                        | 0                                | 0                             | 25                                                   | 11/10/2023.                      | 3.B PL.....                                                               |
| 35041@               | AB          | 1 | Foundation Risk Partners, Corp./First Am.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 458           | 458       | 449         | 453                                     | 4                                        | 1                                         | 0                                                         | 5                                    | 0                                          | 458                                           | 0                                        | 0                                | 0                             | 13                                                   | 11/10/2023.                      | 3.B PL.....                                                               |
| 35041@               | AC          | 9 | Foundation Risk Partners, Corp./First Am.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 635           | 635       | 631         | 633                                     | 2                                        | 0                                         | 0                                                         | 2                                    | 0                                          | 635                                           | 0                                        | 0                                | 0                             | 18                                                   | 11/10/2023.                      | 3.B PL.....                                                               |
| 35041@               | AD          | 7 | Foundation Risk Partners, Corp./Second A.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 2,379         | 2,379     | 2,346       | 2,360                                   | 16                                       | 4                                         | 0                                                         | 20                                   | 0                                          | 2,379                                         | 0                                        | 0                                | 0                             | 69                                                   | 11/10/2023.                      | 3.B PL.....                                                               |
| 35041@               | AG          | 0 | Foundation Risk Partners, Corp./Third Am.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 443           | 443       | 443         | 438                                     | 4                                        | 0                                         | 0                                                         | 4                                    | 0                                          | 443                                           | 0                                        | 0                                | 0                             | 13                                                   | 11/10/2023.                      | 3.B PL.....                                                               |
| 35042#               | AC          | 6 | FOUNDATION CONSUMER BRANDS, LLC - TERM L.....  | ..                              | 06/14/2021.   | Direct.....       |                           | 4,089         | 4,089     | 4,089       | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 4,089                                         | 0                                        | 0                                | 0                             | 177                                                  | 10/01/2026.                      | 4.B PL.....                                                               |
| 35921#               | AA          | 6 | Frontline Technologies Intermediate Hold.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 4,160         | 4,160     | 4,020       | 4,077                                   | 70                                       | 13                                        | 0                                                         | 83                                   | 0                                          | 4,160                                         | 0                                        | 0                                | 0                             | 139                                                  | 09/18/2023.                      | 3.C PL.....                                                               |
| 35921@               | AC          | 4 | Frontline Technologies Intermediate Hold.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 512           | 512       | 512         | 512                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 512                                           | 0                                        | 0                                | 0                             | 38                                                   | 09/18/2023.                      | 3.C PL.....                                                               |
| 36147@               | AA          | 4 | GB Auto Service, Inc./First Amendment De.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 49            | 49        | 49          | 49                                      | 45                                       | 0                                         | 0                                                         | 0                                    | 0                                          | 49                                            | 0                                        | 0                                | 0                             | 1                                                    | 10/19/2024.                      | 3.C PL.....                                                               |
| 36147@               | AB          | 2 | GB AUTO SERVICE, INC. - TERM LOAN.....         | ..                              | 06/30/2021.   | Direct.....       |                           | 22            | 22        | 22          | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 22                                            | 0                                        | 0                                | 0                             | 1                                                    | 10/19/2024.                      | 3.C PL.....                                                               |
| 36147@               | AC          | 0 | GB AUTO SERVICE, INC. - DELAYED DRAW TER.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 5             | 5         | 5           | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 5                                             | 0                                        | 0                                | 0                             | 0                                                    | 10/19/2024.                      | 3.C Z.....                                                                |
| 36221@               | AA          | 3 | GPM Investments, LLC/Term Loan 2/20.....       | ..                              | 06/30/2021.   | Direct.....       |                           | 827           | 827       | 827         | 827                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 827                                           | 0                                        | 0                                | 0                             | 24                                                   | 03/01/2027.                      | 3.A PL.....                                                               |
| 36221@               | AB          | 1 | GPM INVESTMENTS, LLC - DELAYED DRAW TERM.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 322           | 322       | 322         | 322                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 322                                           | 0                                        | 0                                | 0                             | 9                                                    | 03/01/2027.                      | 3.A PL.....                                                               |
| 39341#               | AA          | 0 | Green Street Parent, LLC and Green Stree.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 5,000         | 5,000     | 4,900       | 4,973                                   | 19                                       | 7                                         | 0                                                         | 27                                   | 0                                          | 5,000                                         | 0                                        | 0                                | 0                             | 91                                                   | 08/27/2026.                      | 3.A PL.....                                                               |
| 40348#               | AA          | 1 | GUTTER BUYER INC.....                          | ..                              | 03/31/2021.   | Adjustment.....   |                           | (541)         | (541)     | (533)       | (540)                                   | 0                                        | (0)                                       | 0                                                         | (0)                                  | 0                                          | (541)                                         | 0                                        | 0                                | 0                             | (18)                                                 | 03/06/2025.                      | 2.C PL.....                                                               |
| 40348#               | AA          | 1 | GUTTER BUYER INC.....                          | ..                              | 06/30/2021.   | Direct.....       |                           | 541           | 541       | 533         | 540                                     | 0                                        | 1                                         | 0                                                         | 1                                    | 0                                          | 541                                           | 0                                        | 0                                | 0                             | 28                                                   | 03/06/2025.                      | 3.A PL.....                                                               |
| 40406#               | AD          | 4 | HAI Acquisition Corporation/Term Loan 10.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 3,125         | 3,125     | 3,046       | 3,119                                   | 0                                        | 6                                         | 0                                                         | 6                                    | 0                                          | 3,125                                         | 0                                        | 0                                | 0                             | 106                                                  | 11/01/2024.                      | 2.C PL.....                                                               |
| 41781@               | AA          | 5 | Harvey Tool Company, LLC/Term Loan 10/17.....  | ..                              | 05/13/2021.   | Direct.....       |                           | 7,163         | 7,163     | 7,019       | 7,094                                   | 60                                       | 8                                         | 0                                                         | 68                                   | 0                                          | 7,163                                         | 0                                        | 0                                | 0                             | 138                                                  | 10/14/2024.                      | 3.A PL.....                                                               |
| 41781@               | AB          | 3 | Harvey Tool Company, LLC/Delayed Term Lo.....  | ..                              | 05/13/2021.   | Direct.....       |                           | 1,803         | 1,803     | 1,803       | 1,803                                   | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 1,803                                         | 0                                        | 0                                | 0                             | 35                                                   | 10/14/2024.                      | 3.A PL.....                                                               |
| 41902@               | AA          | 9 | Sigma Electric Manufacturing Corporation.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 1,733         | 1,733     | 1,698       | 1,713                                   | 17                                       | 3                                         | 0                                                         | 20                                   | 0                                          | 1,733                                         | 0                                        | 0                                | 0                             | 63                                                   | 10/31/2023.                      | 3.A PL.....                                                               |
| 41902@               | AB          | 7 | Sigma Electric Manufacturing Corporation.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 637           | 637       | 631         | 634                                     | 2                                        | 1                                         | 0                                                         | 3                                    | 0                                          | 637                                           | 0                                        | 0                                | 0                             | 23                                                   | 10/31/2023.                      | 3.A PL.....                                                               |
| 44961*               | AB          | 1 | Implus Footcare, LLC/Initial Term Loan 0.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 735           | 735       | 733         | 632                                     | 103                                      | 0                                         | 0                                                         | 103                                  | 0                                          | 735                                           | 0                                        | 0                                | 0                             | 32                                                   | 04/30/2024.                      | 3.C PL.....                                                               |
| 45004K               | AC          | 0 | IRI Holdings, Inc./Term Loan 11/18.....        | ..                              | 06/30/2021.   | Direct.....       |                           | 1,563         | 1,563     | 1,547       | 1,553                                   | 8                                        | 1                                         | 0                                                         | 10                                   | 0                                          | 1,563                                         | 0                                        | 0                                | 0                             | 34                                                   | 12/01/2025.                      | 4.C FE.....                                                               |
| 45259#               | AA          | 7 | IMPACT SALES TL L+650 06/27/2023 MD.....       | ..                              | 06/30/2021.   | Direct.....       |                           | 14,854        | 14,854    | 15,116      | 14,881                                  | 0                                        | (27)                                      | 0                                                         | (27)                                 | 0                                          | 14,854                                        | 0                                        | 0                                | 0                             | 625                                                  | 06/27/2023.                      | 3.C PL.....                                                               |
| 45321*               | AA          | 5 | Implus Footcare, LLC/Spenco Incremental.....   | ..                              | 06/30/2021.   | Direct.....       |                           | 114           | 114       | 114         | 114                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 114                                           | 0                                        | 0                                | 0                             | 5                                                    | 04/30/2024.                      | 3.C PL.....                                                               |
| 45763F               | AN          | 8 | Inmar, Inc./Initial Term Loan (First Lie.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 2,997         | 2,997     | 2,847       | 2,982                                   | 0                                        | 15                                        | 0                                                         | 15                                   | 0                                          | 2,997                                         | 0                                        | 0                                | 0                             | 75                                                   | 05/01/2024.                      | 4.C FE.....                                                               |
| 46126#               | AA          | 6 | IntraPac International LLC/U.S. Term Loa.....  | ..                              | 06/30/2021.   | Direct.....       |                           | 1,234         | 1,234     | 1,206       | 1,225                                   | 7                                        | 2                                         | 0                                                         | 9                                    | 0                                          | 1,234                                         | 0                                        | 0                                | 0                             | 35                                                   | 01/11/2026.                      | 3.B PL.....                                                               |

SCHEDULE D - PART 4

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

QE05.22

| 1                    | 2           |   | 3                               | 4             | 5                 | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|-------------|---|---------------------------------|---------------|-------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |             |   |                                 |               |                   |                           |               |            |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 46603X               | A@          | 0 |                                 | 04/22/2021.   | Direct.....       |                           | 10,000,000    | 10,000,000 | 10,000,000  | 10,000,000                              | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 10,000,000                                    | 0                                        | 0                                | 0                             | 103,253                                              | 05/15/2029.                      | 1.D FE.....                                                               |
| 48234K               | AC          | 6 |                                 | 06/30/2021.   | Direct.....       |                           | 5,155         | 5,155      | 4,459       | 5,060                                   | 0                                        | 95                                        | 0                                                         | 95                                   | 0                                          | 5,155                                         | 0                                        | 0                                | 0                             | 149                                                  | 10/20/2023.                      | 5.B FE.....                                                               |
| 48240@               | AA          | 5 |                                 | 06/30/2021.   | Direct.....       |                           | 4,028         | 4,028      | 3,921       | 4,017                                   | 0                                        | 11                                        | 0                                                         | 11                                   | 0                                          | 4,028                                         | 0                                        | 0                                | 0                             | 122                                                  | 07/01/2024.                      | 2.C PL.....                                                               |
| 48240@               | AB          | 3 |                                 | 06/30/2021.   | Direct.....       |                           | 1,345         | 1,345      | 1,345       | 1,345                                   | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 1,345                                         | 0                                        | 0                                | 0                             | 30                                                   | 07/01/2024.                      | 2.C PL.....                                                               |
| 48773#               | AA          | 8 |                                 | 06/30/2021.   | Direct.....       |                           | 300           | 300        | 297         | 299                                     | 0                                        | 0                                         | 0                                                         | 1                                    | 0                                          | 300                                           | 0                                        | 0                                | 0                             | 11                                                   | 11/07/2026.                      | 4.A PL.....                                                               |
| 48773#               | AB          | 6 |                                 | 06/30/2021.   | Direct.....       |                           | 66            | 66         | 66          | 66                                      | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 66                                            | 0                                        | 0                                | 0                             | 3                                                    | 11/07/2026.                      | 4.A PL.....                                                               |
| 48773#               | AC          | 4 |                                 | 06/30/2021.   | Direct.....       |                           | 28            | 28         | 28          | 17                                      | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 28                                            | 0                                        | 0                                | 0                             | 1                                                    | 11/07/2026.                      | 4.A PL.....                                                               |
| 48881#               | AB          | 5 |                                 | 06/30/2021.   | Direct.....       |                           | 1,027         | 1,027      | 1,001       | 1,025                                   | 0                                        | 2                                         | 0                                                         | 2                                    | 0                                          | 1,027                                         | 0                                        | 0                                | 0                             | 27                                                   | 08/10/2026.                      | 3.B PL.....                                                               |
| 48881#               | AC          | 3 |                                 | 06/30/2021.   | Direct.....       |                           | 171           | 171        | 171         | 170                                     | 1                                        | 0                                         | 0                                                         | 1                                    | 0                                          | 171                                           | 0                                        | 0                                | 0                             | 5                                                    | 08/10/2026.                      | 3.B PL.....                                                               |
| 50541#               | AA          | 5 |                                 | 06/30/2021.   | Direct.....       |                           | 383           | 383        | 383         | 383                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 383                                           | 0                                        | 0                                | 0                             | 14                                                   | 06/25/2024.                      | 3.B PL.....                                                               |
| 50541#               | AB          | 3 |                                 | 06/30/2021.   | Direct.....       |                           | 60            | 60         | 60          | 59                                      | 2                                        | 0                                         | 0                                                         | 2                                    | 0                                          | 60                                            | 0                                        | 0                                | 0                             | 2                                                    | 06/25/2024.                      | 3.B PL.....                                                               |
| 50541#               | AC          | 1 |                                 | 06/30/2021.   | Direct.....       |                           | 390           | 390        | 390         | 390                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 390                                           | 0                                        | 0                                | 0                             | 12                                                   | 06/25/2024.                      | 3.B PL.....                                                               |
| 51206#               | AA          | 9 |                                 | 06/30/2021.   | Direct.....       |                           | 392           | 392        | 392         | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 392                                           | 0                                        | 0                                | 0                             | 17                                                   | 03/22/2027.                      | 3.B PL.....                                                               |
| 55371*               | AU          | 9 |                                 | 06/30/2021.   | Direct.....       |                           | 572           | 572        | 572         | 568                                     | 4                                        | 0                                         | 0                                                         | 4                                    | 0                                          | 572                                           | 0                                        | 0                                | 0                             | 19                                                   | 02/10/2026.                      | 4.A PL.....                                                               |
| 55371*               | AY          | 1 |                                 | 06/30/2021.   | Direct.....       |                           | 28            | 28         | 28          | 5                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 28                                            | 0                                        | 0                                | 0                             | 1                                                    | 02/10/2026.                      | 4.A PL.....                                                               |
| 55418#               | AA          | 4 |                                 | 06/30/2021.   | Direct.....       |                           | 1,400         | 1,400      | 1,385       | 1,394                                   | 4                                        | 1                                         | 0                                                         | 5                                    | 0                                          | 1,400                                         | 0                                        | 0                                | 0                             | 39                                                   | 12/22/2025.                      | 3.B PL.....                                                               |
| 55418#               | AB          | 2 |                                 | 06/30/2021.   | Direct.....       |                           | 163           | 163        | 163         | 163                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 163                                           | 0                                        | 0                                | 0                             | 5                                                    | 12/22/2025.                      | 3.B PL.....                                                               |
| 57810J               | AC          | 2 |                                 | 06/30/2021.   | Direct.....       |                           | 789           | 789        | 789         | 761                                     | 28                                       | 0                                         | 0                                                         | 28                                   | 0                                          | 789                                           | 0                                        | 0                                | 0                             | 18                                                   | 02/28/2025.                      | 4.C FE.....                                                               |
| 59509#               | AA          | 6 |                                 | 06/30/2021.   | Direct.....       |                           | 329           | 329        | 329         | 329                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 329                                           | 0                                        | 0                                | 0                             | 10                                                   | 12/18/2025.                      | 2.B PL.....                                                               |
| 60367*               | AA          | 9 |                                 | 06/30/2021.   | Direct.....       |                           | 2,023         | 2,023      | 2,023       | 1,899                                   | 121                                      | 3                                         | 0                                                         | 124                                  | 0                                          | 2,023                                         | 0                                        | 0                                | 0                             | 60                                                   | 12/02/2022.                      | 3.C PL.....                                                               |
| 60367*               | AB          | 7 |                                 | 06/30/2021.   | Direct.....       |                           | 230           | 230        | 227         | 228                                     | 1                                        | 0                                         | 0                                                         | 2                                    | 0                                          | 230                                           | 0                                        | 0                                | 0                             | 7                                                    | 12/02/2022.                      | 3.C PL.....                                                               |
| 60367*               | AD          | 3 |                                 | 06/30/2021.   | Direct.....       |                           | 44            | 44         | 44          | 41                                      | 3                                        | 0                                         | 0                                                         | 3                                    | 0                                          | 44                                            | 0                                        | 0                                | 0                             | 1                                                    | 12/02/2022.                      | 3.C PL.....                                                               |
| 62900*               | AA          | 9 |                                 | 06/30/2021.   | Direct.....       |                           | 39            | 39         | 39          | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 39                                            | 0                                        | 0                                | 0                             | 1                                                    | 12/29/2026.                      | 3.A PL.....                                                               |
| 62900*               | AB          | 7 |                                 | 06/30/2021.   | Direct.....       |                           | 241           | 241        | 241         | 241                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 241                                           | 0                                        | 0                                | 0                             | 9                                                    | 12/29/2026.                      | 3.A PL.....                                                               |
| 62929#               | AA          | 2 |                                 | 06/30/2021.   | Direct.....       |                           | 2,409         | 2,409      | 2,409       | 2,324                                   | 68                                       | 0                                         | 0                                                         | 68                                   | 0                                          | 2,409                                         | 0                                        | 0                                | 0                             | 115                                                  | 02/09/2024.                      | 5.B PL.....                                                               |
| 62929#               | AB          | 0 |                                 | 06/30/2021.   | Direct.....       |                           | 668           | 668        | 668         | 652                                     | 8                                        | 0                                         | 0                                                         | 8                                    | 0                                          | 668                                           | 0                                        | 0                                | 0                             | 31                                                   | 02/09/2024.                      | 5.B PL.....                                                               |
| 62931*               | AA          | 2 |                                 | 06/30/2021.   | Direct.....       |                           | 488           | 488        | 476         | 485                                     | 1                                        | 1                                         | 0                                                         | 2                                    | 0                                          | 488                                           | 0                                        | 0                                | 0                             | 15                                                   | 10/31/2024.                      | 3.C PL.....                                                               |
| 62931*               | AC          | 8 |                                 | 06/30/2021.   | Direct.....       |                           | 162           | 162        | 162         | 158                                     | 4                                        | 0                                         | 0                                                         | 4                                    | 0                                          | 162                                           | 0                                        | 0                                | 0                             | 5                                                    | 10/31/2024.                      | 3.C PL.....                                                               |
| 62976#               | AE          | 6 |                                 | 06/30/2021.   | Direct.....       |                           | 3,458         | 3,458      | 3,458       | 3,397                                   | 61                                       | 0                                         | 0                                                         | 61                                   | 0                                          | 3,458                                         | 0                                        | 0                                | 0                             | 128                                                  | 05/11/2026.                      | 3.A PL.....                                                               |
| 64027*               | AA          | 3 |                                 | 06/30/2021.   | Direct.....       |                           | 1,048         | 1,048      | 1,027       | 1,032                                   | 15                                       | 2                                         | 0                                                         | 17                                   | 0                                          | 1,048                                         | 0                                        | 0                                | 0                             | 37                                                   | 07/02/2026.                      | 3.A PL.....                                                               |
| 64027*               | AB          | 1 |                                 | 06/30/2021.   | Direct.....       |                           | 156           | 156        | 153         | 154                                     | 2                                        | 0                                         | 0                                                         | 2                                    | 0                                          | 156                                           | 0                                        | 0                                | 0                             | 6                                                    | 07/02/2026.                      | 3.A PL.....                                                               |
| 65716*               | AA          | 4 |                                 | 04/30/2021.   | Direct.....       |                           | 41            | 41         | 41          | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 41                                            | 0                                        | 0                                | 0                             | 1                                                    | 09/15/2026.                      | 2.C Z.....                                                                |
| 65716@               | AA          | 4 |                                 | 04/30/2021.   | Direct.....       |                           | 321           | 321        | 321         | 321                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 321                                           | 0                                        | 0                                | 0                             | 6                                                    | 09/15/2026.                      | 2.C PL.....                                                               |
| 65716@               | AB          | 2 |                                 | 04/30/2021.   | Direct.....       |                           | 47            | 47         | 47          | 47                                      | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 47                                            | 0                                        | 0                                | 0                             | 1                                                    | 09/15/2026.                      | 2.C Z.....                                                                |
| 67008*               | AA          | 9 |                                 | 06/30/2021.   | Direct.....       |                           | 469           | 469        | 469         | 469                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 469                                           | 0                                        | 0                                | 0                             | 19                                                   | 12/01/2026.                      | 2.C PL.....                                                               |
| 67096@               | AA          | 0 |                                 | 06/30/2021.   | Direct.....       |                           | 286           | 286        | 286         | 286                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 286                                           | 0                                        | 0                                | 0                             | 9                                                    | 10/24/2025.                      | 2.A PL.....                                                               |
| 67096@               | AC          | 6 |                                 | 06/30/2021.   | Direct.....       |                           | 167           | 167        | 167         | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 167                                           | 0                                        | 0                                | 0                             | 7                                                    | 10/24/2025.                      | 2.A Z.....                                                                |
| 67113@               | AB          | 7 |                                 | 06/30/2021.   | Direct.....       |                           | 80            | 80         | 75          | 68                                      | 12                                       | 1                                         | 0                                                         | 13                                   | 0                                          | 80                                            | 0                                        | 0                                | 0                             | 4                                                    | 08/26/2021.                      | 4.B PL.....                                                               |

SCHEDULE D - PART 4

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

QE05.23

| 1                    | 2                                             |  | 3                               | 4             | 5                 | 6                         | 7             | 8           | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|-----------------------------------------------|--|---------------------------------|---------------|-------------------|---------------------------|---------------|-------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                               |  |                                 |               |                   |                           |               |             |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 67113H AD 7          | OTG Management, LLC/Delayed Draw Term Lo..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 716           | 716         | 699         | 700                                     | 13                                       | 2                                         | 0                                                         | 16                                   | 0                                          | 716                                           | 0                                        | 0                                | 0                             | 36                                                   | 08/26/2021.                      | 3.B Z.....                                                                |
| 69323* AA 3          | BakeMark Holdings, Inc./Additional Term.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | 1,107         | 1,107       | 1,085       | 1,094                                   | 11                                       | 2                                         | 0                                                         | 13                                   | 0                                          | 1,107                                         | 0                                        | 0                                | 0                             | 35                                                   | 08/14/2023.                      | 4.A PL.....                                                               |
| 69345Y AB 0          | PFC ACQUISITION CORP.....                     |  |                                 | 06/30/2021.   | Direct.....       |                           | 24,892        | 24,892      | 23,721      | 22,519                                  | 2,279                                    | 93                                        | 0                                                         | 2,372                                | 0                                          | 24,892                                        | 0                                        | 0                                | 0                             | 858                                                  | 03/01/2026.                      | 5.A FE.....                                                               |
| 69398* AD 7          | PDI TA Holdings, Inc./First Lien Term Lo..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 4,667         | 4,667       | 4,661       | 4,664                                   | 2                                        | 0                                         | 0                                                         | 2                                    | 0                                          | 4,667                                         | 0                                        | 0                                | 0                             | 130                                                  | 10/24/2024.                      | 5.A.....                                                                  |
| 70451H AF 6          | PAYSIMPLE, INC. - ADDITIONAL DELAYED DRA..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 895           | 895         | 895         | 620                                     | 16                                       | 0                                         | 0                                                         | 16                                   | 0                                          | 895                                           | 0                                        | 0                                | 0                             | 35                                                   | 08/23/2025.                      | 3.B PL.....                                                               |
| 70470@ AA 0          | POLYMER SOLUTIONS GRP L+625 07/31/22 MD.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | 7,510         | 7,510       | 7,510       | 7,510                                   | 0                                        | 1                                         | 0                                                         | 1                                    | 0                                          | 7,510                                         | 0                                        | 0                                | 0                             | 279                                                  | 07/31/2022.                      | 3.B PL.....                                                               |
| 70559@ AA 4          | Pegasus Global Enterprise Holdings, LLC/..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 1,380         | 1,380       | 1,344       | 1,367                                   | 9                                        | 3                                         | 0                                                         | 12                                   | 0                                          | 1,380                                         | 0                                        | 0                                | 0                             | 47                                                   | 05/29/2025.                      | 3.A PL.....                                                               |
| 70559@ AB 2          | Pegasus Global Enterprise Holdings, LLC/..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 399           | 399         | 399         | 399                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 399                                           | 0                                        | 0                                | 0                             | 14                                                   | 05/29/2025.                      | 3.A PL.....                                                               |
| 70559@ AD 8          | Pegasus Global Enterprise Holdings, LLC.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | 399           | 399         | 399         | 399                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 399                                           | 0                                        | 0                                | 0                             | 15                                                   | 05/29/2025.                      | 3.A PL.....                                                               |
| 70559@ AE 6          | PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | 373           | 373         | 373         | 373                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 373                                           | 0                                        | 0                                | 0                             | 19                                                   | 05/29/2025.                      | 3.A PL.....                                                               |
| 70559@ AF 3          | PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | 14            | 14          | 14          | 14                                      | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 14                                            | 0                                        | 0                                | 0                             | 2                                                    | 05/29/2025.                      | 3.A PL.....                                                               |
| 71639# AA 4          | PetIQ, LLC/Term Loan 01/18.....               |  |                                 | 04/13/2021.   | Direct.....       |                           | 1,112,391     | 1,112,391   | 1,084,516   | 1,084,484                               | 13,439                                   | 14,468                                    | 0                                                         | 27,907                               | 0                                          | 1,112,391                                     | 0                                        | 0                                | 0                             | 19,096                                               | 07/08/2025.                      | 3.C PL.....                                                               |
| 71667* AA 3          | Petroleum Service Group LLC/Delayed Draw..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 93            | 93          | 93          | 92                                      | 1                                        | 0                                         | 0                                                         | 1                                    | 0                                          | 93                                            | 0                                        | 0                                | 0                             | 6                                                    | 07/23/2025.                      | 3.B PL.....                                                               |
| 71667* AB 1          | Petroleum Service Group LLC/Term Loan 7/..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 4,935         | 4,935       | 4,825       | 4,901                                   | 26                                       | 7                                         | 0                                                         | 34                                   | 0                                          | 4,935                                         | 0                                        | 0                                | 0                             | 119                                                  | 07/23/2025.                      | 3.B PL.....                                                               |
| 72765# AB 6          | PLATO US BIDCO LLC - THIRD AMENDMENT TER..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 7,500         | 7,500       | 7,500       | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 7,500                                         | 0                                        | 0                                | 0                             | 131                                                  | 04/15/2026.                      | 4.B Z.....                                                                |
| 74140# AB 8          | PROJECT POTTER BUYER, LLC - 2020 INCREME..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 250           | 250         | 250         | 250                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 250                                           | 0                                        | 0                                | 0                             | 12                                                   | 04/23/2027.                      | 3.C PL.....                                                               |
| 74719# AA 1          | Pyramid Management Advisors, LLC/Term Lo..... |  |                                 | 03/31/2021.   | Adjustment.....   |                           | 0             | 0           | 0           | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                             | 0                                        | 0                                | 0                             | (2)                                                  | 07/15/2023.                      | 3.A PL.....                                                               |
| 74719# AA 1          | Pyramid Management Advisors, LLC/Term Lo..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 1,245         | 1,245       | 1,245       | 1,235                                   | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 1,245                                         | 0                                        | 0                                | 0                             | 52                                                   | 07/15/2023.                      | 3.B Z.....                                                                |
| 74719# AB 9          | Pyramid Management Advisors, LLC/Delayed..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 462           | 462         | 462         | 458                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 462                                           | 0                                        | 0                                | 0                             | 19                                                   | 07/15/2023.                      | 3.C PL.....                                                               |
| 74719# AC 7          | Pyramid Management Advisors, LLC/Delayed..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 107           | 107         | 107         | 106                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 107                                           | 0                                        | 0                                | 0                             | 5                                                    | 07/15/2023.                      | 3.C PL.....                                                               |
| 74741@ AA 5          | Olympia Acquisition, Inc./Term Loan 9/19..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 447           | 447         | 447         | 447                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 447                                           | 0                                        | 0                                | 0                             | 17                                                   | 09/24/2026.                      | 3.C PL.....                                                               |
| 75000# AE 8          | RSC Acquisition, Inc./Term Loan 10/19.....    |  |                                 | 06/30/2021.   | Direct.....       |                           | 537           | 537         | 530         | 534                                     | 3                                        | 1                                         | 0                                                         | 3                                    | 0                                          | 537                                           | 0                                        | 0                                | 0                             | 18                                                   | 10/30/2026.                      | 3.C PL.....                                                               |
| 75046T AB 0          | Radius Aerospace, Inc./Term Loan 3/19.....    |  |                                 | 05/18/2021.   | Direct.....       |                           | 8,673         | 8,673       | 8,521       | 8,597                                   | 66                                       | 10                                        | 0                                                         | 76                                   | 0                                          | 8,673                                         | 0                                        | 0                                | 0                             | 146                                                  | 03/29/2025.                      | 3.B PL.....                                                               |
| 75734@ AB 9          | Reddy Ice Holdings, Inc./Term Loan 7/19.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | 3,948         | 3,948       | 3,822       | 3,906                                   | 32                                       | 11                                        | 0                                                         | 42                                   | 0                                          | 3,948                                         | 0                                        | 0                                | 0                             | 149                                                  | 07/01/2025.                      | 3.B PL.....                                                               |
| 75734@ AC 7          | Reddy Ice Holdings, Inc./Delayed Draw Te..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 258           | 258         | 258         | 180                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 258                                           | 0                                        | 0                                | 0                             | 8                                                    | 07/01/2025.                      | 3.B PL.....                                                               |
| 76009W AT 7          | RENT-A-CENTER, INC.....                       |  |                                 | 02/17/2021.   | Direct.....       |                           | 0             | 0           | 0           | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                             | 0                                        | 0                                | 0                             | 41,563                                               | 08/05/2026.                      | 3.C FE.....                                                               |
| 76252@ AA 1          | Rialto Management Group, LLC/Term Loan 1..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 552           | 552         | 546         | 551                                     | 0                                        | 1                                         | 0                                                         | 1                                    | 0                                          | 552                                           | 0                                        | 0                                | 0                             | 11                                                   | 12/02/2024.                      | 2.B PL.....                                                               |
| 76252@ AB 9          | RIALTO MANAGEMENT GROUP, LLC - TERM LOAN..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 544           | 544         | 544         | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 544                                           | 0                                        | 0                                | 0                             | 10                                                   | 12/02/2024.                      | 2.B PL.....                                                               |
| 78411E AC 2          | SCSG EA Acquisition Company, Inc./Initia..... |  |                                 | 06/18/2021.   | Direct.....       |                           | 604,741       | 604,741     | 589,623     | 586,581                                 | 10,959                                   | 7,201                                     | 0                                                         | 18,161                               | 0                                          | 604,741                                       | 0                                        | 0                                | 0                             | 19,466                                               | 09/01/2023.                      | 4.C FE.....                                                               |
| 78432@ AB 8          | SFE Intermediate HoldCo LLC/Incremental.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | 302           | 302         | 296         | 301                                     | 0                                        | 1                                         | 0                                                         | 1                                    | 0                                          | 302                                           | 0                                        | 0                                | 0                             | 10                                                   | 07/31/2024.                      | 2.B PL.....                                                               |
| 78433* AA 1          | SG Acquisition, Inc./Term Loan 1/20.....      |  |                                 | 05/07/2021.   | Direct.....       |                           | 7,065         | 7,065       | 7,065       | 6,853                                   | 212                                      | 0                                         | 0                                                         | 212                                  | 0                                          | 7,065                                         | 0                                        | 0                                | 0                             | 139                                                  | 01/27/2027.                      | 3.B PL.....                                                               |
| 78435# AA 5          | SUMMIT COMPANIES DD L+625 09/01/2022 MD.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | (1,367)       | (1,367)     | (1,367)     | (1,367)                                 | 0                                        | (0)                                       | 0                                                         | (0)                                  | 0                                          | (1,367)                                       | 0                                        | 0                                | 0                             | (58)                                                 | 09/01/2022.                      | 3.A PL.....                                                               |
| 78435# AB 3          | SUMMIT COMPANIES 4A TL L+625 09/01/2022.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | (2,102,799)   | (2,122,843) | (2,122,647) | (2,120,701)                             | 0                                        | (181)                                     | 0                                                         | (181)                                | 0                                          | (2,120,883)                                   | 0                                        | 18,084                           | 18,084                        | 264                                                  | 09/01/2022.                      | 3.A PL.....                                                               |
| 78486@ AA 5          | SSE BUYER, INC.....                           |  |                                 | 06/30/2021.   | Direct.....       |                           | 724           | 724         | 724         | 724                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 724                                           | 0                                        | 0                                | 0                             | 56                                                   | 06/30/2026.                      | 1.G PL.....                                                               |
| 78642# AA 4          | SAFE HOME SECURITY INC. - TERM LOAN.....      |  |                                 | 04/01/2021.   | Direct.....       |                           | 480           | 480         | 480         | 480                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 480                                           | 0                                        | 0                                | 0                             | 10                                                   | 08/04/2024.                      | 2.C FE.....                                                               |
| 79400@ AA 6          | Saldon Holdings, Inc./First Amendment Te..... |  |                                 | 05/14/2021.   | Direct.....       |                           | 224           | 224         | 222         | 224                                     | 1                                        | 0                                         | 0                                                         | 1                                    | 0                                          | 224                                           | 0                                        | 0                                | 0                             | 5                                                    | 03/13/2025.                      | 3.B PL.....                                                               |
| 79400@ AA 6          | Saldon Holdings, Inc./First Amendment Te..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 292           | 292         | 289         | 291                                     | 1                                        | 0                                         | 0                                                         | 1                                    | 0                                          | 292                                           | 0                                        | 0                                | 0                             | 10                                                   | 03/13/2025.                      | 3.B Z.....                                                                |
| 79400@ AB 4          | Saldon Holdings, Inc./Term Loan 3/19.....     |  |                                 | 06/30/2021.   | Direct.....       |                           | 3,196         | 3,196       | 3,116       | 3,166                                   | 24                                       | 6                                         | 0                                                         | 30                                   | 0                                          | 3,196                                         | 0                                        | 0                                | 0                             | 91                                                   | 03/13/2025.                      | 3.B PL.....                                                               |

SCHEDULE D - PART 4

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

QE05.24

| 1                    | 2                                             |  | 3                               | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |
|----------------------|-----------------------------------------------|--|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                      |                                               |  |                                 |               |                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 84650# AA 1          | SpareFoot, LLC/Incremental Term Loan 2/1..... |  |                                 | 04/16/2021.   | Direct.....       |                           | 22,224        | 22,224    | 21,891      | 22,007                                  | 0                                        | 218                                       | 0                                                         | 218                                  | 0                                          | 22,224                                        | 0                                        | 0                                | 0                             | 391                                                  | 04/13/2024.                      | 3.B PL.....                                                               |
| 84650# AB 9          | SpareFoot, LLC/First Lien ESS Incrementa..... |  |                                 | 04/16/2021.   | Direct.....       |                           | 76,004        | 76,004    | 76,004      | 75,624                                  | 380                                      | 0                                         | 0                                                         | 380                                  | 0                                          | 76,004                                        | 0                                        | 0                                | 0                             | 1,333                                                | 04/13/2024.                      | 3.B PL.....                                                               |
| 84650H AC 3          | SpareFoot, LLC/Initial Term Loan 04/18.....   |  |                                 | 04/16/2021.   | Direct.....       |                           | 210,266       | 210,266   | 207,112     | 208,708                                 | 0                                        | 1,558                                     | 0                                                         | 1,558                                | 0                                          | 210,266                                       | 0                                        | 0                                | 0                             | 3,689                                                | 04/13/2024.                      | 3.B PL.....                                                               |
| 84650H AD 1          | SpareFoot, LLC/Incremental Term Loan 8/1..... |  |                                 | 04/16/2021.   | Direct.....       |                           | 39,996        | 39,996    | 39,396      | 39,638                                  | 0                                        | 358                                       | 0                                                         | 358                                  | 0                                          | 39,996                                        | 0                                        | 0                                | 0                             | 702                                                  | 04/13/2024.                      | 3.B PL.....                                                               |
| 84650H AF 6          | SpareFoot, LLC/First Lien Bader Incremen..... |  |                                 | 04/16/2021.   | Direct.....       |                           | 29,133        | 29,133    | 28,696      | 28,831                                  | 0                                        | 302                                       | 0                                                         | 302                                  | 0                                          | 29,133                                        | 0                                        | 0                                | 0                             | 511                                                  | 04/13/2024.                      | 3.B PL.....                                                               |
| 84650H AG 4          | SpareFoot, LLC/First Lien StorSmart Incr..... |  |                                 | 04/16/2021.   | Direct.....       |                           | 58,267        | 58,267    | 57,393      | 57,663                                  | 0                                        | 604                                       | 0                                                         | 604                                  | 0                                          | 58,267                                        | 0                                        | 0                                | 0                             | 1,022                                                | 04/13/2024.                      | 3.B PL.....                                                               |
| 84650H AH 2          | SpareFoot, LLC/First Lien SBOA Increment..... |  |                                 | 04/16/2021.   | Direct.....       |                           | 30,251        | 30,251    | 29,797      | 29,925                                  | 0                                        | 325                                       | 0                                                         | 325                                  | 0                                          | 30,251                                        | 0                                        | 0                                | 0                             | 530                                                  | 04/13/2024.                      | 3.B PL.....                                                               |
| 85789# AA 2          | STEALTH HOLDING LLC - U.S. INITIAL TERM.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | 191           | 191       | 191         | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 191                                           | 0                                        | 0                                | 0                             | 7                                                    | 03/01/2026.                      | 3.C PL.....                                                               |
| 85913# AB 9          | STEPPING STONES HEALTHCARE SERVICES, LLC..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 8,556         | 8,556     | 8,556       | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 8,556                                         | 0                                        | 0                                | 0                             | 307                                                  | 03/09/2027.                      | 3.A PL.....                                                               |
| 86803@ AA 4          | Sunshine Sub, LLC/Term Loan 5/18.....         |  |                                 | 06/30/2021.   | Direct.....       |                           | 302           | 302       | 296         | 299                                     | 3                                        | 1                                         | 0                                                         | 4                                    | 0                                          | 302                                           | 0                                        | 0                                | 0                             | 11                                                   | 05/27/2024.                      | 3.A PL.....                                                               |
| 87221# AA 4          | TAUC MANAGEMENT, LLC - INITIAL TERM LOAN..... |  |                                 | 04/29/2021.   | Direct.....       |                           | 8,421         | 8,421     | 8,421       | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 8,421                                         | 0                                        | 0                                | 0                             | 145                                                  | 02/12/2027.                      | 1.C Z.....                                                                |
| 87298@ AA 4          | TPG VIII Eif Purchaser, LLC/U.S. Term Lo..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 4,172         | 4,172     | 4,047       | 4,134                                   | 29                                       | 9                                         | 0                                                         | 39                                   | 0                                          | 4,172                                         | 0                                        | 0                                | 0                             | 133                                                  | 05/11/2026.                      | 3.C PL.....                                                               |
| 87300* AB 0          | THG Acquisition, LLC/Term Loan 12/19.....     |  |                                 | 06/30/2021.   | Direct.....       |                           | 354           | 354       | 354         | 352                                     | 2                                        | 0                                         | 0                                                         | 2                                    | 0                                          | 354                                           | 0                                        | 0                                | 0                             | 12                                                   | 12/02/2026.                      | 5.B.....                                                                  |
| 87300* AC 8          | THG Acquisition, LLC/Delayed Draw Term L..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 99            | 99        | 99          | 99                                      | 1                                        | 0                                         | 0                                                         | 1                                    | 0                                          | 99                                            | 0                                        | 0                                | 0                             | 3                                                    | 12/02/2026.                      | 5.B.....                                                                  |
| 87300* AD 6          | THG ACQUISITION, LLC - TERM LOAN.....         |  |                                 | 06/30/2021.   | Direct.....       |                           | 292           | 292       | 292         | 292                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 292                                           | 0                                        | 0                                | 0                             | 11                                                   | 12/02/2026.                      | 3.A PL.....                                                               |
| 87300* AE 4          | THG ACQUISITION, LLC - DELAYED TERM LOAN..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 52            | 52        | 52          | 9                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 52                                            | 0                                        | 0                                | 0                             | 3                                                    | 12/02/2026.                      | 3.A PL.....                                                               |
| 87304@ AA 6          | SECOND AMENDMENT INCREMENTAL TERM LOAN -..... |  |                                 | 03/31/2021.   | Adjustment.....   |                           | 0             | 0         | 0           | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                             | 0                                        | 0                                | 0                             | 2                                                    | 08/30/2026.                      | 3.B Z.....                                                                |
| 87304@ AA 6          | SECOND AMENDMENT INCREMENTAL TERM LOAN -..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 125           | 125       | 125         | 125                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 125                                           | 0                                        | 0                                | 0                             | 4                                                    | 08/30/2026.                      | 3.B PL.....                                                               |
| 87326# AA 8          | TA/WEG HOLDINGS, LLC - DELAYED DRAW INCR..... |  |                                 | 04/05/2021.   | Direct.....       |                           | 169           | 169       | 169         | 99                                      | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 169                                           | 0                                        | 0                                | 0                             | 3                                                    | 10/02/2025.                      | 3.B Z.....                                                                |
| 88084@ AB 8          | TerSera Therapeutics LLC/First Amendment..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 137           | 137       | 135         | 136                                     | 1                                        | 0                                         | 0                                                         | 1                                    | 0                                          | 137                                           | 0                                        | 0                                | 0                             | 7                                                    | 03/30/2025.                      | 3.C PL.....                                                               |
| 88084@ AC 6          | TerSera Therapeutics LLC/Second Amendmen..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 261           | 261       | 258         | 260                                     | 1                                        | 0                                         | 0                                                         | 1                                    | 0                                          | 261                                           | 0                                        | 0                                | 0                             | 6                                                    | 03/30/2025.                      | 3.C PL.....                                                               |
| 88084@ AD 4          | TerSera Therapeutics LLC/First Amendment..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 137           | 137       | 137         | 137                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 137                                           | 0                                        | 0                                | 0                             | 7                                                    | 03/30/2025.                      | 3.C PL.....                                                               |
| 88084@ AE 2          | TerSera Therapeutics LLC/Third Amendment..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 51            | 51        | 50          | 50                                      | 1                                        | 0                                         | 0                                                         | 1                                    | 0                                          | 51                                            | 0                                        | 0                                | 0                             | 3                                                    | 03/30/2025.                      | 3.C PL.....                                                               |
| 88732# AA 4          | TIMECLOCK PLUS, LLC - DELAYED DRAW TERM.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | 139           | 139       | 139         | 139                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 139                                           | 0                                        | 0                                | 0                             | 5                                                    | 08/28/2026.                      | 4.C PL.....                                                               |
| 88732# AC 0          | TimeClock Plus, LLC/Term Loan 8/19.....       |  |                                 | 06/30/2021.   | Direct.....       |                           | 669           | 669       | 656         | 665                                     | 3                                        | 1                                         | 0                                                         | 4                                    | 0                                          | 669                                           | 0                                        | 0                                | 0                             | 22                                                   | 08/28/2026.                      | 4.C PL.....                                                               |
| 89158* AC 7          | Touchstone Acquisition, Inc./Term Loan 1..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 1,244         | 1,244     | 1,213       | 1,233                                   | 9                                        | 2                                         | 0                                                         | 12                                   | 0                                          | 1,244                                         | 0                                        | 0                                | 0                             | 30                                                   | 11/17/2025.                      | 3.B PL.....                                                               |
| 89158* AD 5          | Touchstone Acquisition, Inc./First Lien.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | 259           | 259       | 259         | 259                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 259                                           | 0                                        | 0                                | 0                             | 6                                                    | 11/15/2025.                      | 3.B PL.....                                                               |
| 90385P AC 4          | The Ultimus Group Midco, LLC/First Lien.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | 965           | 965       | 945         | 949                                     | 15                                       | 1                                         | 0                                                         | 16                                   | 0                                          | 965                                           | 0                                        | 0                                | 0                             | 27                                                   | 02/01/2026.                      | 4.B PL.....                                                               |
| 91727# AA 5          | Urology Management Associates, LLC/First..... |  |                                 | 05/04/2021.   | Direct.....       |                           | 7,444         | 7,444     | 7,256       | 7,433                                   | 0                                        | 11                                        | 0                                                         | 11                                   | 0                                          | 7,444                                         | 0                                        | 0                                | 0                             | 149                                                  | 08/31/2024.                      | 2.C PL.....                                                               |
| 91830@ AD 5          | VLS Recovery Services, LLC/Term Loan 10/..... |  |                                 | 04/01/2021.   | Direct.....       |                           | 2,434         | 2,434     | 2,372       | 2,400                                   | 31                                       | 3                                         | 0                                                         | 34                                   | 0                                          | 2,434                                         | 0                                        | 0                                | 0                             | 86                                                   | 10/17/2023.                      | 3.A PL.....                                                               |
| 91830@ AF 0          | VLS Recovery Services, LLC/Delayed Draw.....  |  |                                 | 06/30/2021.   | Direct.....       |                           | 797           | 797       | 787         | 792                                     | 4                                        | 1                                         | 0                                                         | 5                                    | 0                                          | 797                                           | 0                                        | 0                                | 0                             | 28                                                   | 10/17/2023.                      | 3.A PL.....                                                               |
| 91830@ AH 6          | VLS Recovery Services, LLC/Second Amendm..... |  |                                 | 04/01/2021.   | Direct.....       |                           | 345           | 345       | 333         | 308                                     | 36                                       | 1                                         | 0                                                         | 37                                   | 0                                          | 345                                           | 0                                        | 0                                | 0                             | 12                                                   | 10/17/2023.                      | 3.A PL.....                                                               |
| 91830@ AJ 2          | VLS RECOVERY SERVICES, LLC - DELAYED DRA..... |  |                                 | 04/01/2021.   | Direct.....       |                           | 100           | 100       | 100         | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 100                                           | 0                                        | 0                                | 0                             | 2                                                    | 10/17/2023.                      | 3.A PL.....                                                               |
| 91859# AB 3          | LB VACATION BUYER LLC - CLOSING DATE TER..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 6,795         | 6,795     | 6,595       | 0                                       | 0                                        | 9                                         | 0                                                         | 9                                    | 0                                          | 6,795                                         | 0                                        | 0                                | 0                             | 102                                                  | 04/08/2026.                      | 4.B Z.....                                                                |
| 92215* AA 6          | VARDIMAN BLACK HOLDINGS, LLC - TERM LOAN..... |  |                                 | 04/01/2021.   | Direct.....       |                           | 4,610         | 4,610     | 4,610       | 4,610                                   | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 4,610                                         | 0                                        | 0                                | 0                             | 103                                                  | 09/18/2025.                      | 3.C PL.....                                                               |
| 928432 A* 4          | Visual Edge Technology, Inc./Term Loan 0..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 2,257         | 2,257     | 2,212       | 2,216                                   | 23                                       | 4                                         | 0                                                         | 27                                   | 0                                          | 2,257                                         | 0                                        | 0                                | 0                             | 95                                                   | 08/31/2022.                      | 5.A PL.....                                                               |
| 928432 A@ 2          | Visual Edge Technology, Inc./Delayed Dra..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 2,498         | 2,498     | 2,458       | 2,458                                   | 21                                       | 4                                         | 0                                                         | 25                                   | 0                                          | 2,498                                         | 0                                        | 0                                | 0                             | 105                                                  | 08/31/2022.                      | 5.A PL.....                                                               |
| 92974* AA 7          | WSHP FC ACQUISITION 2A TL L+625 03/30/20..... |  |                                 | 06/30/2021.   | Direct.....       |                           | 1,110         | 1,110     | 1,110       | 1,110                                   | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 1,110                                         | 0                                        | 0                                | 0                             | 40                                                   | 03/30/2024.                      | 3.B PL.....                                                               |

SCHEDULE D - PART 4

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

QE05.25

| 1                                                                                  | 2                                                                                               |   | 3                               | 4             | 5                           | 6                         | 7             | 8           | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                        |             |
|------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|---|---------------------------------|---------------|-----------------------------|---------------------------|---------------|-------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|-------------|
|                                                                                    |                                                                                                 |   |                                 |               |                             |                           |               |             |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |             |
| CUSIP Identification                                                               | Description                                                                                     |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser           | Number of Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |             |
| 92974*                                                                             | AC                                                                                              | 3 | F<br>o<br>r<br>e<br>i<br>g<br>n | 06/30/2021.   | Direct.....                 |                           | 332           | 332         | 332         | 332                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 332                                           | 0                                        | 0                                | 0                             | 12                                                   | 03/30/2024.                      | 3.B PL.....                                                               |             |
| 92974*                                                                             | AD                                                                                              | 1 |                                 | 06/30/2021.   | Direct.....                 |                           | 139           | 139         | 134         | 137                                     | 2                                        | 0                                         | 0                                                         | 2                                    | 0                                          | 139                                           | 0                                        | 0                                | 0                             | 5                                                    | 03/30/2024.                      | 3.B PL.....                                                               |             |
| 92974*                                                                             | AE                                                                                              | 9 |                                 | 06/30/2021.   | Direct.....                 |                           | 174           | 174         | 174         | 174                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 174                                           | 0                                        | 0                                | 0                             | 6                                                    | 03/30/2024.                      | 3.B PL.....                                                               |             |
| 92975@                                                                             | AA                                                                                              | 4 |                                 | 04/01/2021.   | Direct.....                 |                           | 1,247         | 1,247       | 1,247       | 1,247                                   | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 1,247                                         | 0                                        | 0                                | 0                             | 21                                                   | 10/02/2025.                      | 3.B PL.....                                                               |             |
| 92975@                                                                             | AB                                                                                              | 2 |                                 | 04/05/2021.   | Direct.....                 |                           | 655           | 655         | 655         | 559                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 655                                           | 0                                        | 0                                | 0                             | 10                                                   | 10/02/2025.                      | 3.B PL.....                                                               |             |
| 93279#                                                                             | AA                                                                                              | 3 |                                 | 05/28/2021.   | Direct.....                 |                           | 410           | 410         | 410         | 410                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 410                                           | 0                                        | 0                                | 0                             | 11                                                   | 11/09/2027.                      | 3.C PL.....                                                               |             |
| 93710@                                                                             | AA                                                                                              | 2 |                                 | 04/19/2021.   | Direct.....                 |                           | 1,970,009     | 1,969,553   | 1,940,009   | 1,951,799                               | 15,047                                   | 14,990                                    | 0                                                         | 30,037                               | 0                                          | 1,970,009                                     | 0                                        | 0                                | 0                             | 44,508                                               | 05/16/2022.                      | 4.C FE.....                                                               |             |
| 95810D                                                                             | AR                                                                                              | 2 |                                 | 04/01/2021.   | Direct.....                 |                           | 21,694        | 21,694      | 21,125      | 21,637                                  | 0                                        | 58                                        | 0                                                         | 58                                   | 0                                          | 21,694                                        | 0                                        | 0                                | 0                             | 119                                                  | 04/29/2023.                      | 2.C FE.....                                                               |             |
| 96811*                                                                             | AA                                                                                              | 5 |                                 | 06/30/2021.   | Direct.....                 |                           | 205           | 205         | 205         | 203                                     | 2                                        | 0                                         | 0                                                         | 2                                    | 0                                          | 205                                           | 0                                        | 0                                | 0                             | 6                                                    | 02/27/2026.                      | 2.C PL.....                                                               |             |
| 96811*                                                                             | AB                                                                                              | 3 |                                 | 06/30/2021.   | Direct.....                 |                           | 39            | 39          | 39          | 39                                      | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 39                                            | 0                                        | 0                                | 0                             | 2                                                    | 02/27/2026.                      | 2.C PL.....                                                               |             |
| 98415D                                                                             | A@                                                                                              | 3 | 06/30/2021.                     | Direct.....   |                             | 271                       | 271           | 271         | 263         | 8                                       | 0                                        | 0                                         | 0                                                         | 8                                    | 0                                          | 271                                           | 0                                        | 0                                | 0                             | 9                                                    | 02/06/2026.                      | 3.A PL.....                                                               |             |
| 98422B                                                                             | AB                                                                                              | 5 | 06/08/2021.                     | Direct.....   |                             | 2,049,107                 | 2,049,107     | 1,854,442   | 1,873,723   | 0                                       | 175,384                                  | 0                                         | 175,384                                                   | 0                                    | 2,049,107                                  | 0                                             | 0                                        | 0                                | 37,351                        | 06/08/2028.                                          | 3.C FE.....                      |                                                                           |             |
| BL3545                                                                             | 92                                                                                              | 0 | 06/30/2021.                     | Direct.....   |                             | 12,500                    | 12,500        | 12,438      | 0           | 0                                       | 3                                        | 0                                         | 0                                                         | 3                                    | 0                                          | 12,500                                        | 0                                        | 0                                | 0                             | 69                                                   | 02/04/2028.                      | 3.C Z.....                                                                |             |
| C3324#                                                                             | AA                                                                                              | 4 | 06/30/2021.                     | Direct.....   |                             | 828                       | 828           | 803         | 820         | 6                                       | 2                                        | 0                                         | 0                                                         | 8                                    | 0                                          | 828                                           | 0                                        | 0                                | 0                             | 26                                                   | 05/11/2026.                      | 3.C PL.....                                                               |             |
| C4800#                                                                             | AA                                                                                              | 5 | 06/30/2021.                     | Direct.....   |                             | 629                       | 629           | 615         | 624         | 4                                       | 1                                        | 0                                         | 0                                                         | 4                                    | 0                                          | 629                                           | 0                                        | 0                                | 0                             | 9                                                    | 01/11/2026.                      | 3.B PL.....                                                               |             |
| C9300#                                                                             | AA                                                                                              | 9 | 06/30/2021.                     | Direct.....   |                             | 234                       | 234           | 232         | 0           | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 234                                        | 0                                             | 0                                        | 0                                | 5                             | 03/01/2026.                                          | 3.C PL.....                      |                                                                           |             |
| G7349*                                                                             | AA                                                                                              | 6 | D                               | 06/30/2021.   | Direct.....                 |                           | 339           | 339         | 339         | 339                                     | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 339                                           | 0                                        | 0                                | 0                             | 9                                                    | 03/29/2025.                      | 3.B PL.....                                                               |             |
| N1603L                                                                             | AD                                                                                              | 9 |                                 | 06/30/2021.   | Direct.....                 |                           | 2,038         | 2,038       | 1,188       | 2,009                                   | 27                                       | 2                                         | 0                                                         | 29                                   | 0                                          | 2,038                                         | 0                                        | 0                                | 0                             | 46                                                   | 06/30/2024.                      | 5.B FE.....                                                               |             |
| 8299999.                                                                           | Total - Bonds - Unaffiliated Bank Loans.....                                                    |   |                                 |               |                             |                           | 16,765,603    | 16,745,023  | 16,406,625  | 16,209,617                              | 108,188                                  | 239,977                                   | 0                                                         | 348,165                              | 0                                          | 16,727,995                                    | 0                                        | 37,607                           | 37,607                        | 361,187                                              | XXX                              | XXX                                                                       |             |
| 8399997.                                                                           | Total - Bonds - Part 4.....                                                                     |   |                                 |               |                             |                           | 282,072,589   | 283,546,432 | 282,936,153 | 248,599,030                             | 138,546                                  | 1,237,470                                 | 233,943                                                   | 1,142,073                            | (16,501)                                   | 280,794,314                                   | 0                                        | 1,146,465                        | 1,146,465                     | 4,689,509                                            | XXX                              | XXX                                                                       |             |
| 8399999.                                                                           | Total - Bonds.....                                                                              |   |                                 |               |                             |                           | 282,072,589   | 283,546,432 | 282,936,153 | 248,599,030                             | 138,546                                  | 1,237,470                                 | 233,943                                                   | 1,142,073                            | (16,501)                                   | 280,794,314                                   | 0                                        | 1,146,465                        | 1,146,465                     | 4,689,509                                            | XXX                              | XXX                                                                       |             |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred |                                                                                                 |   |                                 |               |                             |                           |               |             |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |             |
| 378999                                                                             | ZZ                                                                                              | 2 |                                 | 05/03/2021.   | Adjustment.....             | 6,147,000                 | 3,202,452     | 0.00        | 750,000     | 749,934                                 | 66                                       | 0                                         | 0                                                         | 66                                   | 0                                          | 750,000                                       | 0                                        | 2,452,452                        | 2,452,452                     | 0                                                    | XXX                              | 3.B Z.....                                                                |             |
| 59156R                                                                             | BP                                                                                              | 2 |                                 | 06/15/2021.   | Call @ 100.00.....          | 666,000,000               | 666,000       | 0.00        | 681,818     | 667,665                                 | (1,665)                                  | 0                                         | 0                                                         | (1,665)                              | 0                                          | 666,000                                       | 0                                        | 0                                | 0                             | 12,710                                               | XXX                              | 2.B FE.....                                                               |             |
| 78409W                                                                             | 20                                                                                              | 1 |                                 | 06/30/2021.   | PIPR.....                   | 102,435,000               | 2,563,218     | 0.00        | 2,560,875   | 2,560,875                               | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 2,560,875                                     | 0                                        | 2,343                            | 2,343                         | 69,784                                               | XXX                              | 3.A FE.....                                                               |             |
| 808513                                                                             | 40                                                                                              | 2 |                                 | 06/01/2021.   | Call @ 25.00.....           | 80,000,000                | 2,000,000     | 0.00        | 1,993,100   | 2,031,200                               | (38,100)                                 | 0                                         | 0                                                         | (38,100)                             | 0                                          | 1,993,100                                     | 0                                        | 6,900                            | 6,900                         | 60,000                                               | XXX                              | 2.B FE.....                                                               |             |
| 902973                                                                             | AY                                                                                              | 2 |                                 | 04/15/2021.   | Call @ 100.00.....          | 2,500,000,000             | 2,500,000     | 0.00        | 2,500,000   | 2,490,625                               | 9,365                                    | 0                                         | 0                                                         | 0                                    | 9,365                                      | 0                                             | 2,499,990                                | 0                                | 10                            | 10                                                   | 87,358                           | XXX                                                                       | 2.A FE..... |
| 8499999.                                                                           | Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred..... |   |                                 |               |                             |                           | 10,931,670    | XXX         | 8,485,793   | 8,500,299                               | (30,334)                                 | 0                                         | 0                                                         | (30,334)                             | 0                                          | 8,469,965                                     | 0                                        | 2,461,705                        | 2,461,705                     | 229,852                                              | XXX                              | XXX                                                                       |             |
| 8999997.                                                                           | Total - Preferred Stocks - Part 4.....                                                          |   |                                 |               |                             |                           | 10,931,670    | XXX         | 8,485,793   | 8,500,299                               | (30,334)                                 | 0                                         | 0                                                         | 0                                    | (30,334)                                   | 0                                             | 8,469,965                                | 0                                | 2,461,705                     | 2,461,705                                            | 229,852                          | XXX                                                                       | XXX         |
| 8999999.                                                                           | Total - Preferred Stocks.....                                                                   |   |                                 |               |                             |                           | 10,931,670    | XXX         | 8,485,793   | 8,500,299                               | (30,334)                                 | 0                                         | 0                                                         | 0                                    | (30,334)                                   | 0                                             | 8,469,965                                | 0                                | 2,461,705                     | 2,461,705                                            | 229,852                          | XXX                                                                       | XXX         |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded        |                                                                                                 |   |                                 |               |                             |                           |               |             |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |                                                                           |             |
| 09062X                                                                             | 10                                                                                              | 3 |                                 | 06/07/2021.   | KEEFE BRUYETTE & WOODS..... | 3,500,000                 | 1,399,949     | XXX         | 980,192     | 857,010                                 | 123,182                                  | 0                                         | 0                                                         | 123,182                              | 0                                          | 980,192                                       | 0                                        | 419,757                          | 419,757                       | 0                                                    | XXX                              | XXX                                                                       |             |
| 126650                                                                             | 10                                                                                              | 0 |                                 | 05/21/2021.   | INSTINET.....               | 160,000,000               | 14,349,863    | XXX         | 9,721,315   | 10,928,000                              | (1,206,685)                              | 0                                         | 0                                                         | (1,206,685)                          | 0                                          | 9,721,315                                     | 0                                        | 4,628,548                        | 4,628,548                     | 160,000                                              | XXX                              | XXX                                                                       |             |
| 226344                                                                             | 20                                                                                              | 8 |                                 | 04/28/2021.   | KEEFE BRUYETTE & WOODS..... | 93,251,000                | 2,759,202     | XXX         | 394,452     | 1,769,904                               | (1,375,452)                              | 0                                         | 0                                                         | (1,375,452)                          | 0                                          | 394,452                                       | 0                                        | 2,364,751                        | 2,364,751                     | 58,282                                               | XXX                              | XXX                                                                       |             |
| 28852N                                                                             | 10                                                                                              | 9 |                                 | 06/07/2021.   | Various.....                | 379,457,000               | 7,225,628     | XXX         | 2,166,699   | 5,631,142                               | (3,464,442)                              | 0                                         | 0                                                         | (3,464,442)                          | 0                                          | 2,166,699                                     | 0                                        | 5,058,928                        | 5,058,928                     | 224,571                                              | XXX                              | XXX                                                                       |             |
| 58503T                                                                             | 20                                                                                              | 5 |                                 | 06/10/2021.   | ISI GROUP INC.....          | 27,635,000                | 352,883       | XXX         | 187,807     | 220,804                                 | (32,996)                                 | 0                                         | 0                                                         | (32,996)                             | 0                                          | 187,807                                       | 0                                        | 165,076                          | 165,076                       | 0                                                    | XXX                              | XXX                                                                       |             |
| 75574U                                                                             | 10                                                                                              | 1 |                                 | 03/22/2021.   | Adjustment.....             | 0.800                     | 12            | XXX         | 11          | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                             | 11                                       | 0                                | 1                             | 1                                                    | 0                                | XXX                                                                       | XXX         |
| 9099999.                                                                           | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....        |   |                                 |               |                             |                           | 26,087,537    | XXX         | 13,450,477  | 19,406,860                              | (5,956,394)                              | 0                                         | 0                                                         | (5,956,394)                          | 0                                          | 13,450,477                                    | 0                                        | 12,637,060                       | 12,637,060                    | 442,853                                              | XXX                              | XXX                                                                       |             |

SCHEDULE D - PART 4

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

| 1                                                                 | 2                                                                              |   |                                           | 3                               | 4             | 5                          | 6                         | 7             | 8               | 9               | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                                                          |
|-------------------------------------------------------------------|--------------------------------------------------------------------------------|---|-------------------------------------------|---------------------------------|---------------|----------------------------|---------------------------|---------------|-----------------|-----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|-----------------------------------------------------------------------------|
|                                                                   |                                                                                |   |                                           |                                 |               |                            |                           |               |                 |                 |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                                                             |
| CUSIP Identification                                              | Description                                                                    |   |                                           | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser          | Number of Shares of Stock | Consideration | Par Value       | Actual Cost     | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation<br>NAIC Designation Modifier and SVO Administrative Symbol |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other |                                                                                |   |                                           |                                 |               |                            |                           |               |                 |                 |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |                                                                             |
| 001743                                                            | AE                                                                             | 3 | AMMC 18 SUB.....                          | ..                              | 06/30/2021.   | Distribution.....          | .....                     | .....162,294  | XXX             | .....0          | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....162,294                                  | .....0                                   | .....0                           | .....0                        | .....0                                               | XXX                              | XXX                                                                         |
| 001747                                                            | AE                                                                             | 4 | AMMC 11 SN.....                           | ..                              | 06/30/2021.   | Distribution.....          | .....                     | .....73,631   | XXX             | .....0          | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....73,631                                   | .....0                                   | .....0                           | .....0                        | .....0                                               | XXX                              | XXX                                                                         |
| 00175N                                                            | AC                                                                             | 2 | AMMC 15 SN.....                           | ..                              | 06/30/2021.   | Distribution.....          | .....                     | .....203,449  | XXX             | .....0          | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....203,449                                  | .....0                                   | .....0                           | .....0                        | .....0                                               | XXX                              | XXX                                                                         |
| 00176K                                                            | AC                                                                             | 7 | AMMC 16 SN.....                           | ..                              | 06/30/2021.   | Distribution.....          | .....                     | .....134,927  | XXX             | .....0          | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....134,927                                  | .....0                                   | .....0                           | .....0                        | .....0                                               | XXX                              | XXX                                                                         |
| 00176N                                                            | AG                                                                             | 2 | AMMC 22 SUB.....                          | ..                              | 06/30/2021.   | Distribution.....          | .....                     | .....186,537  | XXX             | .....0          | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....186,537                                  | .....0                                   | .....0                           | .....0                        | .....0                                               | XXX                              | XXX                                                                         |
| 00176Q                                                            | AC                                                                             | 4 | AMMC 19 SN.....                           | ..                              | 06/30/2021.   | Distribution.....          | .....                     | .....151,117  | XXX             | .....0          | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....151,117                                  | .....0                                   | .....0                           | .....0                        | .....0                                               | XXX                              | XXX                                                                         |
| 00177C                                                            | AC                                                                             | 4 | AMMC 20 SN.....                           | ..                              | 06/30/2021.   | Distribution.....          | .....                     | .....166,748  | XXX             | .....0          | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....166,748                                  | .....0                                   | .....0                           | .....0                        | .....0                                               | XXX                              | XXX                                                                         |
| 00179T                                                            | AB                                                                             | 7 | AMMC 21 SN.....                           | ..                              | 06/30/2021.   | Distribution.....          | .....                     | .....47,038   | XXX             | .....0          | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....47,038                                   | .....0                                   | .....0                           | .....0                        | .....0                                               | XXX                              | XXX                                                                         |
| 00176R                                                            | AC                                                                             | 2 | AMMC 23 SUB.....                          | ..                              | 06/30/2021.   | Distribution.....          | .....                     | .....492,985  | XXX             | .....0          | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....492,985                                  | .....0                                   | .....0                           | .....0                        | .....0                                               | XXX                              | XXX                                                                         |
| 695114                                                            | ZZ                                                                             | 4 | PACIFICORP.....                           | ..                              | 04/13/2021.   | AFG Private Placement..... | .....1,276,000            | .....3,190    | XXX             | .....13         | .....957                                | .....(944)                               | .....0                                    | .....0                                                    | .....(944)                           | .....0                                     | .....13                                       | .....0                                   | .....3,177                       | .....3,177                    | .....0                                               | XXX                              | XXX                                                                         |
| 76150W                                                            | 10                                                                             | 7 | REVERSE MORTGAGE INVESTMENT 144A ORD..... | ..                              | 04/12/2021.   | Corporate Action.....      | .....                     | .....810,309  | XXX             | .....0          | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....0                                        | .....0                                   | .....810,309                     | .....810,309                  | .....0                                               | XXX                              | XXX                                                                         |
| 88606X                                                            | 10                                                                             | 0 | TBOLT 18A G.....                          | ..                              | 06/30/2021.   | Distribution.....          | .....                     | .....82       | XXX             | .....0          | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....82                                       | .....0                                   | .....0                           | .....0                        | .....0                                               | XXX                              | XXX                                                                         |
| 88607B                                                            | AA                                                                             | 5 | TBOLT 2019 E.....                         | ..                              | 06/30/2021.   | Distribution.....          | .....                     | .....(96)     | XXX             | .....0          | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....(96)                                     | .....0                                   | .....0                           | .....0                        | .....0                                               | XXX                              | XXX                                                                         |
| 9199999.                                                          | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other..... |   |                                           |                                 |               |                            | .....2,432,212            | XXX           | .....13         | .....957        | .....(944)                              | .....0                                   | .....0                                    | .....0                                                    | .....(944)                           | .....0                                     | .....1,618,726                                | .....0                                   | .....813,486                     | .....813,486                  | .....0                                               | XXX                              | XXX                                                                         |
| Common Stocks - Parent, Subsidiaries and Affiliates Other         |                                                                                |   |                                           |                                 |               |                            |                           |               |                 |                 |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |                                                                             |
| 30244#                                                            | 10                                                                             | 9 | FCIA MANAGEMENT COMPANY INC. ....         | ..                              | 06/30/2021.   | Dissolution.....           | .....158,000              | .....100,000  | XXX             | .....237,000    | .....237,000                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....237,000                                  | .....0                                   | ....(137,000)                    | .....(137,000)                | .....0                                               | XXX                              | XXX                                                                         |
| 9399999.                                                          | Total - Common Stocks - Parent, Subsidiaries and AffiliatesOther.....          |   |                                           |                                 |               |                            | .....100,000              | XXX           | .....237,000    | .....237,000    | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....237,000                                  | .....0                                   | ....(137,000)                    | .....(137,000)                | .....0                                               | XXX                              | XXX                                                                         |
| 9799997.                                                          | Total - Common Stocks - Part 4.....                                            |   |                                           |                                 |               |                            | .....28,619,749           | XXX           | .....13,687,489 | .....19,644,817 | (5,957,338)                             | .....0                                   | .....0                                    | .....0                                                    | ..(5,957,338)                        | .....0                                     | .....15,306,202                               | .....0                                   | 13,313,546                       | ...13,313,546                 | ...442,853                                           | XXX                              | XXX                                                                         |
| 9799999.                                                          | Total - Common Stocks.....                                                     |   |                                           |                                 |               |                            | .....28,619,749           | XXX           | .....13,687,489 | .....19,644,817 | (5,957,338)                             | .....0                                   | .....0                                    | .....0                                                    | ..(5,957,338)                        | .....0                                     | .....15,306,202                               | .....0                                   | 13,313,546                       | ...13,313,546                 | ...442,853                                           | XXX                              | XXX                                                                         |
| 9899999.                                                          | Total - Preferred and Common Stocks.....                                       |   |                                           |                                 |               |                            | .....39,551,419           | XXX           | .....22,173,282 | .....28,145,116 | (5,987,672)                             | .....0                                   | .....0                                    | .....0                                                    | ..(5,987,672)                        | .....0                                     | .....23,776,168                               | .....0                                   | 15,775,251                       | ...15,775,251                 | ...672,705                                           | XXX                              | XXX                                                                         |
| 9999999.                                                          | Total - Bonds, Preferred and Common Stocks.....                                |   |                                           |                                 |               |                            | ...321,624,008            | XXX           | ...305,109,435  | ...276,744,146  | (5,849,126)                             | ...1,237,471                             | 233,943                                   | ..(4,845,599)                                             | ...(16,501)                          | .....304,570,482                           | .....0                                        | 16,921,716                               | ...16,921,716                    | 5,362,214                     | XXX                                                  | XXX                              |                                                                             |

QE05.26

SCHEDULE DB - PART A - SECTION 1

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

| 1                                                                                                          | 2                                                                              | 3                                   | 4                            | 5                                                  | 6              | 7                                    | 8                      | 9                  | 10                                                   | 11                                                                                           | 12                                                                            | 13                     | 14                              | 15               | 16           | 17                                                | 18                                                  | 19                                              | 20                                                    | 21                    | 22                                          | 23                                                                |
|------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------|-------------------------------------|------------------------------|----------------------------------------------------|----------------|--------------------------------------|------------------------|--------------------|------------------------------------------------------|----------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|------------------------|---------------------------------|------------------|--------------|---------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|-------------------------------------------------------|-----------------------|---------------------------------------------|-------------------------------------------------------------------|
| Description                                                                                                | Description of Items(s) Hedged,<br>Used for Income Generation or<br>Replicated | Schedule /<br>Exhibit<br>Identifier | Type(s) of<br>Risk(s)<br>(a) | Exchange, Counterparty<br>or Central Clearinghouse | Trade<br>Date  | Date of<br>Maturity or<br>Expiration | Number of<br>Contracts | Notional<br>Amount | Strike Price,<br>Rate of Index<br>Received<br>(Paid) | Cumulative Prior<br>Year(s) Initial<br>Cost of<br>Undiscounted<br>Premium<br>(Received) Paid | Current Year<br>Initial Cost of<br>Undiscounted<br>Premium<br>(Received) Paid | Current Year<br>Income | Book/Adjusted<br>Carrying Value | C<br>o<br>d<br>e | Fair Value   | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Current Year's<br>(Amortization) /<br>Accretion | Adjustment to<br>Carrying<br>Value of<br>Hedged Items | Potential<br>Exposure | Credit<br>Quality of<br>Reference<br>Entity | Hedge<br>Effectiveness<br>at Inception<br>and at Year-<br>end (b) |
| Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108                    |                                                                                |                                     |                              |                                                    |                |                                      |                        |                    |                                                      |                                                                                              |                                                                               |                        |                                 |                  |              |                                                   |                                                     |                                                 |                                                       |                       |                                             |                                                                   |
| 1.24250 CAD / 1 USD.....                                                                                   | Canadian Dollar Exposure.....                                                  | N/A.....                            | Currency.....                | Fifth Third Bank .....                             | 06/29/2021.... | 09/29/2021....                       | .....1                 | ....100,000,000    | 1.24250.....                                         | .....0                                                                                       | .....0                                                                        | .....0                 | .....673,112                    | .....            | .....673,112 | .....0                                            | .....673,112                                        | .....0                                          | .....0                                                | .....250,000          | .....                                       | 100.....                                                          |
| 1419999999. Total-Forwards-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108..... |                                                                                |                                     |                              |                                                    |                |                                      |                        |                    |                                                      | .....0                                                                                       | .....0                                                                        | .....0                 | .....673,112                    | XXX              | .....673,112 | .....0                                            | .....673,112                                        | .....0                                          | .....0                                                | .....250,000          | XXX                                         | XXX                                                               |
| 1479999999. Total-Forwards.....                                                                            |                                                                                |                                     |                              |                                                    |                |                                      |                        |                    |                                                      | .....0                                                                                       | .....0                                                                        | .....0                 | .....673,112                    | XXX              | .....673,112 | .....0                                            | .....673,112                                        | .....0                                          | .....0                                                | .....250,000          | XXX                                         | XXX                                                               |
| Totals                                                                                                     |                                                                                |                                     |                              |                                                    |                |                                      |                        |                    |                                                      |                                                                                              |                                                                               |                        |                                 |                  |              |                                                   |                                                     |                                                 |                                                       |                       |                                             |                                                                   |
| 1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....          |                                                                                |                                     |                              |                                                    |                |                                      |                        |                    |                                                      | .....0                                                                                       | .....0                                                                        | .....0                 | .....673,112                    | XXX              | .....673,112 | .....0                                            | .....673,112                                        | .....0                                          | .....0                                                | .....250,000          | XXX                                         | XXX                                                               |
| 1759999999. TOTAL.....                                                                                     |                                                                                |                                     |                              |                                                    |                |                                      |                        |                    |                                                      | .....0                                                                                       | .....0                                                                        | .....0                 | .....673,112                    | XXX              | .....673,112 | .....0                                            | .....673,112                                        | .....0                                          | .....0                                                | .....250,000          | XXX                                         | XXX                                                               |

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1                                                   | 2                   | 3               | 4                          | 5                                                                       | 6                             | 7                      | 8                              | 9                                                     | 10          | 11                | 12                   | 13            | 14                           | Highly Effective Hedges     |                           |                                                                            | 18                                               | 19                                                                | 20                 | 21                                                   | 22                     |
|-----------------------------------------------------|---------------------|-----------------|----------------------------|-------------------------------------------------------------------------|-------------------------------|------------------------|--------------------------------|-------------------------------------------------------|-------------|-------------------|----------------------|---------------|------------------------------|-----------------------------|---------------------------|----------------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------------|--------------------|------------------------------------------------------|------------------------|
|                                                     |                     |                 |                            |                                                                         |                               |                        |                                |                                                       |             |                   |                      |               |                              | 15                          | 16                        | 17                                                                         |                                                  |                                                                   |                    |                                                      |                        |
| Ticker Symbol                                       | Number of Contracts | Notional Amount | Description                | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange                                              | Trade Date  | Transaction Price | Reporting Date Price | Fair Value    | Book/Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Year-end (b) | Value of One (1) Point |
| Short Futures                                       |                     |                 |                            |                                                                         |                               |                        |                                |                                                       |             |                   |                      |               |                              |                             |                           |                                                                            |                                                  |                                                                   |                    |                                                      |                        |
| Hedging Other                                       |                     |                 |                            |                                                                         |                               |                        |                                |                                                       |             |                   |                      |               |                              |                             |                           |                                                                            |                                                  |                                                                   |                    |                                                      |                        |
| CZ1.....                                            | .....1              | .....5,000      | 5,000 Bushels of Corn..... | Commodity Price in Insurance Product                                    | P, 1, I ...                   | a.....                 | 12/16/2021.....                | Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..... | 06/07/2021. | .....6.0850       | .....5.8850          | .....1,000    | .....1,000                   | .....0                      | .....0                    | .....0                                                                     | .....1,000                                       | .....0                                                            | .....2,150         | .....0                                               | .....5,000             |
| CZ1.....                                            | .....6              | .....30,000     | 5,000 Bushels of Corn..... | Commodity Price in Insurance Product                                    | P, 1, I ...                   | a.....                 | 12/16/2021.....                | Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..... | 06/10/2021. | .....6.1550       | .....5.8850          | .....8,100    | .....8,100                   | .....0                      | .....0                    | .....0                                                                     | .....8,100                                       | .....0                                                            | .....12,900        | .....0                                               | .....5,000             |
| CZ1.....                                            | .....12             | .....60,000     | 5,000 Bushels of Corn..... | Commodity Price in Insurance Product                                    | P, 1, I ...                   | a.....                 | 12/16/2021.....                | Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..... | 06/28/2021. | .....5.2650       | .....5.8850          | .....(37,200) | .....(37,200)                | .....0                      | .....0                    | .....0                                                                     | .....(37,200)                                    | .....0                                                            | .....25,800        | .....0                                               | .....5,000             |
| CZ1.....                                            | .....8              | .....40,000     | 5,000 Bushels of Corn..... | Commodity Price in Insurance Product                                    | P, 1, I ...                   | a.....                 | 12/16/2021.....                | Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..... | 06/29/2021. | .....5.5000       | .....5.8850          | .....(15,400) | .....(15,400)                | .....0                      | .....0                    | .....0                                                                     | .....(15,400)                                    | .....0                                                            | .....17,200        | .....0                                               | .....5,000             |
| CZ1.....                                            | .....5              | .....25,000     | 5,000 Bushels of Corn..... | Commodity Price in Insurance Product                                    | P, 1, I ...                   | a.....                 | 12/16/2021.....                | Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..... | 06/30/2021. | .....5.3150       | .....5.8850          | .....(14,250) | .....(14,250)                | .....0                      | .....0                    | .....0                                                                     | .....(14,250)                                    | .....0                                                            | .....10,750        | .....0                                               | .....5,000             |
| 16029999999. Total-Short Futures-Hedging Other..... |                     |                 |                            |                                                                         |                               |                        |                                |                                                       |             |                   |                      | .....(57,750) | .....(57,750)                | .....0                      | .....0                    | .....0                                                                     | .....(57,750)                                    | .....0                                                            | .....68,800        | XXX                                                  | XXX                    |
| 16499999999. Total-Short Futures.....               |                     |                 |                            |                                                                         |                               |                        |                                |                                                       |             |                   |                      | .....(57,750) | .....(57,750)                | .....0                      | .....0                    | .....0                                                                     | .....(57,750)                                    | .....0                                                            | .....68,800        | XXX                                                  | XXX                    |
| Totals                                              |                     |                 |                            |                                                                         |                               |                        |                                |                                                       |             |                   |                      |               |                              |                             |                           |                                                                            |                                                  |                                                                   |                    |                                                      |                        |
| 17099999999. Total-Hedging Other.....               |                     |                 |                            |                                                                         |                               |                        |                                |                                                       |             |                   |                      | .....(57,750) | .....(57,750)                | .....0                      | .....0                    | .....0                                                                     | .....(57,750)                                    | .....0                                                            | .....68,800        | XXX                                                  | XXX                    |
| 17599999999. TOTAL.....                             |                     |                 |                            |                                                                         |                               |                        |                                |                                                       |             |                   |                      | .....(57,750) | .....(57,750)                | .....0                      | .....0                    | .....0                                                                     | .....(57,750)                                    | .....0                                                            | .....68,800        | XXX                                                  | XXX                    |

QE07

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1                                                              | 2                         | 3                             | Counterparty Offset                 |                                    | Book Adjusted Carrying Value                    |                                                 |                            | Fair Value                    |                               |                            | 12                 | 13                         |
|----------------------------------------------------------------|---------------------------|-------------------------------|-------------------------------------|------------------------------------|-------------------------------------------------|-------------------------------------------------|----------------------------|-------------------------------|-------------------------------|----------------------------|--------------------|----------------------------|
|                                                                |                           |                               | 4                                   | 5                                  | 6                                               | 7                                               | 8                          | 9                             | 10                            | 11                         |                    |                            |
| Description of Exchange, Counterparty or Central Clearinghouse | Master Agreement (Y or N) | Credit Support Annex (Y or N) | Fair Value of Acceptable Collateral | Present Value of Financing Premium | Contracts with Book/Adjusted Carrying Value > 0 | Contracts with Book/Adjusted Carrying Value < 0 | Exposure Net of Collateral | Contracts with Fair Value > 0 | Contracts with Fair Value < 0 | Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| Exchange Traded Derivatives                                    |                           |                               |                                     |                                    |                                                 |                                                 |                            |                               |                               |                            |                    |                            |
| 0199999999. Aggregate Sum of Exchange Traded.....              | XXX                       | XXX                           | XXX                                 | .....0                             | .....0                                          | .....(57,750)                                   | .....0                     | .....0                        | .....(57,750)                 | .....0                     | .....68,800        | .....68,800                |
| NAIC 1 Designation                                             |                           |                               |                                     |                                    |                                                 |                                                 |                            |                               |                               |                            |                    |                            |
| Fifth Third Bank..... QFROUN1UWUYU0DVIWD51.....                | Y.....                    | N.....                        | .....0                              | .....0                             | .....673,112                                    | .....0                                          | .....673,112               | .....673,112                  | .....0                        | .....673,112               | .....250,000       | .....250,000               |
| 0299999999. Total NAIC 1 Designation.....                      |                           |                               | .....0                              | .....0                             | .....673,112                                    | .....0                                          | .....673,112               | .....673,112                  | .....0                        | .....673,112               | .....250,000       | .....250,000               |
| 0999999999. Gross Totals.....                                  |                           |                               | .....0                              | .....0                             | .....673,112                                    | .....(57,750)                                   | .....673,112               | .....673,112                  | .....(57,750)                 | .....673,112               | .....318,800       | .....318,800               |
| 1. Offset per SSAP No. 64.....                                 |                           |                               |                                     |                                    | .....0                                          | .....0                                          |                            |                               |                               |                            |                    |                            |
| 2. Net after right of offset per SSAP No. 64.....              |                           |                               |                                     |                                    | .....673,112                                    | .....(57,750)                                   |                            |                               |                               |                            |                    |                            |

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

Sch. DB - Pt. E  
NONE

Sch. DL - Pt. 1  
NONE

Sch. DL - Pt. 2  
NONE

GREAT AMERICAN INSURANCE COMPANY  
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1                                         | 2                               | 3                | 4                                                  | 5                                                    | Book Balance at End of Each Month During Current Quarter |                  |                   | 9   |
|-------------------------------------------|---------------------------------|------------------|----------------------------------------------------|------------------------------------------------------|----------------------------------------------------------|------------------|-------------------|-----|
|                                           |                                 |                  |                                                    |                                                      | 6                                                        | 7                | 8                 |     |
| Depository                                | Code                            | Rate of Interest | Amount of Interest Received During Current Quarter | Amount or interest Accrued at Current Statement Date | First Month                                              | Second Month     | Third Month       | *   |
| Open Depositories                         |                                 |                  |                                                    |                                                      |                                                          |                  |                   |     |
| Bank of New York Mellon.....              | New York, New York.....         | .....0.010       | .....29                                            | .....0                                               | .....673,590                                             | .....274,113     | .....2,040,965    | XXX |
| Bank of America.....                      | Miami, Florida.....             | .....0.000       | .....0                                             | .....0                                               | .....2,007,156                                           | .....2,621,113   | .....3,681,157    | XXX |
| Bank of America.....                      | Singapore.....                  | .....0.980       | .....0                                             | .....0                                               | .....4,719,154                                           | .....4,717,332   | .....4,717,826    | XXX |
| Cash Held With Securities On Deposit..... |                                 | .....0.000       | .....0                                             | .....0                                               | .....0                                                   | .....0           | .....0            | XXX |
| DBS Bank Ltd.....                         | Singapore.....                  | .....0.500       | .....261                                           | .....115                                             | .....17,203,229                                          | .....16,613,427  | .....17,707,111   | XXX |
| The Bank of Guam.....                     | Hagatna, Guam.....              | SD.....0.030     | .....0                                             | .....8                                               | .....51,319                                              | .....51,319      | .....51,319       | XXX |
| Certificate of Deposit .03% 12/26/21..... |                                 | .....0.000       | .....0                                             | .....0                                               | .....0                                                   | .....0           | .....0            | XXX |
| First Bank.....                           | St. Thomas, Virgin Islands..... | SD.....0.250     | .....0                                             | .....1,827                                           | .....514,148                                             | .....514,148     | .....514,148      | XXX |
| Certificate of Deposit .25% 12-20-21..... |                                 | .....0.000       | .....0                                             | .....0                                               | .....0                                                   | .....0           | .....0            | XXX |
| JP Morgan Chase.....                      | Indianapolis, Indiana.....      | .....0.050       | .....9                                             | .....0                                               | .....75,726                                              | .....75,729      | .....75,733       | XXX |
| The Northern Trust Company / O'Hare.....  | Schaumburg, Illinois.....       | .....0.000       | .....0                                             | .....0                                               | .....67,814                                              | .....3,645,241   | .....70,093       | XXX |
| PNC Bank.....                             | Pittsburgh, Pennsylvania.....   | .....0.000       | .....0                                             | .....0                                               | .....28,312,260                                          | .....4,700,455   | .....(10,562,416) | XXX |
| Northrim Bank.....                        | Anchorage, Alaska.....          | SD.....0.600     | .....0                                             | .....154                                             | .....37,093                                              | .....37,093      | .....37,093       | XXX |
| Certificate of Deposit .60% 10-22-21..... |                                 | .....0.000       | .....0                                             | .....0                                               | .....0                                                   | .....0           | .....0            | XXX |
| Oversea-Chinese Banking Corporation.....  | Singapore.....                  | .....1.740       | .....30                                            | .....0                                               | .....10,125,629                                          | .....10,505,353  | .....10,411,196   | XXX |
| Raymond James Bank.....                   | New York, New York.....         | .....0.010       | .....3                                             | .....0                                               | .....50,041                                              | .....197,553     | .....69,126       | XXX |
| Royal Bank of Canada.....                 | Toronto, Canada.....            | .....0.000       | .....0                                             | .....0                                               | .....16,876,518                                          | .....19,389,420  | .....4,643,836    | XXX |
| RBC Dexia Investor Services Trust.....    | Toronto, Canada.....            | .....0.000       | .....0                                             | .....0                                               | .....2,880,446                                           | .....2,880,446   | .....2,331,320    | XXX |
| Sumitomo Mitsui Banking Corporation.....  | Singapore.....                  | .....1.760       | .....4,041                                         | .....1,779                                           | .....16,276,764                                          | .....16,287,936  | .....16,187,934   | XXX |
| US Bank.....                              | Miami, Florida.....             | .....0.000       | .....0                                             | .....0                                               | .....0                                                   | .....0           | .....0            | XXX |
| Wells Fargo Bank.....                     | Los Angeles, California.....    | .....0.000       | .....0                                             | .....0                                               | .....2,610,203                                           | .....21,373,926  | .....8,285,414    | XXX |
| 0199999. Total Open Depositories.....     | XXX                             | XXX              | .....4,373                                         | .....3,882                                           | .....102,481,090                                         | .....103,884,603 | .....60,261,854   | XXX |
| 0399999. Total Cash on Deposit.....       | XXX                             | XXX              | .....4,373                                         | .....3,882                                           | .....102,481,090                                         | .....103,884,603 | .....60,261,854   | XXX |
| 0499999. Cash in Company's Office.....    | XXX                             | XXX              | XXX                                                | XXX                                                  | .....1,509                                               | .....1,512       | .....1,487        | XXX |
| 0599999. Total Cash.....                  | XXX                             | XXX              | .....4,373                                         | .....3,882                                           | .....102,482,599                                         | .....103,886,115 | .....60,263,341   | XXX |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1                                                                      | 2                                                                      |   |                                         |  |  | 3       | 4               | 5                | 6               | 7                            | 8                                | 9                           |
|------------------------------------------------------------------------|------------------------------------------------------------------------|---|-----------------------------------------|--|--|---------|-----------------|------------------|-----------------|------------------------------|----------------------------------|-----------------------------|
| CUSIP                                                                  | Description                                                            |   |                                         |  |  | Code    | Date Acquired   | Rate of Interest | Maturity Date   | Book/Adjusted Carrying Value | Amount of Interest Due & Accrued | Amount Received During Year |
| All Other Government Bonds - Issuer Obligations                        |                                                                        |   |                                         |  |  |         |                 |                  |                 |                              |                                  |                             |
|                                                                        | MONETARY AUTHORITY OF SINGAPORE.....                                   |   |                                         |  |  |         | 04/20/2021..... | .....0.000       | 07/16/2021..... | .....669,442                 | .....0                           | .....472                    |
|                                                                        | MONETARY AUTHORITY OF SINGAPORE.....                                   |   |                                         |  |  |         | 06/15/2021..... | .....0.000       | 09/10/2021..... | .....7,285,463               | .....0                           | .....801                    |
| 0699999.                                                               | All Other Government Bonds - Issuer Obligations.....                   |   |                                         |  |  |         |                 |                  |                 | .....7,954,905               | .....0                           | .....1,273                  |
| 1099999.                                                               | Total - All Other Government Bonds.....                                |   |                                         |  |  |         |                 |                  |                 | .....7,954,905               | .....0                           | .....1,273                  |
| Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations |                                                                        |   |                                         |  |  |         |                 |                  |                 |                              |                                  |                             |
|                                                                        | DTV AMERICA 14.00 PIK 06/18/2021.....                                  |   |                                         |  |  |         | 06/30/2021..... | .....14.000      | 08/30/2021..... | .....10,206                  | .....4                           | .....0                      |
| 3299999.                                                               | Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....    |   |                                         |  |  |         |                 |                  |                 | .....10,206                  | .....4                           | .....0                      |
| 3899999.                                                               | Total - Industrial & Miscellaneous (Unaffiliated).....                 |   |                                         |  |  |         |                 |                  |                 | .....10,206                  | .....4                           | .....0                      |
| Bonds - Unaffiliated Bank Loans - Acquired                             |                                                                        |   |                                         |  |  |         |                 |                  |                 |                              |                                  |                             |
|                                                                        | OTG Management, LLC/Fourth Amendment DDT.....                          |   |                                         |  |  |         | 06/30/2021..... | .....10.000      | 08/26/2021..... | .....382                     | .....0                           | .....0                      |
|                                                                        | TERM LOAN - LX190136.....                                              |   |                                         |  |  |         | 06/30/2021..... | .....10.000      | 08/26/2021..... | .....165                     | .....0                           | .....0                      |
|                                                                        | OTG Management, LLC/Delayed Draw Term Lo.....                          |   |                                         |  |  |         | 06/30/2021..... | .....10.000      | 08/26/2021..... | .....1,495                   | .....1                           | .....0                      |
| 6499999.                                                               | Unaffiliated Bank Loans - Acquired.....                                |   |                                         |  |  |         |                 |                  |                 | .....2,042                   | .....1                           | .....0                      |
| 6599999.                                                               | Total - Unaffiliated Bank Loans.....                                   |   |                                         |  |  |         |                 |                  |                 | .....2,042                   | .....1                           | .....0                      |
| Total Bonds                                                            |                                                                        |   |                                         |  |  |         |                 |                  |                 |                              |                                  |                             |
| 7699999.                                                               | Subtotals - Issuer Obligations.....                                    |   |                                         |  |  |         |                 |                  |                 | .....7,965,111               | .....4                           | .....1,273                  |
| 8299999.                                                               | Subtotals - Unaffiliated Bank Loans.....                               |   |                                         |  |  |         |                 |                  |                 | .....2,042                   | .....1                           | .....0                      |
| 8399999.                                                               | Subtotals - Bonds.....                                                 |   |                                         |  |  |         |                 |                  |                 | .....7,967,152               | .....5                           | .....1,273                  |
| Exempt Money Market Mutual Funds as Identified by the SVO              |                                                                        |   |                                         |  |  |         |                 |                  |                 |                              |                                  |                             |
| 825252                                                                 | 40                                                                     | 6 | INVESCO TREASURY INST.....              |  |  |         | 06/25/2021..... | .....0.010       |                 | .....409,039,487             | .....3,300                       | .....32,540                 |
| 94988A                                                                 | 75                                                                     | 9 | WELLSFARGO:100%TR MM INS.....           |  |  | SD..... | 06/01/2021..... | .....0.010       |                 | .....0                       | .....0                           | .....0                      |
| 60934N                                                                 | 67                                                                     | 4 | FEDERATED US TREASURY CASH RESERVE..... |  |  |         | 06/30/2021..... | .....0.050       |                 | .....21,732,657              | .....0                           | .....1,840                  |
| 8599999.                                                               | Total - Exempt Money Market Mutual Funds as Identified by the SVO..... |   |                                         |  |  |         |                 |                  |                 | .....430,772,144             | .....3,300                       | .....34,380                 |
| All Other Money Market Mutual Funds                                    |                                                                        |   |                                         |  |  |         |                 |                  |                 |                              |                                  |                             |
| 60934N                                                                 | 10                                                                     | 4 | FEDERATED HRMS GV O INST.....           |  |  |         | 06/30/2021..... | .....0.030       |                 | .....10,728,785              | .....0                           | .....1,211                  |
| 8699999.                                                               | Total - All Other Money Market Mutual Funds.....                       |   |                                         |  |  |         |                 |                  |                 | .....10,728,785              | .....0                           | .....1,211                  |
| 9999999.                                                               | Total - Cash Equivalents.....                                          |   |                                         |  |  |         |                 |                  |                 | .....449,468,080             | .....3,305                       | .....36,864                 |

QE14

**Supp. A to Sch. T**  
**NONE**

**Supp. A to Sch. T**  
**NONE**

**Supp. A to Sch. T**  
**NONE**



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

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

Other Health Care Facilities

|              |                               |               | Direct Losses Paid |                        | 5                            | Direct Losses Unpaid |                        | 8<br>Direct<br>Losses<br>Incurred<br>But<br>Not<br>Reported |
|--------------|-------------------------------|---------------|--------------------|------------------------|------------------------------|----------------------|------------------------|-------------------------------------------------------------|
|              |                               |               | 3                  | 4                      |                              | 6                    | 7                      |                                                             |
| States, Etc. |                               |               | Amount             | Number<br>of<br>Claims | Direct<br>Losses<br>Incurred | Amount<br>Reported   | Number<br>of<br>Claims |                                                             |
| 1.           | Alabama.....                  | AL.....0      | .....0             | .....0                 | .....(11)                    | .....0               | .....0                 | .....14                                                     |
| 2.           | Alaska.....                   | AK.....0      | .....0             | .....0                 | .....(1)                     | .....0               | .....0                 | .....0                                                      |
| 3.           | Arizona.....                  | AZ.....0      | .....0             | .....0                 | .....(141)                   | .....0               | .....0                 | .....12                                                     |
| 4.           | Arkansas.....                 | AR.....0      | .....0             | .....0                 | .....(2)                     | .....0               | .....0                 | .....7                                                      |
| 5.           | California.....               | CA.....0      | .....0             | .....0                 | .....(84)                    | .....0               | .....0                 | .....356                                                    |
| 6.           | Colorado.....                 | CO.....0      | .....0             | .....0                 | .....(4)                     | .....0               | .....0                 | .....2                                                      |
| 7.           | Connecticut.....              | CT.....0      | .....0             | .....0                 | .....(123)                   | .....0               | .....0                 | .....868                                                    |
| 8.           | Delaware.....                 | DE.....0      | .....0             | .....0                 | .....(5)                     | .....0               | .....0                 | .....11                                                     |
| 9.           | District of Columbia.....     | DC.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 10.          | Florida.....                  | FL.....0      | .....0             | .....0                 | .....(227)                   | .....0               | .....0                 | .....122                                                    |
| 11.          | Georgia.....                  | GA.....0      | .....0             | .....0                 | .....(13)                    | .....0               | .....0                 | .....12                                                     |
| 12.          | Hawaii.....                   | HI.....0      | .....0             | .....0                 | .....(4)                     | .....0               | .....0                 | .....2                                                      |
| 13.          | Idaho.....                    | ID.....0      | .....0             | .....0                 | .....(4)                     | .....0               | .....0                 | .....0                                                      |
| 14.          | Illinois.....                 | IL.....0      | .....0             | .....0                 | .....(59)                    | .....0               | .....0                 | .....42                                                     |
| 15.          | Indiana.....                  | IN.....0      | .....0             | .....0                 | .....(3)                     | .....0               | .....0                 | .....2                                                      |
| 16.          | Iowa.....                     | IA.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 17.          | Kansas.....                   | KS.....0      | .....0             | .....0                 | .....(14)                    | .....0               | .....0                 | .....2                                                      |
| 18.          | Kentucky.....                 | KY.....0      | .....0             | .....0                 | .....(1)                     | .....0               | .....0                 | .....1                                                      |
| 19.          | Louisiana.....                | LA.....0      | .....0             | .....0                 | .....(3)                     | .....0               | .....0                 | .....2                                                      |
| 20.          | Maine.....                    | ME.....0      | .....0             | .....0                 | .....(5)                     | .....0               | .....0                 | .....5                                                      |
| 21.          | Maryland.....                 | MD.....0      | .....0             | .....0                 | .....(5)                     | .....0               | .....0                 | .....0                                                      |
| 22.          | Massachusetts.....            | MA.....0      | .....0             | .....0                 | .....(20)                    | .....0               | .....0                 | .....29                                                     |
| 23.          | Michigan.....                 | MI.....0      | .....0             | .....0                 | .....(27)                    | .....0               | .....0                 | .....7                                                      |
| 24.          | Minnesota.....                | MN.....0      | .....0             | .....0                 | .....(5)                     | .....0               | .....0                 | .....2                                                      |
| 25.          | Mississippi.....              | MS.....0      | .....0             | .....0                 | .....(2)                     | .....0               | .....0                 | .....0                                                      |
| 26.          | Missouri.....                 | MO.....0      | .....0             | .....0                 | .....(1)                     | .....0               | .....0                 | .....0                                                      |
| 27.          | Montana.....                  | MT.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 28.          | Nebraska.....                 | NE.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....1                                                      |
| 29.          | Nevada.....                   | NV.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 30.          | New Hampshire.....            | NH.....0      | .....0             | .....0                 | .....(5)                     | .....0               | .....0                 | .....0                                                      |
| 31.          | New Jersey.....               | NJ.....0      | .....0             | .....0                 | .....(2)                     | .....0               | .....0                 | .....3                                                      |
| 32.          | New Mexico.....               | NM.....0      | .....0             | .....0                 | .....(53)                    | .....0               | .....0                 | .....0                                                      |
| 33.          | New York.....                 | NY.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 34.          | North Carolina.....           | NC.....0      | .....0             | .....0                 | .....(20)                    | .....0               | .....0                 | .....0                                                      |
| 35.          | North Dakota.....             | ND.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 36.          | Ohio.....                     | OH.....0      | .....0             | .....0                 | .....(3)                     | .....0               | .....0                 | .....0                                                      |
| 37.          | Oklahoma.....                 | OK.....0      | .....0             | .....0                 | .....(7)                     | .....0               | .....0                 | .....3                                                      |
| 38.          | Oregon.....                   | OR.....0      | .....0             | .....0                 | .....(21)                    | .....0               | .....0                 | .....9                                                      |
| 39.          | Pennsylvania.....             | PA.....38,839 | .....260,861       | .....6,670             | .....360,831                 | .....289,500         | .....3                 | .....359,526                                                |
| 40.          | Rhode Island.....             | RI.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 41.          | South Carolina.....           | SC.....0      | .....0             | .....0                 | .....(8)                     | .....0               | .....0                 | .....15                                                     |
| 42.          | South Dakota.....             | SD.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 43.          | Tennessee.....                | TN.....0      | .....0             | .....0                 | .....(2)                     | .....0               | .....0                 | .....0                                                      |
| 44.          | Texas.....                    | TX.....0      | .....0             | .....0                 | .....(2)                     | .....0               | .....0                 | .....3                                                      |
| 45.          | Utah.....                     | UT.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 46.          | Vermont.....                  | VT.....0      | .....0             | .....0                 | .....(5)                     | .....0               | .....0                 | .....0                                                      |
| 47.          | Virginia.....                 | VA.....0      | .....0             | .....0                 | .....(4)                     | .....0               | .....0                 | .....6                                                      |
| 48.          | Washington.....               | WA.....0      | .....0             | .....0                 | .....(33)                    | .....0               | .....0                 | .....10                                                     |
| 49.          | West Virginia.....            | WV.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 50.          | Wisconsin.....                | WI.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 51.          | Wyoming.....                  | WY.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 52.          | American Samoa.....           | AS.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 53.          | Guam.....                     | GU.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 54.          | Puerto Rico.....              | PR.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 55.          | US Virgin Islands.....        | VI.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 56.          | Northern Mariana Islands..... | MP.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 57.          | Canada.....                   | CAN.....0     | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 58.          | Aggregate Other Alien.....    | OT.....0      | .....0             | .....0                 | .....0                       | .....0               | .....0                 | .....0                                                      |
| 59.          | Totals.....                   | .....38,839   | .....260,861       | .....6,670             | .....359,902                 | .....289,500         | .....3                 | .....361,072                                                |

DETAILS OF WRITE-INS

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

**GREAT AMERICAN INSURANCE COMPANY**  
**Overflow Page for Write-Ins**

**NONE**



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended June 30, 2021

NAIC Group Code.....0084

NAIC Company Code.....16691

Company Name: GREAT AMERICAN INSURANCE COMPANY

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

1. Monoline Policies

| 1<br>Direct<br>Written<br>Premiums | 2<br>Direct<br>Earned<br>Premiums | 3<br>Direct<br>Losses<br>Incurred |
|------------------------------------|-----------------------------------|-----------------------------------|
| .....107,974,738                   | .....113,850,188                  | .....46,053,350                   |

2. Commercial Multiple Peril (CMP) Packaged Policies

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

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

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

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

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

\$.....0