



QUARTERLY STATEMENT

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

National Interstate Insurance Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 32620	Employer's ID Number..... 34-1607395
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... February 10, 1989	Commenced Business..... March 28, 1989	
Statutory Home Office	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 (Street and Number) (City or Town, State, Country and Zip Code)	330-659-8900 (Area Code) (Telephone Number)
Mail Address	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 (Street and Number) (City or Town, State, Country and Zip Code)	330-659-8900 (Area Code) (Telephone Number)
Internet Web Site Address	www.natl.com	
Statutory Statement Contact	Leah Marie Blazek (Name) Leah.Blazek@natl.com (E-Mail Address)	330-659-8900 -5498 (Area Code) (Telephone Number) (Extension) 330-659-8904 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Anthony Joseph Mercurio	President	2. Matthew David Felvus	Secretary
3. Julie Ann McGraw	Senior VP, Chief Financial Officer, & Treasurer	4. Shawn Vincent Los #	Executive Vice President

OTHER

George Olaf Skuggen	Senior Vice President	Chris Edward Mikolay #	Senior Vice President
Stephen Edward Winborn	Senior Vice President	James Allan Parks	VP, Chief Underwriting Officer
Gary Norman Monda	VP, Chief Investment Officer, & Assistant Treasurer	Scott Edward Noerr	Vice President, Chief Information Officer
Stephen Joseph Blankenship Jr.	Vice President	Matthew Jon Grimm	Vice President
Paul Joel Stock	Vice President	Daniel Mark Keenan #	Vice President
Howard Kim Baird	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer
Magdalena Franziska Kulik Grossman	Chief Compliance Officer	Stephen Charles Beraha	Assistant Secretary
Anthony Gerald Prinzo	Assistant Vice President	Jonathan Douglas Hicks	Assistant Vice President
Colleen Frances Shepherd	Assistant Vice President	Jan Marie Lombardi	Assistant Vice President
Janice Induni Shee	Assistant Vice President	David Bernard Slisz	Assistant Vice President

DIRECTORS OR TRUSTEES

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

State of..... OH
County of..... Summit

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) Anthony Joseph Mercurio 1. (Printed Name) President (Title)	(Signature) Matthew David Felvus 2. (Printed Name) Secretary (Title)	(Signature) Julie Ann McGraw 3. (Printed Name) Senior VP, Chief Financial Officer, & Treasurer (Title)
Subscribed and sworn to before me This 6th day of August, 2021	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [X] No [] _____ _____ _____

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.....	829,374,122		829,374,122	758,164,453
2. Stocks:				
2.1 Preferred stocks.....	11,685,390		11,685,390	12,135,128
2.2 Common stocks.....	222,283,156	1,251,484	221,031,672	208,357,765
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	37,212,542		37,212,542	37,830,829
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....24,027,243), cash equivalents (\$.....60,059,386) and short-term investments (\$.....0).....	84,086,629		84,086,629	70,747,842
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	11,938,638		11,938,638	11,057,395
9. Receivables for securities.....	259,587		259,587	2,292
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	1,196,840,063	1,251,484	1,195,588,579	1,098,295,704
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	4,772,235		4,772,235	4,513,839
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	31,118,198	1,155,366	29,962,832	38,756,048
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	247,740,017	164,949	247,575,068	162,181,965
15.3 Accrued retrospective premiums (\$.....7,331,415) and contracts subject to redetermination (\$.....0).....	7,331,415		7,331,415	8,192,512
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	17,695,890		17,695,890	25,726,360
16.2 Funds held by or deposited with reinsured companies.....	767,000		767,000	705,462
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	174,816		174,816	
18.2 Net deferred tax asset.....	20,216,301		20,216,301	18,678,990
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	3,187,907	1,349,801	1,838,106	1,671,423
21. Furniture and equipment, including health care delivery assets (\$.....0).....	1,896,570	1,896,570	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	2,235,229		2,235,229	336,166
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	11,290,030	6,340,046	4,949,984	5,600,002
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	1,545,265,672	12,158,216	1,533,107,455	1,364,658,471
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	1,545,265,672	12,158,216	1,533,107,455	1,364,658,471

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Receivable from insureds for deductible payments.....	5,190,504	1,794,691	3,395,813	3,531,061
2502. Intangible assets.....	2,665,931	2,665,931	0	
2503. Prepaid expenses.....	1,813,376	1,813,376	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,620,220	66,049	1,554,171	2,068,941
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	11,290,030	6,340,046	4,949,984	5,600,002

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....75,788,065).....	404,606,819	397,872,490
2. Reinsurance payable on paid losses and loss adjustment expenses.....	37,144	12,379
3. Loss adjustment expenses.....	92,034,249	92,014,295
4. Commissions payable, contingent commissions and other similar charges.....	19,103,950	15,452,622
5. Other expenses (excluding taxes, licenses and fees).....	33,465,976	24,685,428
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	10,042,027	7,334,907
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		1,600,448
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....219,949,520 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	200,004,497	168,953,881
10. Advance premium.....	251,108	171,296
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	58,839,133	21,807,703
13. Funds held by company under reinsurance treaties.....	306,243,680	284,020,895
14. Amounts withheld or retained by company for account of others.....	45,082,512	40,421,802
15. Remittances and items not allocated.....	9,102,958	9,772,681
16. Provision for reinsurance (including \$.....0 certified).....	591,164	454,800
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	17,315,239	12,219,142
20. Derivatives.....		
21. Payable for securities.....	5,000,000	1,500,000
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	9,904	15,147
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	1,201,730,360	1,078,309,914
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	1,201,730,360	1,078,309,914
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	3,000,000	3,000,000
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	33,154,014	32,997,358
35. Unassigned funds (surplus).....	295,223,081	250,351,199
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	331,377,095	286,348,557
38. Totals (Page 2, Line 28, Col. 3).....	1,533,107,455	1,364,658,471

DETAILS OF WRITE-INS

2501. Unearned rental income.....	9,904	15,147
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	9,904	15,147
2901.		
2902.		
2903.		
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).....	0	0
3201.		
3202.		
3203.		
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

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.... 359,669,118).....	283,359,943	251,353,528	514,101,403
1.2 Assumed..... (written \$.... 102,721,580).....	93,208,354	89,069,825	181,974,134
1.3 Ceded..... (written \$.... 250,921,867).....	196,150,083	174,105,795	357,161,588
1.4 Net..... (written \$.... 211,468,831).....	180,418,215	166,317,558	338,913,949
DEDUCTIONS:			
2. Losses incurred (current accident year \$.... 83,317,242):			
2.1 Direct.....	170,583,573	154,125,674	294,624,908
2.2 Assumed.....	26,141,607	34,511,342	67,273,692
2.3 Ceded.....	126,391,960	117,916,416	224,071,531
2.4 Net.....	70,333,220	70,720,600	137,827,069
3. Loss adjustment expenses incurred.....	17,672,819	16,117,520	36,703,010
4. Other underwriting expenses incurred.....	63,274,233	59,326,734	106,272,883
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	151,280,272	146,164,855	280,802,962
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	29,137,943	20,152,704	58,110,987
INVESTMENT INCOME			
9. Net investment income earned.....	12,370,798	14,195,451	53,757,497
10. Net realized capital gains (losses) less capital gains tax of \$.... (8,630).....	1,632,395	(3,006,702)	(3,123,200)
11. Net investment gain (loss) (Lines 9 + 10).....	14,003,193	11,188,749	50,634,297
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		
13. Finance and service charges not included in premiums.....	870	775	1,350
14. Aggregate write-ins for miscellaneous income.....	(4,086,415)	(4,266,844)	(8,951,721)
15. Total other income (Lines 12 through 14).....	(4,085,545)	(4,266,069)	(8,950,371)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	39,055,592	27,075,383	99,794,914
17. Dividends to policyholders.....			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	39,055,592	27,075,383	99,794,914
19. Federal and foreign income taxes incurred.....	9,432,930	6,867,699	15,120,910
20. Net income (Line 18 minus Line 19) (to Line 22).....	29,622,662	20,207,684	84,674,004
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	286,348,557	287,866,646	287,866,646
22. Net income (from Line 20).....	29,622,662	20,207,684	84,674,004
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.... 260,526.....	14,037,009	2,446,813	(934,885)
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	1,797,837	1,754,051	1,903,170
27. Change in nonadmitted assets.....	(449,263)	(575,002)	(3,426,336)
28. Change in provision for reinsurance.....	(136,364)	(3,659,901)	958,200
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....	156,656	139,097	307,758
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....		(15,000,000)	(85,000,000)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	45,028,538	5,312,741	(1,518,089)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	331,377,095	293,179,387	286,348,557
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
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. Miscellaneous.....	167,862	211,107	400,273
1402. Funds held interest.....	(4,254,277)	(4,477,951)	(9,351,994)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(4,086,415)	(4,266,844)	(8,951,721)
3701.			
3702.			
3703.			
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).....	0	0	0

National Interstate Insurance Company
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	172,973,874	142,012,657	326,132,077
2. Net investment income.....	13,734,103	16,051,259	57,395,358
3. Miscellaneous income.....	(4,085,545)	(4,266,069)	(8,950,371)
4. Total (Lines 1 through 3).....	182,622,432	153,797,848	374,577,065
5. Benefit and loss related payments.....	55,605,194	66,918,880	144,853,900
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	65,650,627	64,615,185	135,964,193
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$(8,630) tax on capital gains (losses).....	11,199,564	1,530	15,568,962
10. Total (Lines 5 through 9).....	132,455,385	131,535,596	296,387,055
11. Net cash from operations (Line 4 minus Line 10).....	50,167,048	22,262,252	78,190,010
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	108,522,626	94,459,051	204,230,568
12.2 Stocks.....	3,867,452	7,586,276	11,363,162
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....	368,890	1,820,074	1,820,074
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(16,614)	327	(2,860)
12.7 Miscellaneous proceeds.....	3,500,000	5,000,000	1,501,250
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	116,242,355	108,865,728	218,912,193
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	180,311,930	105,290,742	199,153,486
13.2 Stocks.....	2,019,183	3,039,677	3,057,436
13.3 Mortgage loans.....			
13.4 Real estate.....		21,469	59,919
13.5 Other invested assets.....	65,576		
13.6 Miscellaneous applications.....	257,295	1,610,210	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	182,653,985	109,962,099	202,270,841
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(66,411,630)	(1,096,371)	16,641,352
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	19,183	15,683	33,442
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....		15,000,000	85,000,000
16.6 Other cash provided (applied).....	29,564,187	529,423	8,504,744
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	29,583,370	(14,454,894)	(76,461,814)
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).....	13,338,787	6,710,987	18,369,548
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	70,747,842	52,378,294	52,378,294
19.2 End of period (Line 18 plus Line 19.1).....	84,086,629	59,089,282	70,747,842

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

20.0001	Exchange of debt securities.....	1,011,070	2,883,300	3,805,844
20.0002	Exchange of equity securities.....	231,134		
20.0003	Stock based compensation.....	137,474	123,414	274,316
20.0004	Securities acquired in paid in kind interest payment.....		11,701	39,437

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The Quarterly Statement of National Interstate Insurance Company (Company) has been prepared on the basis of accounting practices prescribed or permitted by the State of Ohio Department of Insurance. The Ohio Department of Insurance requires insurance companies domiciled in the state of Ohio to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Ohio Department of Insurance. There are no deviations prescribed or permitted by the Ohio Department of Insurance utilized in these financial statements as shown below:

	SSAP #	F/S Page	F/S Line #	2021	2020
1. Net income state basis	XXX	XXX	XXX	\$ 29,622,662	\$ 84,674,004
2. Effect of state prescribed practices				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	<u>\$ 29,622,662</u>	<u>\$ 84,674,004</u>
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 331,377,095	\$ 286,348,557
6. Effect of state prescribed practices				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	<u>\$ 331,377,095</u>	<u>\$ 286,348,557</u>

B. No significant change.

C. Accounting Policies

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 cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation. The Company does not own any SVO Identified Exchanged Traded Funds.

For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and other loan-backed and structured securities (LBASS), the NAIC has retained third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based not only on the probability of loss, but also on the severity of loss. Those RMBS, CMBS and other 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. The prospective adjustment method is used for all these securities.

D. Going Concern

Based on its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a going concern.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A – C. No significant change.

D. Loan-Backed Securities

1.

The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
2.

The Company had no loan-backed securities with a recognized other-than-temporary impairment ("OTTI") due to either the intent to sell or the inability or lack of intent to hold to recovery during the six months ended June 30, 2021.

NOTES TO FINANCIAL STATEMENTS

3. The Company does not have any loan-backed securities with an OTTI recognized during the six months ended June 30, 2021.

4. The following table shows all loan-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:

1. Less than 12 months\$ (245,191)

2. 12 months or longer(498,676)

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

1. Less than 12 months\$ 62,719,856

2. 12 months or longer40,955,467

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses 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

Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J – L. No significant change.

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O – R. No significant change.
- Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**
- No significant change.
- Note 7 – Investment Income**
- No significant change.
- Note 8 – Derivative Instruments**
- A – B. Not applicable as the Company does not invest in derivative instruments.
- Note 9 – Income Taxes**
- No significant change.
- Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**
- A – O. No significant change.
- Q06.1

Classified as General

NOTES TO FINANCIAL STATEMENTS

Note 11 – Debt

- A. The Company does not have any outstanding liability for borrowed money.
- B. 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
- Not applicable

B-I. No significant change.

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

A-M. No significant change.

Note 14 – Liabilities, Contingencies and Assessments

- A-F. No significant change.
- G. All Other Contingencies

Lawsuits arise against the Company in the normal course of business. Contingent liabilities from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company.

Note 15 – Leases

- A. No significant change.
- B. Lessor Leasing Arrangements
1. Operating Leases
- a. During the first quarter of 2021, a lessee under one of the Company’s lease agreements terminated their 5-year lease expiring on December 31, 2021 effective January 31, 2021. The total remaining 2021 lease payments along with other related fees and expenses in the amount of \$374,291 were paid to the Company in a lump sum as of the termination date.
- b. No significant change.
- c. No significant change.
- d. No significant change.
2. Leveraged Leases
- Not applicable

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

No significant change.

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

- A. The Company did not sell any receivable balances during 2021.
- B. Transfers and Servicing of Financial Assets – Not applicable
- C. The Company was not involved in any wash sale transactions during 2021.

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A. Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

1. Items Measured and Reported at Fair Value by Levels 1, 2 and 3

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. The fair value hierarchy prioritizes the inputs, which refer broadly to assumptions market participants would use in pricing an asset or liability, into three levels. It gives the highest priority to quoted prices (unadjusted) in active markets for identical assets or liabilities and the lowest priority to unobservable inputs. The level in the fair value hierarchy within which a fair value measurement in its entirety falls is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

Level 1 inputs are quoted prices (unadjusted) in active markets for identical securities that the reporting entity has the ability to access at the measurement date.

Level 2 inputs are inputs other than quoted prices within Level 1 that are observable for the security, either directly or indirectly. Level 2 inputs include quoted prices for similar securities in active markets, quoted prices for identical or similar securities that are not active and observable inputs other than quoted prices, such as interest rate and yield curves.

Level 3 inputs are unobservable inputs for the asset or liability.

The following table provides information as of June 30, 2021 about the Company’s investments measured at fair value.

Assets at fair value	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Net Asset Value (NAV)</u>	<u>Total</u>
Bonds:					
Residential MBS	\$ -	\$ 698,097	\$ -	\$ -	\$ 698,097
Asset backed securities	-	939,990	311,219	-	1,251,209
All other bonds	-	1,732,329	-	-	1,732,329
Total bonds	-	3,370,416	311,219	-	3,681,635
Preferred stocks	5,036,020	30,920	-	-	5,066,940
Non-affiliated common stocks	6,740,310	-	-	-	6,740,310
Total assets at fair value	<u>\$ 11,776,330</u>	<u>\$ 3,401,336</u>	<u>\$ 311,219</u>	<u>\$ -</u>	<u>\$ 15,488,885</u>

2. Rollforward of Level 3 Items

The following table presents a reconciliation of the beginning and ending balances for investments measured at fair value using Level 3 inputs for the three months ended June 30, 2021.

	Beginning Balance at 4/1/2021	Transfers into Level 3	Transfers out of Level 3	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2021
Asset backed securities	\$ 313,827	\$ -	\$ -	\$ 6,566	\$ (4,435)	\$ -	\$ -	\$ (4,739)	\$ -	\$ 311,219
Total	\$ 313,827	\$ -	\$ -	\$ 6,566	\$ (4,435)	\$ -	\$ -	\$ (4,739)	\$ -	\$ 311,219

3. Policy on Transfers Into and Out of Level 3

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between levels. The Company’s policy is to recognize transfers in and transfers out as of the end of the reporting period.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

The Company’s investment manager, AMMC (an affiliate) is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Pricing services use a variety of observable inputs to estimate the fair value of fixed maturities that do not trade on a daily basis. These inputs include, but are not limited to, recent reported trades, benchmark yields, issuer spreads, bids or offers, reference data and measures of volatility. Included in the pricing of

NOTES TO FINANCIAL STATEMENTS

mortgage-backed securities are estimates of the rate of future prepayments and defaults of principal over the remaining life of the underlying collateral. Inputs from brokers and independent financial institutions include, but are not limited to, yields or spreads of comparable investments which have recent trading activity, credit quality, duration, credit enhancements, collateral value and estimated cash flows based on inputs including delinquency rates, estimated defaults and losses, and estimates of the rate of future prepayments. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by the Company's affiliated 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 professionals compare the valuation received to independent third party pricing sources and 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 pricing service to value specific securities.

Level 1 consists of publicly traded equity securities and highly liquid, direct obligations of the U.S. Government whose fair value is based on quoted prices that are readily and regularly available in an active market. Level 2 primarily consists of financial instruments whose fair value is based on quoted prices in markets that are not active and include U.S. government agency securities, fixed maturity investments and perpetual preferred stocks that are not actively traded. Level 3 consists of valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information. The Company primarily uses the market approach valuation technique for all investments.

5. Derivative Fair Values

Not applicable

B. Other Fair Value Disclosures

The Company has no additional fair value disclosures.

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The table below reflects, as of June 30, 2021, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	\$ 3,584,132	\$ 3,519,004	\$ 2,699,150	\$ 884,982	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	143,643,128	138,116,436	-	142,443,549	1,199,579	-	-
Residential MBS	75,699,098	72,623,639	-	75,699,098	-	-	-
Commercial MBS	13,212,531	12,745,496	-	13,212,531	-	-	-
Collateralized loan obligations	162,972,992	162,087,500	-	162,073,599	899,393	-	-
Asset backed securities	245,232,403	242,523,088	-	238,821,668	6,410,735	-	-
All other bonds	206,505,543	197,758,959	842,450	196,370,599	9,292,494	-	-
Total bonds	850,849,827	829,374,122	3,541,600	829,506,026	17,802,201	-	-
Preferred stocks	12,603,936	11,685,390	11,449,420	1,154,516	-	-	-
Non-affiliated common stocks	6,740,310	6,740,310	6,740,310	-	-	-	-
Cash, cash equivalents & short-term investments	84,086,629	84,086,629	84,086,629	-	-	-	-
Total	\$ 954,280,702	\$ 931,886,451	\$ 105,817,959	\$ 830,660,542	\$ 17,802,201	\$ -	\$ -

D. Items for which Not Practicable to Determine Fair Values

Not applicable

NOTES TO FINANCIAL STATEMENTS

E. Instruments Measured at Net Asset Value (NAV)

Not applicable

Note 21 – Other Items

A. Unusual or Infrequent Items

In response to the unprecedented situation caused by the COVID-19 virus, the Company worked with its insureds, upon request, to adjust exposures to assist with cash flow difficulties by providing premium adjustments or credits impacting the following annual statement lines through June 30, 2021 as follows:

Commercial Auto Liability	\$ (2,327,051)
Commercial Auto Physical Damage	(97,836)
Workers' Compensation	(14,726)
General Liability	6,418
Total	\$ (2,433,195)

B. No significant change.

C. Other Disclosures

During the second quarter of 2021, various organizational changes associated with Company affiliates within the American Financial Group (AFG) holding company system were finalized as noted below:

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-H. No significant change.

Note 22 – Events Subsequent

Subsequent events have been considered through August 6, 2021, the date of issuance of these financial statements. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-E. No significant change.

F. Risk Sharing Provisions of the Affordable Care Act (ACA) – Not applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2020 were \$489,886,785. As of June 30, 2021, \$68,966,987 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$400,619,798 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been \$20,300,000 of favorable prior year development since December 31, 2020. The favorable development in 2021 resulted from the combination of settling cases and adjusting current estimates of open cases and incurred but not reported losses (IBNR) for amounts less than the case and IBNR estimates carried at the end of the prior year. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial decisions, legal developments in imposition of damages and changes and trends in general economic conditions, including the effects of inflation.

NOTES TO FINANCIAL STATEMENTS

B. Significant Change in Methodologies and Assumptions

Not applicable

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

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 [☒ X]

1.2

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

Yes [☐] No [☐]

2.1

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

Yes [☐] No [☒ X]

2.2

If yes, date of change:

3.1

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

Yes [☒ X] No [☐]

3.2

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

Yes [☒ X] No [☐]

3.3

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

See Note 21C - Other Items

3.4

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

Yes [☒ X] No [☐]

3.5

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

1042046

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 [☒ X]

4.2

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

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

5.

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

Yes [☐] No [☒ X] N/A [☐]

6.1

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

12/31/2016

6.2

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

12/31/2016

6.3

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

11/17/2017

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 [☒ X]

6.6

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

Yes [☐] No [☐] N/A [☒ X]

7.1

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

Yes [☐] No [☒ X]

7.2

If yes, give full information:

8.1

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

Yes [☐] No [☒ X]

8.2

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

8.3

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

Yes [☒ X] No [☐]

8.4

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

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

9.1

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

(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 [☒ X] No [☐]

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒ X]

9.21

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

9.3

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

Yes [☐] No [☒ X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

Yes ☒ No ☐

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

\$

233,123

INVESTMENT

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

Yes ☐ No ☒

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

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

\$

0

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

\$

0

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

Yes ☒ No ☐

14.2 If yes, please complete the following:

14.21 Bonds

14.22 Preferred Stock

14.23 Common Stock

14.24 Short-Term Investments

14.25 Mortgage Loans on Real Estate

14.26 All Other

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

14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
202,469,915	215,542,846
0	0
0	0
0	0
\$ 202,469,915	\$ 215,542,846
\$ 0	\$ 0

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

Yes ☐ No ☒

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

Yes ☐ No ☐ N/A ☒

If no, attach a description with this statement.

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

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

\$

0

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

\$

0

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

\$

0

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

Yes ☒ No ☐

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

1 Name of Custodian(s)	2 Custodian Address
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 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

Yes ☐ No ☒

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

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets?

Yes ☐ No ☒

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

Yes ☐ No ☒

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

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

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

Yes ☒ No ☐

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

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

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

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

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

Has the reporting entity self-designated 5GI securities?

Yes [X]

No []
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:

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

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

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

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

Has the reporting entity self-designated PLGI securities?

Yes []

No [X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

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

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

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

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

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

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

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

Yes []

No [X]

GENERAL INTERROGATORIES (continued)

PART 2 – 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.

Yes [] No [X] 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.

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

Operating Percentages:

5.1

A&H loss percent

24.920%

5.2

A&H cost containment percent

(85.660)%

5.3

A&H expense percent excluding cost containment expenses

40.600%
- 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 []

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-1120198.....	Lloyd's of London Syndicate #1618.....	GBR.....	Authorized.....	.....	.....
00000.....	AA-3191190.....	Hamilton Re Ltd.....	BMU.....	Unauthorized....	.....	.....
23043.....	04-1543470.....	Liberty Mutual Insurance Co.....	MA.....	Authorized.....	.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

			Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, Etc.			Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama.....	AL.....L.....	5,576,883	4,866,192	1,619,835	401,753	4,543,002	7,020,221
2.	Alaska.....	AK.....L.....	3,006,652	2,608,903	648,383	2,456,786	2,141,974	5,087,792
3.	Arizona.....	AZ.....L.....	7,551,885	9,634,111	1,857,408	1,435,500	9,465,035	10,835,960
4.	Arkansas.....	AR.....L.....	4,033,695	4,225,700	1,274,365	2,043,132	14,404,391	6,060,587
5.	California.....	CA.....L.....	51,076,931	45,017,214	19,128,430	26,002,315	139,485,442	121,202,909
6.	Colorado.....	CO.....L.....	3,614,707	2,567,507	418,098	1,099,124	1,786,750	3,980,863
7.	Connecticut.....	CT.....L.....	1,346,733	751,310	1,640,004	1,011,545	6,009,836	9,214,610
8.	Delaware.....	DE.....L.....	962,610	(4,791,326)	4,270,092	5,914,559	22,181,134	41,179,227
9.	District of Columbia.....	DC.....L.....	82,733	24,293		3,626	1,061,605	79,920
10.	Florida.....	FL.....L.....	12,795,406	9,460,504	6,728,335	5,466,983	74,943,263	33,937,935
11.	Georgia.....	GA.....L.....	6,992,145	5,367,167	1,343,454	3,129,634	15,688,981	12,308,001
12.	Hawaii.....	HI.....L.....	6,573,026	6,252,465	1,702,410	1,917,156	10,253,255	17,736,500
13.	Idaho.....	ID.....L.....	8,973,533	6,619,253	4,756,029	640,623	7,291,462	10,954,757
14.	Illinois.....	IL.....L.....	18,243,415	10,701,918	5,356,632	4,779,396	20,650,017	30,130,995
15.	Indiana.....	IN.....L.....	8,347,476	7,150,971	3,180,100	2,345,069	7,962,415	13,640,658
16.	Iowa.....	IA.....L.....	4,022,599	3,102,872	952,267	1,857,573	3,129,591	4,992,137
17.	Kansas.....	KS.....L.....	19,131,041	14,605,007	3,105,583	4,048,859	11,598,327	15,079,834
18.	Kentucky.....	KY.....L.....	4,071,585	2,672,478	997,747	2,299,657	4,926,045	7,450,913
19.	Louisiana.....	LA.....L.....	9,070,284	7,367,850	3,660,225	4,156,494	31,074,170	12,773,152
20.	Maine.....	ME.....L.....	305,900	281,170	114,632	95,424	3,252,613	973,758
21.	Maryland.....	MD.....L.....	3,175,728	2,730,616	604,718	733,628	10,458,826	15,492,194
22.	Massachusetts.....	MA.....L.....	10,028,543	6,740,049	1,529,946	1,523,080	7,599,213	16,474,098
23.	Michigan.....	MI.....L.....	1,542,139	(257,631)	559,760	778,427	3,205,586	1,945,259
24.	Minnesota.....	MN.....L.....	2,579,594	2,305,424	1,803,588	946,750	8,224,959	9,760,451
25.	Mississippi.....	MS.....L.....	5,898,655	5,014,919	1,117,189	(153,769)	3,818,127	4,374,446
26.	Missouri.....	MO.....L.....	4,689,542	2,537,549	5,075,759	5,802,617	16,400,940	24,869,544
27.	Montana.....	MT.....L.....	1,253,077	982,199	354,565	1,008,254	18,351,703	2,188,642
28.	Nebraska.....	NE.....L.....	3,525,058	4,054,604	1,112,649	1,457,077	3,727,543	6,328,218
29.	Nevada.....	NV.....L.....	3,053,098	1,704,858	725,247	437,272	9,425,976	8,845,122
30.	New Hampshire.....	NH.....L.....	891,840	882,833	211,784	344,740	2,226,580	3,618,624
31.	New Jersey.....	NJ.....L.....	1,011,597	2,658,285	55,157	61,520	1,245,780	1,185,066
32.	New Mexico.....	NM.....L.....	1,791,890	2,231,682	2,115,464	211,953	2,343,640	3,152,846
33.	New York.....	NY.....L.....	34,426,580	28,750,731	8,114,979	11,169,329	66,511,900	69,749,634
34.	North Carolina.....	NC.....L.....	5,850,477	5,012,258	1,265,257	3,325,702	10,332,112	17,352,202
35.	North Dakota.....	ND.....L.....	7,830	325,354	399,219	167,383	1,235,721	1,437,385
36.	Ohio.....	OH.....L.....	14,407,225	13,241,535	3,991,260	4,545,653	29,936,503	21,400,078
37.	Oklahoma.....	OK.....L.....	2,723,893	3,136,021	465,902	2,810,754	7,632,107	7,911,169
38.	Oregon.....	OR.....L.....	906,418	1,189,075	132,965	217,377	1,325,727	1,709,959
39.	Pennsylvania.....	PA.....L.....	12,575,514	11,934,650	3,952,703	3,999,830	32,542,224	24,484,516
40.	Rhode Island.....	RI.....L.....	445,125	384,840	115,133	3,072,702	649,405	1,813,685
41.	South Carolina.....	SC.....L.....	7,371,908	2,951,570	769,310	608,380	3,633,915	4,776,694
42.	South Dakota.....	SD.....L.....	195,657	579,656	87,826	64,655	22,505,409	622,706
43.	Tennessee.....	TN.....L.....	8,366,374	8,556,511	4,066,167	2,425,489	10,493,138	19,693,301
44.	Texas.....	TX.....L.....	26,312,896	26,555,065	13,776,933	9,433,184	81,643,029	49,086,502
45.	Utah.....	UT.....L.....	11,112,668	8,523,207	2,609,457	1,951,296	11,518,812	13,043,056
46.	Vermont.....	VT.....L.....	788,636	780,434	120,935	343,085	1,568,363	2,642,465
47.	Virginia.....	VA.....L.....	6,917,892	6,883,727	2,613,700	2,020,632	7,818,198	6,996,857
48.	Washington.....	WA.....L.....	4,246,419	3,563,287	576,485	1,930,469	4,718,252	7,219,186
49.	West Virginia.....	WV.....L.....	(15,747)	39,023	153,021	100,461	544,990	737,720
50.	Wisconsin.....	WI.....L.....	7,662,423	7,998,313	873,909	3,510,976	9,742,157	15,768,094
51.	Wyoming.....	WY.....L.....	146,928	17,614	5,442		145,316	178,348
52.	American Samoa.....	AS.....N.....						
53.	Guam.....	GU.....N.....						
54.	Puerto Rico.....	PR.....N.....						
55.	US Virgin Islands.....	VI.....N.....						
56.	Northern Mariana Islands.....	MP.....N.....						
57.	Canada.....	CAN.....N.....						
58.	Aggregate Other Alien.....	OT...XXX.....	0	0	0	0	0	0
59.	Totals.....	...XXX.....	359,669,118	300,493,816	122,110,459	135,954,112	783,375,455	729,498,797

DETAILS OF WRITE-INS

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

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	51	R - Registered - Non-domicled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	6

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		

* Denotes insurer
@ Entity affiliated but not owned
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Q12	Members														
			31-1544320		0001042046	NYSE.....	American Financial Group, Inc.....	OH.....	UIP.....		Ownership.....			N.....	..
			86-3438529				AFG Real Estate Holding Company, LLC.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			84-4395026				Bay Bridge Holding Company, LLC.....	MD.....	NIA.....	AFG Real Estate Holding Company, LLC.....	Ownership.....	...65.000	American Financial Group, Inc..	N.....	1
			84-4395026				Bay Bridge Holding Company, LLC.....	MD.....	NIA.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc..	N.....	1
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Bay Bridge Holding Company, LLC.....	Ownership.....	...85.000	American Financial Group, Inc..	N.....	..
			27-0513333				Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Bay Bridge Holding Company, LLC.....	Ownership.....	...85.000	American Financial Group, Inc..	N.....	..
			20-4604276				GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Bay Bridge Holding Company, LLC.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			84-3355051				Charleston Harbor Holding Company, LLC.....	SC.....	NIA.....	AFG Real Estate Holding Company, LLC.....	Ownership.....	...50.000	American Financial Group, Inc..	N.....	1
			84-3355051				Charleston Harbor Holding Company, LLC.....	SC.....	NIA.....	Great American Insurance Company.....	Ownership.....	...50.000	American Financial Group, Inc..	N.....	1
			81-3737639				Charleston Harbor Fishing, LLC.....	SC.....	NIA.....	Charleston Harbor Holding Company, LLC.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			84-4574243				Mountain View Grand Holding Company, LLC.....	NH.....	NIA.....	AFG Real Estate Holding Company, LLC.....	Ownership.....	...65.000	American Financial Group, Inc..	N.....	1
			84-4574243				Mountain View Grand Holding Company, LLC.....	NH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc..	N.....	1
			86-3225970				Sailfish Holding Company, LLC.....	FL.....	NIA.....	AFG Real Estate Holding Company, LLC.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			84-2654660				Skipjack Holding Company, LLC.....	MD.....	NIA.....	AFG Real Estate Holding Company, LLC.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			52-2179330				Skipjack Marina Corp.....	MD.....	NIA.....	Skipjack Holding Company, LLC.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			31-0996797				American Financial Enterprises, Inc.....	CT.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			31-0828578				American Money Management Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			27-1577326				American Real Estate Capital Company, LLC.....	OH.....	NIA.....	American Money Management Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			27-2829629				Mid-Market Capital Partners, LLC.....	DE.....	NIA.....	American Money Management Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			41-2112001				APU Holding Company.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			23-6000765				American Premier Underwriters, Inc.....	PA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			13-6400464				Lehigh Valley Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC.....	PA.....	NIA.....	Lehigh Valley Railroad Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			20-1548213				Magnolia Alabama Holdings, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			20-1574094				Magnolia Alabama Holdings LLC.....	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			46-1852532				Michigan Oil & Gas Holdings, LLC.....	MI.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			46-1480078				Ohio Oil & Gas Holdings, LLC.....	OH.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			13-6021353				The Owasco River Railway, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			76-0080537				PCC Technical Industries, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			23-6000766				Pennsylvania-Reading Seashore Lines.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...66.670	American Financial Group, Inc..	N.....	..
			98-1073776				GAI Insurance Company, Ltd.....	BMU.....	IA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			31-1446308				Hangar Acquisition Corp.....	OH.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			91-1508644				Premier Lease & Loan Services of Canada, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			31-0823725				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..

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)	*
Q12.1			06-1356481				Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			34-1017531				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			47-0717079				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			34-1947042				QQAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			20-1246122				Brothers Management, LLC.....	FL.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			31-1391777				GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			84-2654660				Helium Holdings Limited.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			52-2179330				GAI Australia Pty Ltd.....	AUS.....	NIA.....	Helium Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			31-0686194				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			31-1119320				TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			31-0728327				Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			42-1575938				Great American Holding, Inc.....	OH.....	UDP.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			80-0333563				ABA Insurance Services, Inc.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			27-3062314				Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084	American Financial Group, Inc..	10646...	36-4079497			Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084	American Financial Group, Inc..	10701...	59-1835212			Bridgefield Employers Insurance Company.....	FL.....	IA.....	Great American Contemporary Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084	American Financial Group, Inc..	10335...	59-3269531			Bridgefield Casualty Insurance Company.....	FL.....	IA.....	Bridgefield Employers Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084	American Financial Group, Inc..	22179...	95-2801326			Republic Indemnity Company of America.....	CA.....	IA.....	Great American Contemporary Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084	American Financial Group, Inc..	43753...	31-1054123			Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			59-3269531				Great American Holding (Europe) Limited.....	GBR.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			95-2801326				Great American Europe Limited.....	GBR.....	NIA.....	Great American Holding (Europe) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			AA-1784136				Great American International Insurance (EU) Designated Activity Company.....	IRL.....	IA.....	Great American Europe Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			AA-1120817				Great American International Insurance (UK) Limited.....	GBR.....	IA.....	Great American Europe Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084	American Financial Group, Inc..	23418...	73-0556513			Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084	American Financial Group, Inc..	15380...	73-1406844			Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084	American Financial Group, Inc..	13794...	38-3803661			Mid-Continent Excess and Surplus Insurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084	American Financial Group, Inc..	23426...	73-0773259			Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			34-1607394				National Interstate Corporation.....	OH.....	UDP.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			34-1899058				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			31-1548235				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			98-0191335				Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			66-0660039				Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			34-1607396				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
			36-4670968				Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....	.....	American Financial Group, Inc..	N.....	2
0084	American Financial Group, Inc..	32620...	34-1607395				National Interstate Insurance Company.....	OH.....	RE.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Q12.2	0084 American Financial Group, Inc..	11051...	99-0345306	.....	.....	.....	National Interstate Insurance Company of Hawaii, Inc.....	OH.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	43-1254631	.....	.....	.....	TransProtection Service Company.....	MO.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084 American Financial Group, Inc..	41106...	95-3623282	.....	.....	.....	Triumphe Casualty Company.....	OH.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084 American Financial Group, Inc..	21172...	86-0114294	.....	.....	.....	Vanliner Insurance Company.....	MO.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	20-5546054	.....	.....	.....	Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	46-4570914	.....	.....	.....	Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	59-1683711	.....	.....	.....	Summit Consulting, LLC.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	59-3385208	.....	.....	.....	Heritage Summit Healthcare, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084 American Financial Group, Inc..	16691...	31-0501234	.....	.....	.....	Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084 American Financial Group, Inc..	37990...	31-0973761	.....	.....	.....	American Empire Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084 American Financial Group, Inc..	35351...	31-0912199	.....	.....	.....	American Empire Surplus Lines Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	31-1463075	.....	.....	.....	American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	59-2840291	.....	.....	.....	Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	25-1754638	.....	.....	.....	Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	59-2840294	.....	.....	.....	Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	31-1277904	.....	.....	.....	Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	83-1767590	.....	.....	.....	CropSurance Agency, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	31-0589001	.....	.....	.....	Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	84-2358400	.....	.....	.....	Human and Social Services Risk Purchasing Group, LLC.....	OH.....	NIA.....	Dempsey & Siders Agency, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	31-1341668	.....	.....	.....	Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	31-1277904	.....	.....	.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	Y.....	..
	.....	.....	39-1404033	.....	.....	.....	Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	31-0589001	.....	.....	.....	Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management....	.....	American Financial Group, Inc..	N.....	2
	.....	.....	81-0814136	.....	.....	.....	GAI Mexico Holdings, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	31-1753938	.....	.....	.....	GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	Y.....	..
	.....	.....	31-1765544	.....	.....	.....	GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	61-1329718	.....	.....	.....	Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084 American Financial Group, Inc..	26832...	95-1542353	.....	.....	.....	Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084 American Financial Group, Inc..	26344...	15-6020948	.....	.....	.....	Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084 American Financial Group, Inc..	39896...	61-0983091	.....	.....	.....	Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084 American Financial Group, Inc..	37532...	31-0954439	.....	.....	.....	Great American E & S Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084 American Financial Group, Inc..	41858...	31-1036473	.....	.....	.....	Great American Fidelity Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	31-1652643	.....	.....	.....	Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084 American Financial Group, Inc..	22136...	13-5539046	.....	.....	.....	Great American Insurance Company of New York.....	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	.....	.....	31-0856644	.....	.....	.....	Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
	0084 American Financial Group, Inc..	38580...	31-1288778	.....	.....	.....	Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..

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)	*
.....	.....	.....	31-0918893	.....	.....	.....	Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	31135...	31-1209419	.....	.....	.....	Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	33723...	31-1237970	.....	.....	.....	Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
0084	American Financial Group, Inc..	16618...	83-1694393	.....	.....	.....	Great American Underwriters Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
.....	.....	.....	59-1263251	.....	.....	.....	Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
.....	.....	.....	87-1850814	.....	.....	.....	PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
.....	.....	.....	31-1293064	.....	.....	.....	Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
.....	.....	.....	.....	.....	.....	.....	Shelter Rock Holdings, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..
.....	.....	.....	.....	.....	.....	.....	Westline Industrial, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	..

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	53,149	8,933	16.807	17.806
2. Allied lines.....	5,421	1,066	19.665	18.986
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....	1,217,187	385,309	31.656	7.530
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....		2	0.000	
9. Inland marine.....	4,205,074	619,233	14.726	50.841
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....		0	0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....	953	(389)	(40.774)	78.440
16. Workers' compensation.....	26,769,913	14,690,339	54.876	32.044
17.1. Other liability-occurrence.....	28,958,308	23,184,766	80.063	95.354
17.2. Other liability-claims made.....	700,341	805,083	114.956	129.383
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....			0.000	
18.2. Products liability-claims made.....			0.000	
19.1, 19.2. Private passenger auto liability.....	154	(315,138)	(204,091.840)	(1,233.203)
19.3, 19.4. Commercial auto liability.....	186,510,635	117,911,168	63.220	65.589
21. Auto physical damage.....	34,884,996	13,301,984	38.131	44.809
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....			0.000	
26. Burglary and theft.....	1,334	285	21.375	18.906
27. Boiler and machinery.....	52,477	(9,068)	(17.280)	118.838
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
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.....	0	0	0.000	
35. Totals.....	283,359,943	170,583,573	60.200	61.318
DETAILS OF WRITE-INS				
3401.			0.000	
3402.			0.000	
3403.			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).....	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	7,542	81,559	79,149
2. Allied lines.....	1,430	3,809	9,918
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	496,390	1,066,549	1,251,312
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	2,117,598	4,104,123	4,195,562
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....	(12,506)	(12,506)	
16. Workers' compensation.....	11,555,665	20,998,939	18,349,708
17.1. Other liability-occurrence.....	17,045,189	35,717,540	31,246,678
17.2. Other liability-claims made.....	811,125	982,769	927,513
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....			
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....			1,022
19.3 19.4. Commercial auto liability.....	146,407,849	246,294,534	197,259,849
21. Auto physical damage.....	27,907,780	50,391,458	47,122,495
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....	1,817	2,778	2,806
27. Boiler and machinery.....	15,121	37,565	47,804
28. Credit.....			
29. International.....			
30. Warranty.....			
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.....	0	0	0
35. Totals.....	206,355,001	359,669,118	300,493,816
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
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).....	0	0	0

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.....	92,161	115,847	208,008	26,254	25	26,280	80,539	148	87,106	167,794	14,633	(28,567)	(13,934)
2. 2019.....	46,791	67,469	114,260	19,779	73	19,852	43,236	153	47,895	91,284	16,223	(19,347)	(3,124)
3. Subtotals 2019 + Prior.....	138,952	183,315	322,268	46,033	99	46,132	123,775	302	135,002	259,078	30,855	(47,913)	(17,058)
4. 2020.....	40,183	127,436	167,619	21,162	1,673	22,835	48,126	1,496	91,920	141,542	29,105	(32,347)	(3,242)
5. Subtotals 2020 + Prior.....	179,135	310,751	489,887	67,195	1,772	68,967	171,900	1,798	226,921	400,620	59,960	(80,260)	(20,300)
6. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	12,285	12,285	XXX.....	23,837	72,185	96,021	XXX.....	XXX.....	XXX.....
7. Totals.....	179,135	310,751	489,887	67,195	14,056	81,252	171,900	25,635	299,106	496,641	59,960	(80,260)	(20,300)
8. Prior Year-End's Surplus As Regards Policyholders	286,349										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....33.5 %	2. ....(25.8)%	3. ....(4.1)%
											Col. 13, Line 7 Line 8		
											4.(7.1)%		

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?	NO
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?	NO

Explanation:

1.

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

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

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

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

Bar Code:



National Interstate Insurance Company

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Miscellaneous receivable.....	881,647		881,647	1,432,281
2505. Commission receivables.....	738,572	66,049	672,524	636,660
2597. Summary of remaining write-ins for Line 25.....	1,620,220	66,049	1,554,171	2,068,941

National Interstate Insurance Company
SCHEDULE A - VERIFICATION
Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	37,830,829	39,006,774
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		59,919
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....	618,288	1,235,864
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	37,212,542	37,830,829
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	37,212,542	37,830,829

SCHEDULE B - VERIFICATION
Mortgage Loans

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

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	11,057,395	13,748,754
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	65,576	
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	1,184,556	(1,927,857)
6. Total gain (loss) on disposals.....		1,056,573
7. Deduct amounts received on disposals.....	368,890	1,820,074
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	11,938,638	11,057,395
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	11,938,638	11,057,395

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	979,651,688	997,651,004
2. Cost of bonds and stocks acquired.....	183,573,318	206,056,203
3. Accrual of discount.....	537,086	1,046,084
4. Unrealized valuation increase (decrease).....	13,116,620	157,482
5. Total gain (loss) on disposals.....	1,733,860	3,453,105
6. Deduct consideration for bonds and stocks disposed of.....	113,715,740	219,970,721
7. Deduct amortization of premium.....	1,540,498	2,677,770
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	97,122	6,634,846
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	83,457	571,148
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	1,063,342,668	979,651,688
12. Deduct total nonadmitted amounts.....	1,251,484	994,342
13. Statement value at end of current period (Line 11 minus Line 12).....	1,062,091,184	978,657,346

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	687,384,904	55,025,637	54,503,332	(909,495)	687,384,904	686,997,713		655,034,807
2. NAIC 2 (a).....	117,842,440	17,478,101	4,643,210	9,455	117,842,440	130,686,787		99,491,384
3. NAIC 3 (a).....	8,610,312		498,366	275,120	8,610,312	8,387,067		5,612,957
4. NAIC 4 (a).....	3,113,521		11,531	14,294	3,113,521	3,116,283		1,657,579
5. NAIC 5 (a).....	192,628	6,829	795	(12,388)	192,628	186,273		370,909
6. NAIC 6 (a).....						0		
7. Total Bonds.....	817,143,805	72,510,566	59,657,235	(623,014)	817,143,805	829,374,123	0	762,167,636
PREFERRED STOCK								
8. NAIC 1.....	1,992,500		1,000,000	7,500	1,992,500	1,000,000		2,021,950
9. NAIC 2.....	10,791,164		833,998	31,834	10,791,164	9,989,000		9,506,093
10. NAIC 3.....	608,580			22,540	608,580	631,120		597,310
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....	167,460			(102,190)	167,460	65,270		9,775
14. Total Preferred Stock.....	13,559,704	0	1,833,998	(40,316)	13,559,704	11,685,390	0	12,135,128
15. Total Bonds and Preferred Stock.....	830,703,509	72,510,566	61,491,233	(663,330)	830,703,509	841,059,513	0	774,302,764

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

QSI02

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....		XXX.....	6,829.....	677.....	1.....

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	4,003,183.....	
2. Cost of short-term investments acquired.....	13,427.....	4,006,370.....
3. Accrual of discount.....		0.....
4. Unrealized valuation increase (decrease).....	(3,641).....	(3,187).....
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	3,999,995.....	
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	12,973.....	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0.....	4,003,183.....
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	0.....	4,003,183.....

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	37,061,720	29,904,124
2. Cost of cash equivalents acquired.....	205,474,337	252,139,771
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		327
6. Deduct consideration received on disposals.....	182,476,671	244,982,502
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	60,059,386	37,061,720
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	60,059,386	37,061,720

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	PRIMUS CAPITAL FUND VII LP.....	Cleveland.....	OH...	PRIMUS CAPITAL FUND VII, LP.....	.....	12/31/2012...	1	.....	.....65,576	.....	.....842,476	2.469
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								0	65,576	0	842,476	XXX.....
4899999. Subtotal - Unaffiliated.....								0	65,576	0	842,476	XXX.....
5099999. Totals.....								0	65,576	0	842,476	XXX.....

QE03

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

NONE

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - Industrial and Miscellaneous											
000844	AC	4	ABPCI 8 A1B - CDO.....	C.....	04/27/2021.....	Natixis.....		1,903,266	1,900,000	1,165	1.A FE.....
00086A	AS	3	ABPCI DIRECT LENDING FUND CLO I LTD - CD.....	C.....	04/29/2021.....	Natixis.....		2,000,000	2,000,000		1.A FE.....
023135	BX	3	AMAZON.COM INC.....		05/10/2021.....	JP Morgan.....		2,987,040	3,000,000		1.E FE.....
03290A	AA	8	ANCHF 13 A - CDO.....	C.....	05/25/2021.....	GREENSLEDGE CAPITAL MARKETS LLC.....		2,000,000	2,000,000		1.A FE.....
03331F	AJ	9	ANCHF 7R BR - CDO.....		04/13/2021.....	GREENSLEDGE CAPITAL MARKETS LLC.....		2,000,000	2,000,000		1.C FE.....
03880W	AA	6	ARCL0 2020-FL1 A - CDO.....	C.....	04/14/2021.....	MORGAN STANLEY CO.....		3,003,750	3,000,000	102	1.A FE.....
038923	AU	2	ARBOR REALTY TRUST, INC.....		04/30/2021.....	AFG Private Placement.....		2,000,000	2,000,000		1.F Z.....
093662	AJ	3	BLOCK FINANCIAL LLC.....		06/22/2021.....	JP Morgan.....		995,370	1,000,000		2.C FE.....
09581J	AA	4	BLUE OWL FINANCE LLC.....		06/03/2021.....	GOLDMAN.....		987,300	1,000,000		2.B FE.....
10901U	AA	0	BDF 1 A - CDO.....	C.....	04/16/2021.....	GREENSLEDGE CAPITAL MARKETS LLC.....		1,030,000	1,000,000	20,660	1.A FE.....
11135F	BL	4	BROADCOM INC.....		04/01/2021.....	EXCHANGE.....				(7,653)	2.C FE.....
15186P	AA	6	CENTERBRIDGE CREDIT FUNDING 1, LTD. - CD.....	C.....	04/08/2021.....	GREENSLEDGE CAPITAL MARKETS LLC.....		1,000,000	1,000,000		1.A FE.....
15674P	AA	5	CERB 33 A - CDO.....	C.....	06/23/2021.....	WELLS FARGO SECURITIES LLC.....		1,000,000	1,000,000		1.A Z.....
25402J	AA	7	DIGITALBRIDGE ISSUER LLC - ABS.....		06/30/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		2,000,000	2,000,000		2.B Z.....
25755T	AN	0	DPABS 211 AI - RMBS.....		04/08/2021.....	GUGGENHEIM.....		2,000,000	2,000,000		2.A FE.....
28853R	AL	3	ECLO 4R AR - CDO.....		05/19/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		2,000,000	2,000,000		1.A FE.....
36166V	AE	5	GCI FUNDING I LLC, SERIES 2021-1 - ABS.....	C.....	06/04/2021.....	CREDIT SUISSE SECURITIES.....		1,999,485	2,000,000		1.F FE.....
38178E	AA	3	GOCAP 16RR 1R2 - CDO.....	C.....	06/08/2021.....	Natixis.....		220,000	220,000		1.A FE.....
38178E	AC	9	GOCAP 16RR 2R2 - CDO.....	C.....	06/08/2021.....	Natixis.....		460,000	460,000		1.A FE.....
50209T	AA	8	LMREC 2019-CRE3 A - CMBS.....		04/16/2021.....	WELLS FARGO SECURITIES LLC.....		2,000,000	2,000,000	2,261	1.A FE.....
55283A	AA	7	MCA FUND III HOLDING LLC - ABS.....		06/01/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		(1,169)	(1,168)	(1)	1.F FE.....
55283T	AA	6	MF1 2021-FL6 A - CDO.....		06/10/2021.....	JP Morgan.....		2,500,000	2,500,000		1.A FE.....
56577J	AA	1	MARANON LOAN FUNDING 2021-2 LTD. - CDO.....	C.....	05/28/2021.....	WELLS FARGO SECURITIES LLC.....		3,450,000	3,450,000		1.A FE.....
56577J	AC	7	MARANON LOAN FUNDING 2021-2 LTD. - CDO.....	C.....	05/28/2021.....	WELLS FARGO SECURITIES LLC.....		5,000,000	5,000,000		1.C FE.....
56577L	AA	6	MARANON LOAN FUNDING 2021-1 LTD. - CDO.....	C.....	04/27/2021.....	MORGAN STANLEY CO.....		1,000,000	1,000,000		1.A FE.....
62955W	AA	2	NRZ FNT EXCESS LLC - ABS.....		05/18/2021.....	CITIGROUP.....		1,499,991	1,500,000		2.C FE.....
649604	AE	5	NEW YORK MORTGAGE TRUST INC.....		04/15/2021.....	PIPER SANDLER & CO.....		2,000,000	2,000,000		2.A PL.....
680277	AC	4	OLD SECOND BANCORP INC.....		04/06/2021.....	Stifel, Nicolaus & Co., Inc.....		1,000,000	1,000,000		2.C FE.....
69506Y	SC	4	PACIFIC WESTERN BANK.....		04/27/2021.....	PIPR.....		2,000,000	2,000,000		2.A FE.....
79588T	AD	2	SAMMONS FINANCIAL GROUP INC.....		04/13/2021.....	Bank of America Merrill Lynch.....		1,995,440	2,000,000		2.A FE.....
87267C	AA	6	TRP 2021 LLC - ABS.....		05/04/2021.....	CREDIT SUISSE SECURITIES (USA).....		1,999,586	2,000,000		1.F FE.....
88603U	AA	7	THRUST ENGINE LEASING 2021 DAC - ABS.....	C.....	06/17/2021.....	MIZUHO SECURITIES USA INC.....		2,999,886	3,000,000		1.F FE.....
89656G	AA	2	TRL 211 A - ABS.....		06/22/2021.....	WELLS FARGO SECURITIES LLC.....		1,999,848	2,000,000		1.F FE.....
89683L	AA	8	TRIUMPH RAIL LLC - ABS.....		05/25/2021.....	CREDIT SUISSE SECURITIES (USA).....		1,999,180	2,000,000		1.F FE.....
919794	AE	7	VALLEY NATIONAL BANCORP.....		05/25/2021.....	PIPR.....		1,000,000	1,000,000		2.C FE.....
92259T	AA	9	VCC 211 A1 - RMBS.....		05/10/2021.....	CITIGROUP.....		1,499,869	1,500,000	2,508	1.A FE.....
957638	AD	1	WESTERN ALLIANCE BANCORP.....		06/03/2021.....	PIPR.....		1,000,000	1,000,000		2.B FE.....
97064G	AA	1	WESTF 2021-A A - ABS.....		05/07/2021.....	Bank of America Merrill Lynch.....		1,999,896	2,000,000		1.F FE.....
98878F	AE	9	Z CAPITAL CREDIT PARTNERS CLO 2021-1 LIM.....	C.....	05/28/2021.....	Amherst Securities Group LLC.....		4,975,000	5,000,000		1.A FE.....
98920M	AA	0	ZAXBY 211 A2 - ABS.....		05/27/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		1,000,000	1,000,000		2.B FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....								72,503,738	72,528,832	19,042	XXX
8399997. Total - Bonds - Part 3.....								72,503,738	72,528,832	19,042	XXX
8399999. Total - Bonds.....								72,503,738	72,528,832	19,042	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other											

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
92206@ 10 7	VANLINER INS CO.....		04/30/2021.....	Stock Options.....		3,302	XXX		XXX
92206@ 10 7	VANLINER INS CO.....		05/31/2021.....	Stock Options.....		3,412	XXX		XXX
92206@ 10 7	VANLINER INS CO.....		06/30/2021.....	Stock Options.....		3,302	XXX		XXX
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....					10,016	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3.....					10,016	XXX	0	XXX
9799999.	Total - Common Stocks.....					10,016	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks.....					10,016	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					72,513,754	XXX	19,042	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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
Bonds - U.S. Government																							
36241L	S7	2	GN 783242 - RMBS.....	..	06/01/2021.	Paydown.....	.....	.....12,933	12,933	13,621	13,283	.....	.....(350)	.....	.....(350)	.....	.....12,933	.....	.....	.....0	160	02/15/2026.	1.A
38373A	D9	4	GNR 2009-069 PV - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	.....1,550	1,550	1,630	1,605	.....	.....(55)	.....	.....(55)	.....	.....1,550	.....	.....	.....0	25	08/20/2039.	1.A
38375G	2G	5	GNR 2012-102 DN - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	.....25,852	25,852	25,836	25,829	.....	.....23	.....	.....23	.....	.....25,852	.....	.....	.....0	162	09/20/2040.	1.A
38376E	VJ	1	GNR 2009-110 AB - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	.....5,587	5,587	5,854	5,691	.....	.....(104)	.....	.....(104)	.....	.....5,587	.....	.....	.....0	95	04/16/2039.	1.A
38377L	ZD	3	GNR 2010-127 NH - CMO/RMBS.....	..	04/20/2021.	Paydown.....	.....	.....6,150	6,150	6,336	6,164	.....	.....(14)	.....	.....(14)	.....	.....6,150	.....	.....	.....0	63	02/20/2039.	1.A
38378T	AF	7	GNR 2013-071 GA - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	.....18,750	18,750	18,805	18,758	.....	.....(9)	.....	.....(9)	.....	.....18,750	.....	.....	.....0	207	07/20/2041.	1.A
38379X	KD	1	GNR 2016-083 AP - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	.....119,118	119,118	124,236	122,954	.....	.....(3,836)	.....	.....(3,836)	.....	.....119,118	.....	.....	.....0	1,432	10/20/2045.	1.A
912828	4B	3	UNITED STATES TREASURY.....	..	04/01/2021.	Various.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....189,939	0	0	0	(5,938)	03/15/2021.	1.A
0599999.	Total - Bonds - U.S. Government.....			..			.....	.....189,939	189,939	196,316	194,285	0	(4,345)	0	(4,345)	0	189,939	0	0	0	(3,793)	XXX	XXX
Bonds - U.S. States, Territories and Possessions																							
20772J	GT	3	CONNECTICUT ST.....	..	06/01/2021.	Maturity @ 100.00.....	.....	.....190,000	190,000	228,190	192,479	.....	.....(2,479)	.....	.....(2,479)	.....	.....190,000	.....	.....	.....0	4,750	06/01/2021.	1.D FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....			..			.....	.....190,000	190,000	228,190	192,479	0	(2,479)	0	(2,479)	0	190,000	0	0	0	4,750	XXX	XXX
Bonds - U.S. Political Subdivisions of States																							
68609T	DM	7	OREGON ST.....	..	06/01/2021.	Call @ 100.00.....	.....	.....40,000	40,000	43,066	40,122	.....	.....(122)	.....	.....(122)	.....	.....40,000	.....	.....	.....0	821	12/01/2048.	1.B FE.....
68609T	SH	2	OREGON ST.....	..	06/01/2021.	Direct.....	.....	.....25,000	25,000	27,004	25,080	.....	.....(80)	.....	.....(80)	.....	.....25,000	.....	.....	.....0	442	12/01/2049.	1.B FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....			..			.....	.....65,000	65,000	70,070	65,201	0	(201)	0	(201)	0	65,000	0	0	0	1,263	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
196479	2D	0	COLORADO HSG & FIN AUTH.....	..	05/03/2021.	Direct.....	.....	.....70,000	70,000	73,968	70,310	.....	.....(310)	.....	.....(310)	.....	.....70,000	.....	.....	.....0	1,531	05/01/2049.	1.A FE.....
196479	TZ	2	COLORADO HSG & FIN AUTH.....	..	05/03/2021.	Direct.....	.....	.....10,000	10,000	10,830	10,044	.....	.....(44)	.....	.....(44)	.....	.....10,000	.....	.....	.....0	250	11/01/2028.	1.A FE.....
19647P	BA	0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	06/01/2021.	Various.....	.....	.....116,565	116,571	116,571	116,571	.....	.....(6)	.....	.....(6)	.....	.....116,565	.....	.....	.....0	1,859	02/01/2044.	1.B FE.....
19647P	BW	2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	06/01/2021.	Paydown.....	.....	.....6,060	6,060	6,060	6,060	.....	.....0	.....	.....0	.....	.....6,060	.....	.....	.....0	95	10/01/2057.	1.A FE.....
196480	DQ	7	COLORADO HSG & FIN AUTH.....	..	05/03/2021.	Direct.....	.....	.....25,000	25,000	27,500	25,131	.....	.....(131)	.....	.....(131)	.....	.....25,000	.....	.....	.....0	490	05/01/2050.	1.A FE.....
20775B	N8	5	CONN ST HSG FIN AUTH HSG MTG FIN PG.....	..	06/16/2021.	Call @ 100.00.....	.....	.....15,000	15,000	15,967	15,055	.....	.....(55)	.....	.....(55)	.....	.....15,000	.....	.....	.....0	369	11/15/2032.	1.A FE.....
20775C	TU	8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	..	06/16/2021.	Direct.....	.....	.....240,000	240,000	240,000	240,000	.....	.....(0)	.....	.....(0)	.....	.....240,000	.....	.....	.....0	4,249	11/15/2032.	1.A FE.....
3128M1	CK	3	FH G11974 - RMBS.....	..	04/15/2021.	Paydown.....	.....	.....54	54	54	54	.....	.....0	.....	.....0	.....	.....54	.....	.....	.....0	2	05/01/2021.	1.A
3128MB	DN	4	FH G12609 - RMBS.....	..	06/01/2021.	Paydown.....	.....	.....1,631	1,631	1,662	1,639	.....	.....(8)	.....	.....(8)	.....	.....1,631	.....	.....	.....0	37	04/01/2022.	1.A
3128MM	UM	3	FH G18587 - RMBS.....	..	06/01/2021.	Paydown.....	.....	.....63,641	63,641	66,962	66,015	.....	.....(2,374)	.....	.....(2,374)	.....	.....63,641	.....	.....	.....0	779	02/01/2031.	1.A
3128P7	5B	5	FH C91742 - RMBS.....	..	06/01/2021.	Paydown.....	.....	.....74,623	74,623	80,010	79,346	.....	.....(4,723)	.....	.....(4,723)	.....	.....74,623	.....	.....	.....0	1,059	01/01/2034.	1.A
3128P7	7L	1	FH C91799 - RMBS.....	..	06/01/2021.	Paydown.....	.....	.....79,257	79,257	82,897	82,480	.....	.....(3,224)	.....	.....(3,224)	.....	.....79,257	.....	.....	.....0	1,097	11/01/2034.	1.A
3128P7	Q6	3	FH C91377 - RMBS.....	..	06/01/2021.	Paydown.....	.....	.....48,387	48,387	52,318	51,529	.....	.....(3,143)	.....	.....(3,143)	.....	.....48,387	.....	.....	.....0	888	06/01/2031.	1.A
3128P7	QN	6	FH C91361 - RMBS.....	..	06/01/2021.	Paydown.....	.....	.....45,900	45,900	49,027	48,469	.....	.....(2,569)	.....	.....(2,569)	.....	.....45,900	.....	.....	.....0	747	03/01/2031.	1.A
3128P7	W5	8	FH C91568 - RMBS.....	..	06/01/2021.	Paydown.....	.....	.....57,635	57,635	60,661	60,157	.....	.....(2,522)	.....	.....(2,522)	.....	.....57,635	.....	.....	.....0	720	10/01/2032.	1.A
3128P7	XX	6	FH C91594 - RMBS.....	..	06/01/2021.	Paydown.....	.....	.....69,039	69,039	72,599	72,013	.....	.....(2,974)	.....	.....(2,974)	.....	.....69,039	.....	.....	.....0	841	01/01/2033.	1.A
3128PV	BS	8	FH J15449 - RMBS.....	..	06/01/2021.	Paydown.....	.....	.....25,683	25,683	27,400	26,749	.....	.....(1,066)	.....	.....(1,066)	.....	.....25,683	.....	.....	.....0	431	05/01/2026.	1.A
31294L	6V	0	FH E02684 - RMBS.....	..	06/01/2021.	Paydown.....	.....	.....2,581	2,581	2,705	2,603	.....	.....(22)	.....	.....(22)	.....	.....2,581	.....	.....	.....0	48	03/01/2025.	1.A
3132J4	H3	6	FH G30949 - RMBS.....	..	06/01/2021.	Paydown.....	.....	.....42,889	42,889	45,194	44,614	.....	.....(1,725)	.....	.....(1,725)	.....	.....42,889	.....	.....	.....0	616	08/01/2036.	1.A
3133N3	U9	3	FH RE6008 - RMBS.....	..	06/01/2021.	Paydown.....	.....	.....206,153	206,153	209,599	208,826	.....	.....(2,673)	.....	.....(2,673)	.....	.....206,153	.....	.....	.....0	2,833	11/01/2049.	1.A
3133N3	VG	6	FH RE6015 - RMBS.....	..	06/01/2021.	Paydown.....	.....	.....135,065	135,065	137,027	136,574	.....	.....(1,510)	.....	.....(1,510)	.....	.....135,065	.....	.....	.....0	1,911	09/01/2049.	1.A
3136A4	VH	9	FNR 2012-14 HA - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	.....16,231	16,231	16,018	16,111	.....	.....121	.....	.....121	.....	.....16,231	.....	.....	.....0	135	07/25/2040.	1.A

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (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
3136A5	BB	1	FNR 2012-40 PA - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	10,617	10,617	10,667	10,632	.....	.....(14)	.....	.....(14)	.....	10,617	.....	.....	.....0	88	09/25/2040.	1.A
3136A5	P6	7	FNR 2012-53 PB - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	40,001	40,001	41,076	40,491	.....	.....(490)	.....	.....(490)	.....	40,001	.....	.....	.....0	353	02/25/2041.	1.A
3136A7	5E	8	FNR 2012-96 PD - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	34,046	34,046	34,490	34,222	.....	.....(176)	.....	.....(176)	.....	34,046	.....	.....	.....0	280	07/25/2041.	1.A
3136A8	XC	9	FNR 2012-99 AB - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	36,772	36,772	36,660	36,714	.....	.....57	.....	.....57	.....	36,772	.....	.....	.....0	259	05/25/2039.	1.A
3136AA	MJ	1	FNR 2012-139 BH - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	18,343	18,343	18,704	18,558	.....	.....(215)	.....	.....(215)	.....	18,343	.....	.....	.....0	153	02/25/2042.	1.A
3136AA	Y7	4	FNR 2012-145 TA - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	12,161	12,161	12,120	12,135	.....	.....26	.....	.....26	.....	12,161	.....	.....	.....0	63	11/25/2042.	1.A
3136AA	YL	3	FNR 2012-133 GE - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	15,501	15,501	15,478	15,479	.....	.....21	.....	.....21	.....	15,501	.....	.....	.....0	94	08/25/2041.	1.A
3136AB	H7	1	FNR 2013-5 BD - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	28,670	28,670	28,621	28,628	.....	.....42	.....	.....42	.....	28,670	.....	.....	.....0	235	03/25/2040.	1.A
3136AC	A5	0	FNR 2013-18 PA - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	42,499	42,499	41,656	41,964	.....	.....535	.....	.....535	.....	42,499	.....	.....	.....0	334	11/25/2041.	1.A
3136AC	EK	3	FNR 2013-10 NE - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	31,284	31,284	31,646	31,480	.....	.....(196)	.....	.....(196)	.....	31,284	.....	.....	.....0	255	01/25/2042.	1.A
3136AC	JY	8	FNR 2013-17 PC - CMO/RMBS.....	..	05/25/2021.	Paydown.....	.....	4,300	4,300	4,367	4,311	.....	.....(12)	.....	.....(12)	.....	4,300	.....	.....	.....0	30	03/25/2039.	1.A
3136AD	2H	1	FNR 2013-43 XP - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	17,797	17,797	17,366	17,592	.....	.....205	.....	.....205	.....	17,797	.....	.....	.....0	111	08/25/2041.	1.A
3136AE	6N	2	FNR 2013-74 HA - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	34,231	34,231	34,980	34,414	.....	.....(183)	.....	.....(183)	.....	34,231	.....	.....	.....0	413	10/25/2037.	1.A
3136AE	EZ	6	FNR 2013-53 WG - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	12,777	12,777	12,265	12,541	.....	.....236	.....	.....236	.....	12,777	.....	.....	.....0	106	06/25/2042.	1.A
3136AE	S7	3	FNR 2013-53 WL - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	34,303	34,303	32,320	33,498	.....	.....805	.....	.....805	.....	34,303	.....	.....	.....0	214	01/25/2042.	1.A
3136AE	Z4	2	FNR 2013-70 VA - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	36,030	36,030	36,874	36,352	.....	.....(322)	.....	.....(322)	.....	36,030	.....	.....	.....0	451	08/25/2026.	1.A
3136AF	NE	0	FNR 2013-75 VG - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	14,368	14,368	14,758	14,534	.....	.....(166)	.....	.....(166)	.....	14,368	.....	.....	.....0	195	08/25/2026.	1.A
3136AG	LA	8	FNR 2013-93 VA - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	23,428	23,428	23,956	23,475	.....	.....(47)	.....	.....(47)	.....	23,428	.....	.....	.....0	293	01/25/2025.	1.A
3136AL	YX	3	FNR 2014-81 CA - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	130,581	130,581	136,274	133,845	.....	.....(3,264)	.....	.....(3,264)	.....	130,581	.....	.....	.....0	1,567	03/25/2041.	1.A
3136AR	R4	2	FNR 2016-25 A - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	93,553	93,553	97,587	95,846	.....	.....(2,293)	.....	.....(2,293)	.....	93,553	.....	.....	.....0	1,093	11/25/2042.	1.A
3136AT	CK	8	FNR 2016-50 BN - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	208,401	208,401	217,649	214,782	.....	.....(6,381)	.....	.....(6,381)	.....	208,401	.....	.....	.....0	2,486	02/25/2046.	1.A
3136AT	JR	6	FNR 2016-49 PA - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	74,584	74,584	76,507	76,037	.....	.....(1,453)	.....	.....(1,453)	.....	74,584	.....	.....	.....0	922	09/25/2045.	1.A
3136AT	U8	5	FNR 2016-77 BA - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	67,034	67,034	69,204	68,325	.....	.....(1,292)	.....	.....(1,292)	.....	67,034	.....	.....	.....0	709	01/25/2045.	1.A
3136AU	RZ	6	FNR 2016-92 DA - CMO/RMBS.....	..	06/25/2021.	Paydown.....	.....	69,485	69,485	71,016	70,303	.....	.....(818)	.....	.....(818)	.....	69,485	.....	.....	.....0	819	02/25/2034.	1.A
3136AV	V9	7	FNR 2017-22 BE - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	95,240	95,240	98,990	97,496	.....	.....(2,256)	.....	.....(2,256)	.....	95,240	.....	.....	.....0	1,320	08/25/2040.	1.A
3136AW	JZ	1	FNR 2017-31 QA - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	94,444	94,444	98,192	97,085	.....	.....(2,641)	.....	.....(2,641)	.....	94,444	.....	.....	.....0	1,331	11/25/2045.	1.A
3137A2	W9	8	FHR 3752 PD - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	16,542	16,542	17,038	16,908	.....	.....(366)	.....	.....(366)	.....	16,542	.....	.....	.....0	177	09/15/2040.	1.A
3137A6	FB	3	FHR 3809 GA - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	59,801	59,801	62,518	60,180	.....	.....(379)	.....	.....(379)	.....	59,801	.....	.....	.....0	1,073	10/15/2039.	1.A
3137A9	J7	2	FHR 3843 GJ - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	6,746	6,746	7,120	6,837	.....	.....(91)	.....	.....(91)	.....	6,746	.....	.....	.....0	95	10/15/2039.	1.A
3137AE	LS	2	FHR 3910 JC - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	19,162	19,162	19,587	19,252	.....	.....(90)	.....	.....(90)	.....	19,162	.....	.....	.....0	165	12/15/2037.	1.A
3137AJ	6F	6	FHR 3955 BG - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	16,355	16,355	15,979	16,106	.....	.....249	.....	.....249	.....	16,355	.....	.....	.....0	170	02/15/2041.	1.A
3137AJ	HW	7	FHR 3960 YH - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	30,327	30,327	30,990	30,592	.....	.....(265)	.....	.....(265)	.....	30,327	.....	.....	.....0	244	08/15/2040.	1.A
3137AP	BF	6	FHR 4033 ED - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	18,534	18,534	18,592	18,541	.....	.....(7)	.....	.....(7)	.....	18,534	.....	.....	.....0	187	10/15/2036.	1.A
3137AP	GN	4	FHR 4029 NE - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	14,968	14,968	15,492	15,266	.....	.....(298)	.....	.....(298)	.....	14,968	.....	.....	.....0	156	03/15/2041.	1.A
3137AR	RT	5	FHR 4080 DA - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	10,990	10,990	11,251	11,128	.....	.....(138)	.....	.....(138)	.....	10,990	.....	.....	.....0	91	03/15/2041.	1.A
3137AS	BZ	6	FHR 4077 MA - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	126,690	126,690	128,353	127,608	.....	.....(918)	.....	.....(918)	.....	126,690	.....	.....	.....0	1,001	08/15/2040.	1.A
3137AS	Q8	0	FHR 4088 PA - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	19,893	19,893	20,838	20,436	.....	.....(543)	.....	.....(543)	.....	19,893	.....	.....	.....0	212	12/15/2040.	1.A
3137AT	KB	7	FHR 4097 GJ - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	21,988	21,988	22,401	22,249	.....	.....(261)	.....	.....(261)	.....	21,988	.....	.....	.....0	225	10/15/2031.	1.A
3137AT	Q5	4	FHR 4097 TG - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	41,914	41,914	40,695	41,468	.....	.....446	.....	.....446	.....	41,914	.....	.....	.....0	337	05/15/2039.	1.A
3137AT	W5	7	FHR 4106 EC - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	33,184	33,184	33,308	33,235	.....	.....(51)	.....	.....(51)	.....	33,184	.....	.....	.....0	243	04/15/2041.	1.A

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137AU ML 0	FHR 4102 LA - CMO/RMBS.....	..	06/01/2021.	Paydown.....			3,728	3,728	3,619	3,685		43		43		3,728			0	25	01/15/2040.	1.A
3137AU VJ 5	FHR 4119 PA - CMO/RMBS.....	..	06/01/2021.	Paydown.....			32,616	32,616	32,738	32,674		(58)		(58)		32,616			0	197	09/15/2041.	1.A
3137AU X8 7	FHR 4123 AE - CMO/RMBS.....	..	06/01/2021.	Paydown.....			40,116	40,116	40,254	40,148		(32)		(32)		40,116			0	336	09/15/2039.	1.A
3137AW VA 0	FHR 4145 UC - CMO/RMBS.....	..	06/01/2021.	Paydown.....			7,992	7,992	7,956	7,972		20		20		7,992			0	49	12/15/2027.	1.A
3137AY NZ 0	FHR 4161 TB - CMO/RMBS.....	..	06/01/2021.	Paydown.....			21,890	21,890	21,950	21,891		(1)		(1)		21,890			0	224	11/15/2039.	1.A
3137AY UE 9	FHR 4163 YA - CMO/RMBS.....	..	06/01/2021.	Paydown.....			78,717	78,717	80,562	79,781		(1,064)		(1,064)		78,717			0	696	10/15/2041.	1.A
3137B0 DW 1	FHR 4183 ME - CMO/RMBS.....	..	06/01/2021.	Paydown.....			12,383	12,383	12,497	12,455		(72)		(72)		12,383			0	103	02/15/2042.	1.A
3137B0 TR 5	FHR 4186 MC - CMO/RMBS.....	..	06/01/2021.	Paydown.....			24,337	24,337	23,311	23,790		547		547		24,337			0	147	03/15/2028.	1.A
3137B4 4F 0	FHR 4236 WC - CMO/RMBS.....	..	06/01/2021.	Paydown.....			14,642	14,642	14,823	14,714		(72)		(72)		14,642			0	185	05/15/2042.	1.A
3137B7 3L 1	FHR 4289 WE - CMO/RMBS.....	..	06/01/2021.	Paydown.....			19,377	19,377	19,849	19,602		(226)		(226)		19,377			0	234	08/15/2031.	1.A
3137B7 WH 8	FHR 4311 EA - CMO/RMBS.....	..	06/01/2021.	Paydown.....			18,314	18,314	18,045	18,191		124		124		18,314			0	134	09/15/2043.	1.A
3137BA HX 3	FHR 4345 AB - CMO/RMBS.....	..	06/01/2021.	Paydown.....			54,695	54,695	55,994	55,366		(671)		(671)		54,695			0	680	02/15/2040.	1.A
3137BA XY 3	FHR 4342 BD - CMO/RMBS.....	..	06/01/2021.	Paydown.....			13,342	13,342	13,334	13,215		127		127		13,342			0	130	12/15/2043.	1.A
3137BA ZV 7	FHR 4336 WV - CMO/RMBS.....	..	06/01/2021.	Paydown.....			14,129	14,129	14,564	14,305		(176)		(176)		14,129			0	177	10/15/2025.	1.A
3137BB FW 5	FHR 4349 CD - CMO/RMBS.....	..	06/01/2021.	Paydown.....			11,273	11,273	11,263	11,139		134		134		11,273			0	101	03/15/2044.	1.A
3137BC GX 0	FHR 4360 KA - CMO/RMBS.....	..	06/01/2021.	Paydown.....			186,685	186,685	194,269	190,833		(4,148)		(4,148)		186,685			0	2,266	05/15/2040.	1.A
3137BD 4U 7	FHR 4378 AC - CMO/RMBS.....	..	06/01/2021.	Paydown.....			24,543	24,543	24,037	24,117		427		427		24,543			0	190	02/15/2044.	1.A
3137BN Z8 0	FHR 4569 A - CMO/RMBS.....	..	06/01/2021.	Paydown.....			119,583	119,583	122,771	121,613		(2,030)		(2,030)		119,583			0	1,201	11/15/2040.	1.A
3137BR 6T 7	FHR 4608 HA - CMO/RMBS.....	..	06/01/2021.	Paydown.....			162,589	162,589	167,772	165,975		(3,386)		(3,386)		162,589			0	1,591	06/15/2041.	1.A
3137BS GS 6	FHR 4621 KA - CMO/RMBS.....	..	06/01/2021.	Paydown.....			27,608	27,608	28,031	27,909		(301)		(301)		27,608			0	287	04/15/2046.	1.A
3137BS YX 5	FHR 4631 AC - CMO/RMBS.....	..	06/01/2021.	Paydown.....			25,183	25,183	26,064	25,712		(529)		(529)		25,183			0	353	08/15/2043.	1.A
3138EQ 6P 2	FN AL8077 - RMBS.....	..	06/01/2021.	Paydown.....			29,438	29,438	31,343	30,730		(1,292)		(1,292)		29,438			0	409	12/01/2029.	1.A
3138ER VP 2	FN AL9621 - RMBS.....	..	06/01/2021.	Paydown.....			35,444	35,444	37,781	37,331		(1,887)		(1,887)		35,444			0	564	01/01/2037.	1.A
3138ES B8 0	FN AL9962 - RMBS.....	..	06/01/2021.	Paydown.....			44,821	44,821	46,922	46,506		(1,686)		(1,686)		44,821			0	624	01/01/2036.	1.A
3138W9 DC 1	FN AS0098 - RMBS.....	..	06/01/2021.	Paydown.....			100,982	100,982	105,242	104,624		(3,642)		(3,642)		100,982			0	1,417	08/01/2033.	1.A
31397P PN 4	FHM M012 AA2 - CMBS.....	..	06/01/2021.	Paydown.....			15,555	15,555	14,816	15,344		212		212		15,555			0	114	08/15/2051.	1.A
31397P PP 9	FHM M012 AA3 - CMBS.....	..	06/01/2021.	Paydown.....			31,111	31,111	31,111	31,095		16		16		31,111			0	378	08/15/2051.	1.A
31397S XM 1	FNR 2011-40 KA - CMO/RMBS.....	..	06/01/2021.	Paydown.....			7,537	7,537	7,631	7,496		41		41		7,537			0	110	03/25/2026.	1.A
31398N BS 2	FNR 2010-102 DE - CMO/RMBS.....	..	06/01/2021.	Paydown.....			8,793	8,793	9,064	8,842		(49)		(49)		8,793			0	111	06/25/2029.	1.A
3140JX EE 4	FN BO2832 - RMBS.....	..	06/01/2021.	Paydown.....			56,093	56,093	57,285	57,179		(1,086)		(1,086)		56,093			0	567	09/01/2049.	1.A
3140QB N5 3	FN CA4011 - RMBS.....	..	06/01/2021.	Paydown.....			299,219	299,219	303,894	302,749		(3,530)		(3,530)		299,219			0	4,190	08/01/2049.	1.A
3140QC DT 0	FN CA4613 - RMBS.....	..	06/01/2021.	Paydown.....			334,622	334,622	339,746	338,497		(3,875)		(3,875)		334,622			0	4,718	11/01/2049.	1.A
31412Q SE 0	FN 932117 - RMBS.....	..	06/01/2021.	Paydown.....			13,794	13,794	14,267	13,877		(83)		(83)		13,794			0	232	11/01/2024.	1.A
31416W ZA 3	FN AB1636 - RMBS.....	..	06/01/2021.	Paydown.....			16,293	16,293	16,707	16,484		(192)		(192)		16,293			0	248	10/01/2030.	1.A
31417Y GK 7	FN MA0201 - RMBS.....	..	06/01/2021.	Paydown.....			13,081	13,081	13,510	13,190		(109)		(109)		13,081			0	219	10/01/2024.	1.A
31417Y SD 0	FN MA0515 - RMBS.....	..	06/01/2021.	Paydown.....			19,113	19,113	19,790	19,431		(318)		(318)		19,113			0	270	09/01/2025.	1.A
31418A AJ 7	FN MA0908 - RMBS.....	..	06/01/2021.	Paydown.....			34,181	34,181	36,147	35,749		(1,567)		(1,567)		34,181			0	565	11/01/2031.	1.A
31418A F2 9	FN MA1084 - RMBS.....	..	06/01/2021.	Paydown.....			86,094	86,094	92,019	91,179		(5,085)		(5,085)		86,094			0	1,240	06/01/2032.	1.A
31418A HQ 4	FN MA1138 - RMBS.....	..	06/01/2021.	Paydown.....			5,360	5,360	5,722	5,664		(304)		(304)		5,360			0	77	08/01/2032.	1.A
31418A SN 9	FN MA1424 - RMBS.....	..	06/01/2021.	Paydown.....			40,725	40,725	42,305	42,082		(1,357)		(1,357)		40,725			0	579	04/01/2033.	1.A

SCHEDULE D - PART 4

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

QE05.3

1		2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
31418B	7E	0		06/01/2021.	Paydown.....		..68,264	68,264	71,933	71,155	.....	.....(2,891)	.....	.....(2,891)	.....	.....68,264	.....	.....	......0	978	07/01/2036.	1.A
31418D	HY	1		06/01/2021.	Paydown.....		173,083	173,083	173,516	173,419	.....	.....(336)	.....	.....(336)	.....	.....173,083	.....	.....	......0	2,038	11/01/2049.	1.A
31418V	T5	1		06/01/2021.	Paydown.....		7,534	7,534	7,833	7,628	.....	.....(94)	.....	.....(94)	.....	.....7,534	.....	.....	......0	120	07/01/2025.	1.A
31419D	MQ	1		06/01/2021.	Paydown.....		14,745	14,745	15,140	14,866	.....	.....(121)	.....	.....(121)	.....	.....14,745	.....	.....	......0	212	09/01/2025.	1.A
31419D	NW	7		06/01/2021.	Paydown.....		6,040	6,040	6,257	6,104	.....	.....(64)	.....	.....(64)	.....	.....6,040	.....	.....	......0	88	09/01/2025.	1.A
45129W	MB	3		04/01/2021.	Paydown.....		11,628	11,628	12,175	12,045	.....	.....(417)	.....	.....(417)	.....	.....11,628	.....	.....	......0	136	05/21/2044.	1.D
45129W	MB	3		06/01/2021.	Paydown.....		16,780	16,780	17,569	17,382	.....	.....(602)	.....	.....(602)	.....	.....16,780	.....	.....	......0	266	05/21/2044.	1.D Z.....
45201L	WF	8		06/01/2021.	Paydown.....		10,535	10,535	10,535	10,535	.....	......0	.....	......0	.....	.....10,535	.....	.....	......0	170	12/01/2043.	1.A FE.....
45201Y	N2	9		06/01/2021.	Paydown.....		69,589	134,988	134,988	134,988	.....	.....(65,399)	.....	.....(65,399)	.....	.....69,589	.....	.....	......0	1,649	02/01/2047.	1.A FE.....
45201Y	S5	7		05/03/2021.	Direct.....		130,000	130,000	136,731	130,221	.....	.....(221)	.....	.....(221)	.....	.....130,000	.....	.....	......0	2,713	08/01/2048.	1.C FE.....
45201Y	YK	7		06/01/2021.	Paydown.....		48,304	48,304	46,372	46,729	.....	.....1,576	.....	.....1,576	.....	.....48,304	.....	.....	......0	501	06/01/2043.	1.A FE.....
45203L	CL	5		06/01/2021.	Call @ 100.00.....		2,129	2,129	2,129	2,129	.....	.....	.....	......0	.....	.....	.....	.....(0)	(0)	36	03/01/2059.	1.A FE.....
45528U	DG	3		06/01/2021.	Call @ 100.00.....		3,000,000	3,000,000	3,449,460	3,022,675	.....	.....(22,675)	.....	.....(22,675)	.....	.....3,000,000	.....	.....	......0	75,000	06/01/2021.	1.E FE.....
54627D	BX	8		06/01/2021.	Paydown.....		76,159	76,159	76,159	76,159	.....	......0	.....	......0	.....	.....76,159	.....	.....	......0	930	11/01/2038.	1.A FE.....
56052F	BR	5		05/20/2021.	Direct.....		60,000	60,000	64,602	60,194	.....	.....(194)	.....	.....(194)	.....	.....60,000	.....	.....	......0	1,206	11/15/2045.	1.B FE.....
56052F	CE	3		05/20/2021.	Direct.....		105,000	105,000	110,184	105,223	.....	.....(223)	.....	.....(223)	.....	.....105,000	.....	.....	......0	1,846	11/15/2035.	1.B FE.....
594653	6J	1		06/01/2021.	Direct.....		125,000	125,000	134,868	125,357	.....	.....(357)	.....	.....(357)	.....	.....125,000	.....	.....	......0	2,493	06/01/2046.	1.C FE.....
594654	CL	7		06/01/2021.	Direct.....		1,090,000	1,090,000	1,090,000	1,090,009	.....	.....(9)	.....	.....(9)	.....	.....1,090,000	.....	.....	......0	9,955	12/01/2033.	1.C FE.....
594654	CM	5		06/01/2021.	Direct.....		150,000	150,000	159,234	150,369	.....	.....(369)	.....	.....(369)	.....	.....150,000	.....	.....	......0	3,000	12/01/2048.	1.C FE.....
594654	GD	1		06/01/2021.	Direct.....		90,000	90,000	98,131	90,341	.....	.....(341)	.....	.....(341)	.....	.....90,000	.....	.....	......0	1,688	06/01/2050.	1.C FE.....
60416Q	CD	4		05/03/2021.	Call @ 100.00.....		5,000	5,000	5,280	5,025	.....	.....(25)	.....	.....(25)	.....	.....5,000	.....	.....	......0	206	01/01/2031.	1.A FE.....
60416Q	DL	5		05/03/2021.	Direct.....		5,000	5,000	5,398	5,016	.....	.....(16)	.....	.....(16)	.....	.....5,000	.....	.....	......0	150	07/01/2034.	1.A FE.....
60416Q	FT	6		06/01/2021.	Paydown.....		15,604	15,604	15,620	15,607	.....	.....(3)	.....	.....(3)	.....	.....15,604	.....	.....	......0	157	09/01/2042.	1.A FE.....
60416Q	FY	5		06/01/2021.	Paydown.....		17,498	17,498	17,498	17,498	.....	......0	.....	......0	.....	.....17,498	.....	.....	......0	195	07/01/2044.	1.A FE.....
60416Q	GB	4		06/01/2021.	Paydown.....		28,981	28,981	28,981	28,981	.....	......0	.....	......0	.....	.....28,981	.....	.....	......0	371	11/01/2044.	1.A FE.....
60416Q	GC	2		06/01/2021.	Paydown.....		40,841	40,841	40,841	40,841	.....	.....(0)	.....	.....(0)	.....	.....40,841	.....	.....	......0	501	02/01/2045.	1.A FE.....
60416Q	GQ	1		06/01/2021.	Paydown.....		26,176	26,176	26,176	26,176	.....	......0	.....	......0	.....	.....26,176	.....	.....	......0	323	03/01/2047.	1.A FE.....
60416S	HX	1		06/01/2021.	Call @ 100.00.....		25,000	25,000	27,244	25,083	.....	.....(83)	.....	.....(83)	.....	.....25,000	.....	.....	......0	525	01/01/2045.	1.B FE.....
60416S	TC	4		06/01/2021.	Call @ 100.00.....		30,000	30,000	31,778	30,098	.....	.....(98)	.....	.....(98)	.....	.....30,000	.....	.....	......0	628	01/01/2047.	1.B FE.....
60416S	WD	8		06/01/2021.	Direct.....		35,000	35,000	37,641	35,167	.....	.....(167)	.....	.....(167)	.....	.....35,000	.....	.....	......0	720	01/01/2048.	1.B FE.....
60535Q	LY	4		06/01/2021.	Paydown.....		12,524	12,524	12,524	12,524	.....	......0	.....	......0	.....	.....12,524	.....	.....	......0	154	12/01/2032.	1.A FE.....
60535Q	ND	8		06/01/2021.	Call @ 100.00.....		35,000	35,000	37,166	35,121	.....	.....(121)	.....	.....(121)	.....	.....35,000	.....	.....	......0	222	12/01/2038.	1.A FE.....
60637B	CK	4		05/01/2021.	Direct.....		75,000	75,000	80,454	75,223	.....	.....(223)	.....	.....(223)	.....	.....75,000	.....	.....	......0	1,594	11/01/2030.	1.B FE.....
60637B	GM	6		06/01/2021.	Direct.....		60,000	60,000	64,493	60,150	.....	.....(150)	.....	.....(150)	.....	.....60,000	.....	.....	......0	657	11/01/2045.	1.B FE.....
60637B	PZ	7		05/03/2021.	Direct.....		20,000	20,000	21,424	20,086	.....	.....(86)	.....	.....(86)	.....	.....20,000	.....	.....	......0	217	05/01/2047.	1.B FE.....
61212R	4G	8		06/01/2021.	Direct.....		45,000	45,000	46,273	45,059	.....	.....(59)	.....	.....(59)	.....	.....45,000	.....	.....	......0	780	12/01/2044.	1.B FE.....
61212R	8H	2		06/01/2021.	Direct.....		95,000	95,000	100,854	95,220	.....	.....(220)	.....	.....(220)	.....	.....95,000	.....	.....	......0	1,900	06/01/2049.	1.B FE.....
63968M	NY	1		06/01/2021.	Call @ 100.00.....		30,000	30,000	32,207	30,107	.....	.....(107)	.....	.....(107)	.....	.....30,000	.....	.....	......0	545	09/01/2046.	1.B FE.....
63968M	RE	1		06/01/2021.	Call @ 100.00.....		40,000	40,000	42,553	40,179	.....	.....(179)	.....	.....(179)	.....	.....40,000	.....	.....	......0	833	09/01/2048.	1.B FE.....
63968M	UU	1		06/01/2021.	Direct.....		35,000	35,000	37,416	35,156	.....	.....(156)	.....	.....(156)	.....	.....35,000	.....	.....	......0	673	09/01/2049.	1.B FE.....

SCHEDULE D - PART 4

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

QE05.4

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
64613A AC 6	NEW JERSEY ST HSG & MTG FIN AGY REV.....		..	04/01/2021.	Direct.....	.....	65,000	65,000	69,672	65,082	.....	(82)	.....	(82)	65,000	.....	.....	.....	0	1,463	10/01/2048.	1.C FE.....
647200 ST 7	NEW MEXICO MTG FIN AUTH.....		..	06/01/2021.	Call @ 100.00.....	.....	20,000	20,000	21,369	20,079	.....	(79)	.....	(79)	20,000	.....	.....	.....	0	357	03/01/2045.	1.A FE.....
647200 SU 4	NEW MEXICO MTG FIN AUTH - MBS.....		..	06/01/2021.	Paydown.....	.....	58,039	58,039	58,039	58,039	.....	(0)	.....	(0)	58,039	.....	.....	.....	0	709	08/01/2038.	1.A FE.....
647200 V3 5	NEW MEXICO MTG FIN AUTH.....		..	06/01/2021.	Call @ 100.00.....	.....	20,000	20,000	21,196	20,044	.....	(44)	.....	(44)	20,000	.....	.....	.....	0	403	03/01/2043.	1.B FE.....
647200 X6 6	NEW MEXICO MTG FIN AUTH - MBS.....		..	06/01/2021.	Paydown.....	.....	28,083	28,083	29,207	28,649	.....	(566)	.....	(566)	28,083	.....	.....	.....	0	517	10/01/2043.	1.B FE.....
647201 HC 9	NEW MEXICO MTG FIN AUTH.....		..	04/01/2021.	Direct.....	.....	45,000	45,000	48,852	45,188	.....	(188)	.....	(188)	45,000	.....	.....	.....	0	857	01/01/2050.	1.A FE.....
64972C BD 4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....		..	06/15/2021.	Paydown.....	.....	1,078	1,078	1,078	1,078	.....	0	.....	0	1,078	.....	.....	.....	0	14	06/15/2036.	1.C FE.....
64988Y CS 4	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....		..	04/01/2021.	Direct.....	.....	85,000	85,000	91,493	85,154	.....	(154)	.....	(154)	85,000	.....	.....	.....	0	1,488	10/01/2032.	1.B FE.....
658207 SL 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		..	04/01/2021.	Direct.....	.....	5,000	5,000	5,285	5,018	.....	(18)	.....	(18)	5,000	.....	.....	.....	0	91	07/01/2039.	1.B FE.....
658207 TX 3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		..	06/01/2021.	Direct.....	.....	85,000	85,000	85,000	85,000	.....	(0)	.....	(0)	85,000	.....	.....	.....	0	1,706	07/01/2037.	1.B FE.....
677377 U9 2	OHIO HSG FIN AGY SINGLE FAMILY MTG REV.....		..	06/01/2021.	Direct.....	.....	10,000	10,000	10,822	10,033	.....	(33)	.....	(33)	10,000	.....	.....	.....	0	260	11/01/2028.	1.A FE.....
67756Q NQ 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		..	06/01/2021.	Paydown.....	.....	24,420	24,420	24,420	24,420	.....	0	.....	0	24,420	.....	.....	.....	0	325	03/01/2046.	1.A FE.....
67756Q TQ 0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		..	06/01/2021.	Call @ 100.00.....	.....	5,000	5,000	5,000	5,000	.....	.....	.....	0	5,000	.....	.....	.....	0	70	09/01/2031.	1.A FE.....
67756Q UZ 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		..	06/01/2021.	Call @ 100.00.....	.....	50,000	50,000	54,336	50,156	.....	(156)	.....	(156)	50,000	.....	.....	.....	0	1,176	03/01/2047.	1.A FE.....
686087 B6 3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		..	04/01/2021.	Direct.....	.....	5,000	5,000	5,399	5,026	.....	(26)	.....	(26)	5,000	.....	.....	.....	0	119	01/01/2050.	1.C FE.....
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		..	04/01/2021.	Direct.....	.....	40,000	40,000	40,000	40,000	.....	(0)	.....	(0)	40,000	.....	.....	.....	0	550	07/01/2034.	1.C FE.....
686087 PG 6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		..	04/01/2021.	Direct.....	.....	65,000	65,000	69,365	65,299	.....	(299)	.....	(299)	65,000	.....	.....	.....	0	1,397	07/01/2043.	1.C FE.....
686087 SU 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		..	04/01/2021.	Direct.....	.....	35,000	35,000	37,033	35,066	.....	(66)	.....	(66)	35,000	.....	.....	.....	0	638	07/01/2036.	1.C FE.....
686087 VE 4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		..	04/01/2021.	Direct.....	.....	85,000	85,000	92,119	85,259	.....	(259)	.....	(259)	85,000	.....	.....	.....	0	1,756	07/01/2047.	1.C FE.....
686430 FJ 3	ORLANDO FLA CMNTY REDEV AGY TAX INCREMEN.....		..	04/01/2021.	Maturity @ 100.00.....	.....	1,955,000	1,955,000	2,192,943	1,962,466	.....	(7,466)	.....	(7,466)	1,955,000	.....	.....	.....	0	48,875	04/01/2021.	1.E FE.....
76221R E9 0	RHODE ISLAND HSG & MTG FIN CORP.....		..	04/27/2021.	Direct.....	.....	60,000	60,000	65,345	60,166	.....	(166)	.....	(166)	60,000	.....	.....	.....	0	1,130	10/01/2049.	1.B FE.....
76221R RB 1	RHODE ISLAND HSG & MTG FIN CORP.....		..	04/27/2021.	Direct.....	.....	20,000	20,000	21,196	20,048	.....	(48)	.....	(48)	20,000	.....	.....	.....	0	414	10/01/2040.	1.B FE.....
83712D G4 2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		..	04/01/2021.	Direct.....	.....	40,000	40,000	43,924	40,131	.....	(131)	.....	(131)	40,000	.....	.....	.....	0	758	01/01/2050.	1.A FE.....
83712D UH 7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		..	04/01/2021.	Direct.....	.....	20,000	20,000	20,755	20,022	.....	(22)	.....	(22)	20,000	.....	.....	.....	0	411	07/01/2037.	1.A FE.....
842039 CH 0	SOUTHEASTERN PA TRANSN AUTH REV.....		..	06/01/2021.	Call @ 100.00.....	.....	1,200,000	1,200,000	1,408,008	1,211,548	.....	(11,548)	.....	(11,548)	1,200,000	.....	.....	.....	0	30,000	06/01/2025.	1.G FE.....
880461 BP 2	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	06/01/2021.	Direct.....	.....	25,000	25,000	26,598	25,112	.....	(112)	.....	(112)	25,000	.....	.....	.....	0	544	07/01/2043.	1.B FE.....
880461 ER 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	06/01/2021.	Direct.....	.....	10,000	10,000	9,588	9,979	.....	21	.....	21	10,000	.....	.....	.....	0	183	07/01/2039.	1.B FE.....
880461 EU 8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	06/01/2021.	Direct.....	.....	35,000	35,000	37,669	35,096	.....	(96)	.....	(96)	35,000	.....	.....	.....	0	751	07/01/2045.	1.B FE.....
880461 G9 3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	06/01/2021.	Direct.....	.....	60,000	60,000	65,147	60,227	.....	(227)	.....	(227)	60,000	.....	.....	.....	0	1,067	01/01/2050.	1.B FE.....
880461 KB 3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	06/01/2021.	Direct.....	.....	60,000	60,000	64,369	60,288	.....	(288)	.....	(288)	60,000	.....	.....	.....	0	1,096	01/01/2047.	1.B FE.....
880461 NL 8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	06/01/2021.	Direct.....	.....	35,000	35,000	37,704	35,174	.....	(174)	.....	(174)	35,000	.....	.....	.....	0	729	07/01/2042.	1.B FE.....
880461 NP 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	05/03/2021.	Direct.....	.....	35,000	35,000	37,944	35,185	.....	(185)	.....	(185)	35,000	.....	.....	.....	0	735	01/01/2042.	1.B FE.....
880461 PS 1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	06/01/2021.	Direct.....	.....	50,000	50,000	50,000	50,000	.....	(0)	.....	(0)	50,000	.....	.....	.....	0	999	07/01/2036.	1.B FE.....
880461 Q3 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		..	05/03/2021.	Direct.....	.....	10,000	10,000	10,860	10,027	.....	(27)	.....	(27)	10,000	.....	.....	.....	0	189	07/01/2050.	1.B FE.....
88271H EP 0	TEXAS ST AFFORDABLE HSG CORP SINGLE FAMI.....		..	06/01/2021.	Call @ 100.00.....	.....	10,000	10,000	10,712	10,038	.....	(38)	.....	(38)	10,000	.....	.....	.....	0	241	09/01/2028.	1.A FE.....
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....		..	06/01/2021.	Paydown.....	.....	33,432	33,432	33,432	33,432	.....	(0)	.....	(0)	33,432	.....	.....	.....	0	423	09/01/2047.	1.B FE.....
88275F PD 3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....		..	06/01/2021.	Direct.....	.....	5,000	5,000	5,559	5,022	.....	(22)	.....	(22)	5,000	.....	.....	.....	0	101	03/01/2050.	1.B FE.....
88275L AC 0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....		..	06/26/2021.	Call @ 100.00.....	.....	3,698	3,698	3,698	3,698	.....	.....	.....	0	3,698	.....	.....	.....	0	36	07/01/2037.	1.A FE.....
88275L AD 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....		..	06/26/2021.	Call @ 100.00.....	.....	3,698	3,698	3,698	3,698	.....	.....	.....	0	3,698	.....	.....	.....	0	36	07/01/2037.	1.A FE.....
91743P AH 8	UTAH HSG CORP - MBS.....		..	04/01/2021.	Paydown.....	.....	629	629	679	668	.....	(39)	.....	(39)	629	.....	.....	.....	0	8	06/21/2044.	1.D Z.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91743P AH 8		UTAH HSG CORP - MBS.....	..	06/01/2021.	Paydown.....		6,478	6,478	6,996	6,883		(405)		(405)		6,478			.0	108	06/21/2044.	1.D
924190 HG 9		VERMONT HSG FIN AGY.....	..	05/03/2021.	Direct.....		55,000	55,000	58,160	55,204		(204)		(204)		55,000			.0	1,031	11/01/2045.	1.C FE.....
924190 MD 0		VERMONT HSG FIN AGY.....	..	05/03/2021.	Direct.....		35,000	35,000	37,302	35,073		(73)		(73)		35,000			.0	700	11/01/2047.	1.C FE.....
92812V MA 1		VIRGINIA ST HSG DEV AUTH - MBS.....	..	06/01/2021.	Paydown.....		56,854	56,854	56,854	56,841		13		13		56,854			.0	715	11/25/2039.	1.A FE.....
93978T VD 8		WASHINGTON ST HSG FIN COMMN.....	..	06/01/2021.	Call @ 100.00.....		50,000	50,000	52,878	50,094		(94)		(94)		50,000			.0	908	12/01/2046.	1.A FE.....
93978T ZD 4		WASHINGTON ST HSG FIN COMMN.....	..	06/01/2021.	Call @ 100.00.....		1,325,000	1,325,000	1,325,000	1,324,956		44		44		1,325,000			.0	26,746	12/01/2037.	1.A FE.....
3199999.		Total - Bonds - U.S. Special Revenue and Special Assessments.....					17,037,757	17,103,161	18,297,955	17,244,539	0	(206,782)	0	(206,782)	0	17,037,757	0	(0)	(0)	314,679	XXX	XXX
Bonds - Industrial and Miscellaneous																						
00102D AC 2		ACIS 145 A2 - CDO.....	..	05/10/2021.	Paydown.....		46,166	46,166	46,166	46,170		(4)		(4)		46,166			.0	816	11/02/2026.	1.A FE.....
001406 AA 5		DCAL 2015 A1 - ABS.....	D	06/15/2021.	Paydown.....		94	94	94	71	24	0		24		94			.0	2	02/15/2040.	3.C FE.....
00255U AA 3		AASET 2020-1 A - ABS.....	..	06/15/2021.	Paydown.....		19,756	19,756	19,755	19,756		0		0		19,756			.0	245	01/17/2040.	1.G FE.....
00256D AA 0		AASET 2019-1 A - ABS.....	..	05/15/2021.	Paydown.....		41,644	41,644	41,645	41,645		(1)		(1)		41,644			.0	548	05/15/2039.	2.B FE.....
00436M AA 3		AALLC 181 A - RMBS.....	..	06/02/2021.	Paydown.....		26,144	26,144	26,138	26,139		5		5		26,144			.0	417	12/02/2033.	1.F FE.....
00452P AD 9		ACIS 2015-6 A2 - CDO.....	..	05/10/2021.	Paydown.....		196,709	196,709	196,709	196,709				0		196,709			.0	3,312	05/03/2027.	1.A FE.....
007036 GS 9		ARMT 2005-2 2A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		11,686	11,686	10,934	10,820		866		866		11,686			.0	146	06/25/2035.	1.D FM.....
009088 AB 1		AIR CANADA 2015-2 PASS THROUGH TRUSTS -	C	06/15/2021.	Paydown.....		12,055	12,055	12,055	12,059		(4)		(4)		12,055			.0	249	06/15/2029.	2.B FE.....
01448Q AA 8		ALESC IV A1 - CDO.....	..	04/30/2021.	Paydown.....		85,312	85,312	72,435	83,982		1,331		1,331		85,312			.0	298	07/30/2034.	1.C FE.....
02149M AB 5		CWALT 2007-J1 1A2 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		45,204	43,357	37,689	41,042	4,235	(73)		4,162		45,204			.0	1,032	03/25/2037.	1.D FM.....
02666B AA 4		AH4R 2015-SFR2 A - RMBS.....	..	06/01/2021.	Paydown.....		4,942	4,942	4,942	4,939		3		3		4,942			.0	77	10/17/2052.	1.A FE.....
03235T AA 5		ACEF 2014-1 A - CMO.....	..	06/20/2021.	Paydown.....		795	795	242	242		554		554		795			.0	22	12/20/2024.	5.B Gl.....
03789X AD 0		DIN 2019-1 A21 - RMBS.....	..	06/05/2021.	Paydown.....		3,750	3,750	3,750	3,750						3,750			.0	79	06/07/2049.	2.B FE.....
038370 AA 0		AQFIT 19A A - ABS.....	..	06/15/2021.	Paydown.....		113,878	113,878	113,861	113,863		16		16		113,878			.0	1,460	07/16/2040.	1.F FE.....
04002Q AA 0		AREIT 18CRE2 A - CMBS.....	..	04/16/2021.	Paydown.....		553,748	553,748	553,748	553,748				0		553,748			.0	2,053	11/16/2035.	1.A FE.....
04544N AD 6		ABSHE 2006-HE6 A4 - RMBS.....	..	06/25/2021.	Paydown.....		32,338	32,338	27,164	30,960		1,378		1,378		32,338			.0	38	11/25/2036.	1.D FM.....
05584A AA 8		HGVGI 17A A - RMBS.....	..	06/25/2021.	Paydown.....		12,754	12,754	12,751	12,752		2		2		12,754			.0	158	05/25/2029.	1.F FE.....
05605G AJ 1		B2R 2015-2 B - RMBS.....	..	06/01/2021.	Paydown.....		171,137	171,137	176,269	171,137		(0)		(0)		171,137			.0	8,769	11/18/2048.	1.D FE.....
05607Y AC 5		B2R 2015 - 1 A2 - RMBS.....	..	06/01/2021.	Paydown.....		123,638	123,638	124,201	123,742		(104)		(104)		123,638			.0	2,120	05/15/2048.	1.A FE.....
05682Q AE 6		BCC 2017-1 A2 - CDO.....	C	05/20/2021.	Call @ 100.00.....		500,000	500,000	500,000	496,146		309		309		496,455		3,545	3,545	4,612	07/22/2030.	1.A FE.....
059475 AG 8		BOAA 2007-2 2A2 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		14,850	16,142	13,764	14,581		269		269		14,850			.0	387	06/25/2037.	1.D FM.....
05949C PP 5		BOAMS 2005-L 4A1 - CMO/RMBS.....	..	05/01/2021.	Paydown.....		4,032	4,055	3,837	3,818		214		214		4,032			.0	37	01/25/2036.	3.B FM.....
05949C PP 5		BOAMS 2005-L 4A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		8,001	8,091	7,656	7,620		381		381		8,001			.0	100	01/25/2036.	1.D FM.....
05950M AJ 9		BAFC 2006-G 3A3 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		29,900	29,900	28,666	26,876		3,024		3,024		29,900			.0	239	07/20/2036.	1.D FM.....
059522 AA 0		BAFC 2007-C 6A1 - RMBS.....	..	06/21/2021.	Paydown.....		6,712	6,712	5,773	6,118		594		594		6,712			.0	15	05/20/2047.	1.D FM.....
059522 AU 6		BAFC 2007-C 1A2 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		16,669	17,170	15,622	16,580		88		88		16,669			.0	224	05/20/2036.	1.D FM.....
05973B AA 5		BANC 2019-CRE6 A - CMBS.....	..	06/15/2021.	Paydown.....		255,854	255,854	255,854	255,854				0		255,854			.0	1,230	09/17/2036.	1.A FE.....
07384M S7 8		BSARM 2004-5 2A - CMO/RMBS.....	..	06/01/2021.	Paydown.....		5,054	5,054	5,076	5,055		(1)		(1)		5,054			.0	61	07/25/2034.	1.D FM.....
07386H QZ 7		BALTA 2005-2 2A3 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		18,884	18,361	15,739	18,734		149		149		18,884			.0	282	04/25/2035.	1.D FM.....
115885 AE 5		ALLIED WASTE INDUSTRIES LLC.....	..	05/01/2021.	Maturity @ 100.00.....		500,000	500,000	619,620	505,234		(5,234)		(5,234)		500,000			.0	23,125	05/01/2021.	2.B FE.....
12326Q AA 2		BJETS 191 A - ABS.....	..	06/15/2021.	Paydown.....		95,628	95,628	95,625	95,628		1		1		95,628			.0	1,940	07/15/2034.	1.G FE.....
12327F AA 5		BJETS 2020-1 A - ABS.....	..	06/15/2021.	Paydown.....		80,165	80,165	80,164	80,164		1		1		80,165			.0	1,026	11/15/2035.	1.G FE.....

QE05.5

SCHEDULE D - PART 4

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

QE05.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (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
12479R AD 9	CAUTO 2017-1 A1 - ABS.....		..	06/15/2021.	Paydown.....		334	334	334	334				0		334			0		04/15/2047.	1.E FE.....
12479R AE 7	CAUTO 2017-1 A2 - ABS.....		..	06/15/2021.	Paydown.....		596	597	603	603		0		(6)		596			0		04/15/2047.	1.E FE.....
1248ME AG 4	CBASS 2007-CB4 A2D - RMBS.....		..	06/01/2021.	Paydown.....		39,055	39,055	32,025	31,940		7,115		7,115		39,055			0		04/25/2037.	1.D FM.....
12510H AA 8	CAUTO 2020-1 A1 - ABS.....		..	06/15/2021.	Paydown.....		6,590	6,590	6,588	6,588		2		2		6,590			0		02/15/2050.	1.A FE.....
12510H AC 4	CAUTO 2020-1 A3 - ABS.....		..	06/15/2021.	Paydown.....		3,295	3,295	3,292	3,293		2		2		3,295			0		02/15/2050.	1.A FE.....
12529F AA 1	CFMT 20HB3 A - RMBS.....		..	06/25/2021.	Paydown.....		883,420	883,420	883,419	883,423		(3)		(3)		883,420			0	12,357	05/25/2030.	1.A FE.....
12529K AA 0	CFMT 21GRN1 A - RMBS.....		..	06/20/2021.	Paydown.....		212,358	212,358	212,356			2		2		212,358			0	694	03/20/2041.	1.D FE.....
12529L AA 8	CFMT 2020-HB4 A - RMBS.....		..	06/25/2021.	Paydown.....		389,945	389,945	389,945	389,945		0		0		389,945			0	1,591	12/26/2030.	1.A FE.....
12563L AS 6	CLIF 203 A - ABS.....		..	06/18/2021.	Paydown.....		22,500	22,500	22,495	22,495		5		5		22,500			0	194	10/18/2045.	1.F FE.....
12667F 5E 1	CWALT 2005-6CB 1A3 - CMO/RMBS.....		..	06/01/2021.	Paydown.....		23,732	23,869	21,878	23,633		100		100		23,732			0	517	04/25/2035.	1.D FM.....
126694 UN 6	CWHL 2005-31 2A3 - CMO/RMBS.....		..	06/01/2021.	Paydown.....		31,832	30,684	29,524	28,704		3,129		3,129		31,832			0	334	01/25/2036.	1.D FM.....
12669F V8 3	CWHL 2004-HYB4 3A - CMO/RMBS.....		..	06/01/2021.	Paydown.....		7,800	7,800	7,812	7,744		56		56		7,800			0	91	09/20/2034.	1.D FM.....
13875E AN 4	CANYC 2014-2 AJ - CDO.....		C	04/14/2021.	Call @ 100.00.....		1,000,000	1,000,000	1,000,000	999,871		13		13		999,884		116	116	7,989	04/16/2029.	1.A FE.....
14042E 3Y 4	CAPITAL ONE (NEW YORK BRANCH) NA.....		..	06/23/2021.	Call @ 100.00.....		1,000,000	1,000,000	997,180	999,761		204		204		999,965		35	35	27,042	07/23/2021.	2.A FE.....
14315J AN 9	CGMS 172 A2B - CDO.....		C	04/20/2021.	Call @ 100.00.....		1,000,000	1,000,000	1,000,000	999,815		27		27		999,842		158	158	13,294	07/21/2031.	1.C FE.....
14576A AA 0	CARM 201 A1 - RMBS.....		..	06/15/2021.	Paydown.....		7,500	7,500	7,497	7,497		3		3		7,500			0	59	12/15/2050.	1.A FE.....
14576A AC 6	CARM 201 A3 - RMBS.....		..	06/15/2021.	Paydown.....		1,250	1,250	1,249	1,249		1		1		1,250			0	15	12/15/2050.	1.F FE.....
14856G AA 8	CLAST 2021-1 A - ABS.....		..	06/15/2021.	Paydown.....		15,638	15,638	15,637			0		0		15,638			0	163	01/15/2046.	1.F FE.....
15673Q AA 4	CERB XXIII A - CDO.....		C	04/15/2021.	Paydown.....		251,298	251,298	247,529	247,876		3,423		3,423		251,298			0	1,574	04/15/2028.	1.A FE.....
16159W AC 8	CHASE 2019-1 A3 - CMO/RMBS.....		..	06/01/2021.	Paydown.....		78,280	78,280	80,140	80,043		(1,763)		(1,763)		78,280			0	1,085	03/25/2050.	1.D FM.....
17181C AA 6	CIMLT 181 A - RMBS.....		..	06/20/2021.	Paydown.....		20,041	20,041	20,041	20,040		1		1		20,041			0	125	03/20/2043.	1.C FE.....
17309A AD 1	CMALT 2006-A1 1A4 - CMO/RMBS.....		..	04/01/2021.	Paydown.....		3,233	3,313	3,150	3,214		19		19		3,233			0	64	04/25/2036.	4.C FM.....
17309A AD 1	CMALT 2006-A1 1A4 - CMO/RMBS.....		..	06/01/2021.	Paydown.....		11,321	11,478	10,914	11,223		99		99		11,321			0	293	04/25/2036.	1.D FM.....
19421U AA 2	CASL 2019-A A1 - ABS.....		..	06/25/2021.	Paydown.....		56,018	56,018	55,747	55,762		256		256		56,018			0	342	12/28/2048.	1.C FE.....
19421U AB 0	CASL 2019-A A2 - ABS.....		..	06/25/2021.	Paydown.....		28,009	28,009	27,999	28,000		9		9		28,009			0	372	12/28/2048.	1.C FE.....
19423D AB 6	CASL 2018-A A2 - ABS.....		..	06/25/2021.	Paydown.....		49,959	49,959	49,936	49,941		17		17		49,959			0	840	12/26/2047.	1.F FE.....
19424K AB 9	CASL 21A A2 - ABS.....		..	06/25/2021.	Paydown.....		272,067	272,067	272,013			54		54		272,067			0	1,096	07/25/2051.	1.C FE.....
19687Y AA 3	COLT 2020-RPL1 A1 - RMBS.....		..	06/01/2021.	Paydown.....		43,377	43,377	43,377	43,377		0		0		43,377			0	256	01/26/2065.	1.A FE.....
20267U AA 7	CBSLT 2016-B A1 - ABS.....		..	06/25/2021.	Paydown.....		19,818	19,818	19,813	19,814		4		4		19,818			0	206	10/25/2040.	1.A FE.....
21872M AA 0	CAFL 182 A - CMBS.....		..	06/01/2021.	Paydown.....		69,351	69,351	69,350	69,346		5		5		69,351			0	1,977	11/15/2052.	1.A FE.....
23341B AC 9	DRB 2016-B A2 - ABS.....		..	06/25/2021.	Paydown.....		17,430	17,430	17,425	17,427		3		3		17,430			0	199	06/25/2040.	1.A FE.....
251510 DP 5	DBALT 2005-2 1A7 - CMO/RMBS.....		..	06/01/2021.	Paydown.....		10,119	10,119	10,179	9,686		433		433		10,119			0	230	04/25/2035.	1.D FM.....
25216A AA 2	DEXT 2020-1 A - ABS.....		..	06/15/2021.	Paydown.....		130,422	130,422	130,419	130,419		3		3		130,422			0	818	02/16/2027.	1.D FE.....
25755T AG 5	DPABS 2017-1 A22 - RMBS.....		..	04/26/2021.	Paydown.....		1,940,000	1,940,000	1,940,000	1,940,086		(86)		(86)		1,940,000			0	29,231	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)		2,500			0	51	07/27/2048.	2.A FE.....
26208L AC 2	HONK 2018-1 A2 - RMBS.....		..	04/20/2021.	Paydown.....		2,500	2,500	2,500	2,500		(0)		(0)		2,500			0	59	04/20/2048.	2.C FE.....
26209X AC 5	HONK 2020-2 A2 - RMBS.....		..	04/20/2021.	Paydown.....		2,500	2,500	2,500	2,500		0		0		2,500			0	28	01/20/2051.	2.C FE.....
26829C AZ 0	GLGU 2015-7 AX - CDO.....		..	04/20/2021.	Paydown.....		100,000	100,000	99,938	99,894		106		106		100,000			0	466	04/22/2030.	1.A FE.....
26857E AA 6	ELFI 19A A - ABS.....		..	06/25/2021.	Paydown.....		197,485	197,485	197,445	197,449		37		37		197,485			0	2,015	03/25/2044.	1.A FE.....
28852L AA 1	ECLLO III A1 - CDO.....		..	04/20/2021.	Paydown.....		19,039	19,039	19,039	19,040		(1)		(1)		19,039			0	180	07/22/2030.	1.A FE.....

SCHEDULE D - PART 4

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

QE05.7

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
28852L AE 3	ECLO III A2 - CDO.....	..	04/06/2021.	Paydown.....	.....	1,923,148	1,923,148	1,923,148	1,922,902	.....	.....247	.....	.....247	.....	1,923,148	.....	.....	.....0	40,304	07/22/2030.	1 A FE.....
28852L AN 3	ECLO 2018-3A A2R - CDO.....	..	04/20/2021.	Paydown.....	.....	25,385	25,385	25,385	.....	.....	.....	.....	.....0	.....	25,385	.....	.....	.....0	19	07/22/2030.	1 A FE.....
28853R AA 7	ECLO 4 A - CDO.....	..	06/17/2021.	Paydown.....	.....	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....	.....0	.....	2,000,000	.....	.....	.....0	17,489	04/15/2029.	1 A FE.....
29445U AB 1	EQLS 2007-1 A2B - RMBS.....	..	06/25/2021.	Paydown.....	.....	24,057	24,057	19,990	21,300	.....	.....2,758	.....	.....2,758	.....	24,057	.....	.....	.....0	31	04/25/2037.	1 D FM.....
30070R AA 0	XAN 20RSO8 A - CDO.....	C	06/17/2021.	Paydown.....	.....	1,132,922	1,132,922	1,132,922	1,132,922	.....	.....	.....	.....0	.....	1,132,922	.....	.....	.....0	6,727	03/16/2035.	1 A FE.....
317579 AA 8	FINS 2015-1 A - ABS.....	..	04/30/2021.	Paydown.....	.....	51,013	51,013	51,013	51,024	.....	.....(11)	.....	.....(11)	.....	51,013	.....	.....	.....0	1,275	07/30/2026.	1 A FE.....
32027L AE 5	FFML 2006-FF 14 A5 - RMBS.....	..	06/25/2021.	Paydown.....	.....	36,191	36,191	32,075	34,110	.....	.....2,081	.....	.....2,081	.....	36,191	.....	.....	.....0	42	10/25/2036.	1 D FM.....
32051G EZ 4	FHAMS 2004-AA7 1A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	3,541	3,541	3,010	2,941	.....	.....600	.....	.....600	.....	3,541	.....	.....	.....0	37	02/25/2035.	1 D FM.....
32052K AB 1	FHASI 2006-AR2 2A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	3,634	5,479	4,232	3,620	.....	.....14	.....	.....14	.....	3,634	.....	.....	.....0	77	07/25/2036.	1 D FM.....
34417Q AB 4	FOCUS BRANDS FUNDING LLC - ABS.....	..	04/30/2021.	Paydown.....	.....	1,875	1,875	1,977	1,975	.....	.....(100)	.....	.....(100)	.....	1,875	.....	.....	.....0	42	10/30/2048.	1 C FE.....
34960Y AQ 5	FCO VII ATR - CDO.....	..	06/15/2021.	Paydown.....	.....	707,552	707,552	707,552	707,552	.....	.....	.....	.....0	.....	707,552	.....	.....	.....0	6,439	12/15/2028.	1 A FE.....
35041J AA 3	FFIN 2019-1 A - ABS.....	..	06/15/2021.	Paydown.....	.....	104,966	104,966	104,950	104,063	.....	.....904	.....	.....904	.....	104,966	.....	.....	.....0	1,671	11/15/2034.	1 C FE.....
362257 AB 3	GSAA 2006-17 A2 - RMBS.....	..	06/25/2021.	Paydown.....	.....	45,381	45,381	13,256	45,044	.....	.....337	.....	.....337	.....	45,381	.....	.....	.....0	173	11/25/2036.	1 D FM.....
3622EA AA 8	GSAA 2007-3 1AA - RMBS.....	..	06/25/2021.	Paydown.....	.....	49,713	49,713	30,453	48,611	.....	.....1,102	.....	.....1,102	.....	49,713	.....	.....	.....0	90	03/25/2037.	1 D FM.....
362341 7S 2	GSR 2006-1F 4A1 - CMO/RMBS.....	..	04/01/2021.	Paydown.....	.....	.....	218	231	(0)	.....	.....0	.....	.....0	.....	.....	.....	.....	.....0	4	02/25/2036.	2 B FM.....
362341 7S 2	GSR 2006-1F 4A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	11,178	11,585	12,298	11,138	.....	.....40	.....	.....40	.....	11,178	.....	.....	.....0	267	02/25/2036.	3 B FM.....
362341 XC 8	GSR 2005-AR7 4A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	3,440	3,668	2,940	3,437	.....	.....3	.....	.....3	.....	3,440	.....	.....	.....0	47	11/25/2035.	1 D FM.....
362341 XG 9	GSR 2005-AR7 6A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	5,228	5,228	4,976	4,919	.....	.....309	.....	.....309	.....	5,228	.....	.....	.....0	68	11/25/2035.	1 D FM.....
362381 AA 3	GSAA 2006-12 A1 - RMBS.....	..	06/25/2021.	Paydown.....	.....	8,122	8,122	3,688	8,085	.....	.....37	.....	.....37	.....	8,122	.....	.....	.....0	15	08/25/2036.	1 D FM.....
36242D FS 7	GSR 2004-11 2A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	6,380	6,380	6,414	6,347	.....	.....33	.....	.....33	.....	6,380	.....	.....	.....0	100	09/25/2034.	1 D FM.....
36255C AC 3	GPMT 2018-FL21 AS - CDO.....	..	06/21/2021.	Paydown.....	.....	446,383	446,383	446,383	446,383	.....	.....0	.....	.....0	.....	446,383	.....	.....	.....0	2,490	11/21/2035.	1 A FE.....
36298Y AA 8	GSAA 2006-14 A1 - RMBS.....	..	06/25/2021.	Paydown.....	.....	9,552	9,552	3,936	9,528	.....	.....24	.....	.....24	.....	9,552	.....	.....	.....0	40	09/25/2036.	1 D FM.....
36655Y AB 3	GARR 2018-1 A1T - CDO.....	..	06/21/2021.	Paydown.....	.....	278,257	278,257	278,257	278,269	.....	.....(12)	.....	.....(12)	.....	278,257	.....	.....	.....0	2,339	03/22/2027.	1 A FE.....
38172X AG 4	GOCAP 16 A1R - CDO.....	C	06/24/2021.	Paydown.....	.....	250,000	250,000	250,000	250,005	.....	.....(5)	.....	.....(5)	.....	250,000	.....	.....	.....0	3,190	07/25/2029.	1 A FE.....
38172X AJ 8	GOCAP 16 A2R - CDO.....	C	06/24/2021.	Paydown.....	.....	700,000	700,000	700,000	699,993	.....	.....7	.....	.....7	.....	700,000	.....	.....	.....0	9,636	07/25/2029.	1 A FE.....
38521V AA 9	GACM 2019-FL1 A - CDO.....	C	06/15/2021.	Paydown.....	.....	236,784	236,818	236,818	236,818	.....	.....(35)	.....	.....(35)	.....	236,784	.....	.....	.....0	1,398	06/15/2037.	1 A FE.....
38522H AA 9	GACM 2020-FL2 A - CDO.....	C	04/16/2021.	Paydown.....	.....	136,961	136,961	136,961	136,961	.....	.....	.....	.....0	.....	136,961	.....	.....	.....0	1,185	03/16/2035.	1 A FE.....
40052T AA 7	GRYPHON FDG LTD - ABS.....	C	05/11/2021.	Call @ 100.00.....	.....	1,096	1,096	3	.....	.....	.....	.....	.....0	.....	.....	.....	.....1,096	1,096	.....	05/11/2050.	3 B Z.....
40052T AA 7	GRYPHON FDG LTD - ABS.....	C	06/07/2021.	Call @ 100.00.....	.....	40,530	40,530	111	.....	.....	.....	.....	.....0	.....	.....	.....	.....40,530	40,530	.....	05/11/2050.	6. *.....
40537Y AJ 2	HLA 2013-2 C - CDO.....	..	05/03/2021.	Paydown.....	.....	113,193	113,193	112,910	113,193	.....	.....	.....	.....0	.....	113,193	.....	.....	.....0	1,665	08/01/2025.	1 B FE.....
40538C AU 4	HLA 2014-1 B2R - CDO.....	C	04/18/2021.	Paydown.....	.....	384,715	384,715	384,715	384,715	.....	.....	.....	.....0	.....	384,715	.....	.....	.....0	6,561	04/18/2026.	1 A FE.....
41161P EZ 2	HVMLT 2004-5 3A - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	2,166	2,166	2,156	2,152	.....	.....14	.....	.....14	.....	2,166	.....	.....	.....0	26	06/19/2034.	1 D FM.....
41161V AC 4	HVMLT 2006-7 2AA - RMBS.....	..	06/21/2021.	Paydown.....	.....	42,472	42,763	31,433	41,374	.....	.....1,098	.....	.....1,098	.....	42,472	.....	.....	.....0	95	09/19/2036.	1 D FM.....
411707 AD 4	HNGRY 2018-1 A2 - RMBS.....	..	06/20/2021.	Paydown.....	.....	2,500	2,500	2,500	2,500	.....	.....	.....	.....0	.....	2,500	.....	.....	.....0	62	06/22/2048.	2 B FE.....
411707 AH 5	HNGRY 201 A - RMBS.....	..	06/20/2021.	Paydown.....	.....	4,250	4,250	4,250	4,250	.....	.....	.....	.....0	.....	4,250	.....	.....	.....0	84	12/20/2050.	2 B FE.....
42806D AH 2	HERTZ 2015-3 A - ABS.....	..	06/25/2021.	Paydown.....	.....	286,956	286,956	283,727	286,956	.....	.....	.....	.....0	.....	286,956	.....	.....	.....0	4,392	09/27/2021.	1 F FE.....
42806D CH 0	HERTZ 192 A - ABS.....	..	06/25/2021.	Paydown.....	.....	157,801	157,801	157,754	157,767	.....	.....34	.....	.....34	.....	157,801	.....	.....	.....0	3,099	05/25/2025.	1 F FE.....
43283A AA 3	HGVT 2017-A A - RMBS.....	..	06/25/2021.	Paydown.....	.....	26,825	26,825	26,821	26,823	.....	.....2	.....	.....2	.....	26,825	.....	.....	.....0	297	12/26/2028.	1 C FE.....
433674 AA 6	NZES 20PLS1 A - RMBS.....	..	06/25/2021.	Paydown.....	.....	145,447	145,447	145,447	145,447	.....	.....0	.....	.....0	.....	145,447	.....	.....	.....0	2,366	12/25/2025.	2 C FE.....
43739H AA 8	HMBT 2006-2 A1 - RMBS.....	..	06/25/2021.	Paydown.....	.....	21,901	21,901	19,163	20,160	.....	.....1,740	.....	.....1,740	.....	21,901	.....	.....	.....0	45	12/25/2036.	1 D FM.....

SCHEDULE D - PART 4

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

QE05.8

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (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
44040H AA 0	HORZN 2019 A - ABS.....		..	06/15/2021.	Paydown.....	.....	.....40,042	40,042	40,042	40,043	.....	.....(1)	.....	.....(1)	.....	.....40,042	.....	.....	.....0	673	07/15/2039.	1.G FE.....
451102 BJ 5	ICAHN ENTERPRISES LP.....		..	04/12/2021.	Call @ 100.00.....	.....	.....226,000	226,000	232,522	226,268	.....	.....(268)	.....	.....(268)	.....	.....226,000	.....	.....	.....0	9,848	02/01/2022.	3.C FE.....
45112A AA 5	ICONX 2012-1 A2 - ABS.....		..	04/25/2021.	Paydown.....	.....	.....3,944	3,944	3,944	2,366	1,577	.....	.....	.....1,577	.....	.....3,944	.....	.....	.....0	83	01/26/2043.	4.C FE.....
45257E AB 0	IMSA 2006-5 1AB - RMBS.....		..	06/25/2021.	Paydown.....	.....	.....195,347	195,347	167,897	182,142	.....	.....13,205	.....	.....13,205	.....	.....195,347	.....	.....	.....0	268	02/25/2037.	1.D FM.....
45660K AA 9	INDX 2006-AR39 A1 - RMBS.....		..	06/25/2021.	Paydown.....	.....	.....25,692	23,340	18,803	25,265	.....	.....428	.....	.....428	.....	.....25,692	.....	.....	.....0	28	02/25/2037.	1.D FM.....
45660L CK 3	INDX 2005-AR2 1A1 - CMO/RMBS.....		..	06/25/2021.	Paydown.....	.....	.....26,508	25,643	18,912	26,042	.....	.....466	.....	.....466	.....	.....26,508	.....	.....	.....0	80	02/25/2035.	1.D FM.....
45783N AA 5	INSTR 2021-1 A - RMBS.....		..	06/15/2021.	Paydown.....	.....	.....14,003	14,003	13,996	.....	.....	.....8	.....	.....8	.....	.....14,003	.....	.....	.....0	85	02/16/2054.	1.F FE.....
46185J AA 6	IHSFR 2018-SFR1 A - RMBS.....		..	06/17/2021.	Paydown.....	.....	.....9,756	9,756	9,756	9,756	.....	.....	.....	.....0	.....	.....9,756	.....	.....	.....0	34	03/19/2037.	1.A FE.....
46617Y AP 8	JFIN 2015R A2R - CDO.....		C	06/15/2021.	Paydown.....	.....	.....500,976	500,976	500,976	500,830	.....	.....145	.....	.....145	.....	.....500,976	.....	.....	.....0	17,613	03/16/2026.	1.A FE.....
46617Y AT 0	JFIN 2015R B2R - CDO.....		C	06/15/2021.	Paydown.....	.....	.....1,000,000	1,000,000	1,000,000	999,778	.....	.....222	.....	.....222	.....	.....1,000,000	.....	.....	.....0	17,955	03/16/2026.	1.A FE.....
466247 SE 4	JPMMT 2005-A5 1A2 - CMO/RMBS.....		..	06/01/2021.	Paydown.....	.....	.....27,223	27,223	23,037	23,525	.....	.....3,697	.....	.....3,697	.....	.....27,223	.....	.....	.....0	381	08/25/2035.	1.D FM.....
46627M CY 1	JPALT 2006-A1 3A1 - CMO/RMBS.....		..	06/01/2021.	Paydown.....	.....	.....30,346	30,346	25,351	30,111	.....	.....235	.....	.....235	.....	.....30,346	.....	.....	.....0	352	03/25/2036.	1.D FM.....
46651N AA 2	JOLAR 2019-1 A - ABS.....		C	06/15/2021.	Paydown.....	.....	.....30,206	30,206	30,264	30,235	.....	.....(29)	.....	.....(29)	.....	.....30,206	.....	.....	.....0	480	04/15/2044.	2.A FE.....
543190 AA 0	LTRAN III A1 - RMBS.....		..	06/15/2021.	Paydown.....	.....	.....38,222	38,222	37,033	37,508	.....	.....714	.....	.....714	.....	.....38,222	.....	.....	.....0	395	01/17/2045.	1.F FE.....
55282L AA 4	MF1 19FL2 A - CDO.....		C	06/25/2021.	Paydown.....	.....	.....638,776	638,776	632,474	358,507	.....	.....6,080	.....	.....6,080	.....	.....638,776	.....	.....	.....0	3,705	11/27/2034.	1.A FE.....
55283A AA 7	MCA FUND III HOLDING LLC - ABS.....		..	05/15/2021.	Paydown.....	.....	.....37,401	36,232	36,237	37,406	.....	.....(6)	.....	.....(6)	.....	.....37,401	.....	.....	.....0	669	11/15/2035.	1.F FE.....
56577D AA 4	MRNON 2018-1 A1 - CDO.....		C	06/30/2021.	Paydown.....	.....	.....1,000,000	1,000,000	973,125	979,138	.....	.....20,862	.....	.....20,862	.....	.....1,000,000	.....	.....	.....0	11,810	04/15/2030.	1.A FE.....
56577D AJ 5	MRNON 2018-1 A2 - CDO.....		C	06/23/2021.	Paydown.....	.....	.....1,000,000	1,000,000	999,628	999,962	.....	.....38	.....	.....38	.....	.....1,000,000	.....	.....	.....0	30,056	04/15/2030.	1.A FE.....
56577H AA 5	MRNON 191 A1A - CDO.....		C	05/19/2021.	Paydown.....	.....	.....1,000,000	1,000,000	999,688	999,695	.....	.....305	.....	.....305	.....	.....1,000,000	.....	.....	.....0	12,482	04/15/2031.	1.A FE.....
57643L LC 8	MABS 2005-AB1 A4 - RMBS.....		..	06/01/2021.	Paydown.....	.....	.....36,448	36,448	36,402	35,774	.....	.....673	.....	.....673	.....	.....36,448	.....	.....	.....0	411	11/25/2035.	1.D FM.....
59020U TC 9	MLCC 2005-A A2 - CMO/RMBS.....		..	06/25/2021.	Paydown.....	.....	.....3,972	3,972	3,801	3,783	.....	.....190	.....	.....190	.....	.....3,972	.....	.....	.....0	12	03/25/2030.	1.D FM.....
59319W AA 9	MF1 2020-FL3 A - CDO.....		..	06/15/2021.	Paydown.....	.....	.....320,517	320,517	320,517	320,517	.....	.....	.....	.....0	.....	.....320,517	.....	.....	.....0	3,516	07/16/2035.	1.A FE.....
61748H AW 1	MSM 2004-5AR 4A - CMO/RMBS.....		..	06/01/2021.	Paydown.....	.....	.....2,631	2,631	2,660	2,630	.....	.....0	.....	.....0	.....	.....2,631	.....	.....	.....0	34	07/25/2034.	1.D FM.....
62946A AA 2	NPRL 161 A1 - ABS.....		..	06/20/2021.	Paydown.....	.....	.....26,011	26,011	26,011	26,012	.....	.....(1)	.....	.....(1)	.....	.....26,011	.....	.....	.....0	443	04/30/2046.	1.F FE.....
62947A AB 9	NPRL 2019-2 A2 - ABS.....		..	06/19/2021.	Paydown.....	.....	.....29,981	29,981	29,980	29,980	.....	.....1	.....	.....1	.....	.....29,981	.....	.....	.....0	386	11/19/2049.	1.F FE.....
62955M AA 4	NZES 2020-FHT1 A - ABS.....		..	05/25/2021.	Paydown.....	.....	.....34,501	34,501	34,500	34,500	.....	.....1	.....	.....1	.....	.....34,501	.....	.....	.....0	544	11/25/2025.	2.C PL.....
62955M AA 4	NZES 20FHT1 A - CMO/RMBS.....		..	06/25/2021.	Paydown.....	.....	.....16,647	16,647	16,647	16,647	.....	.....0	.....	.....0	.....	.....16,647	.....	.....	.....0	351	11/25/2025.	2.C PL.....
62955W AA 2	NRZ FNT EXCESS LLC - ABS.....		..	06/25/2021.	Paydown.....	.....	.....61,676	61,676	61,676	61,676	.....	.....0	.....	.....0	.....	.....61,676	.....	.....	.....0	171	05/25/2026.	2.C FE.....
63939E AB 9	NAVSL 2015-A A2A - ABS.....		..	06/15/2021.	Paydown.....	.....	.....37,697	37,697	37,683	37,693	.....	.....4	.....	.....4	.....	.....37,697	.....	.....	.....0	411	12/15/2028.	1.A FE.....
64829T AB 7	NZES 18FNT1 B - CMO/RMBS.....		..	06/25/2021.	Paydown.....	.....	.....449,658	449,658	449,622	449,645	.....	.....13	.....	.....13	.....	.....449,658	.....	.....	.....0	7,323	05/25/2023.	2.C FE.....
64830Y AC 1	NZES 21FNT1 A - CMO/RMBS.....		..	06/25/2021.	Paydown.....	.....	.....79,132	79,132	79,131	.....	.....	.....1	.....	.....1	.....	.....79,132	.....	.....	.....0	314	03/25/2026.	2.C FE.....
651290 AP 3	OVINTIV EXPLORATION INC.....		..	06/18/2021.	Call @ 100.00.....	.....	.....180,599	175,000	165,813	173,325	.....	.....705	.....	.....705	.....	.....174,030	.....	.....970	970	14,487	01/30/2022.	3.A FE.....
65252D AC 3	NWSTR 1R BR - CDO.....		..	04/20/2021.	Paydown.....	.....	.....82,499	82,499	82,499	82,475	.....	.....24	.....	.....24	.....	.....82,499	.....	.....	.....0	780	01/20/2027.	1.A FE.....
67091R AP 4	OCP 2015-8 2BR - CDO.....		D	04/01/2021.	Various.....	.....	.....	.....	.....	.....	.....	.....42	.....	.....42	.....	.....42	.....	.....(42)	(42)	.....	04/19/2027.	1.B FE.....
67181D AA 9	OAKIG 2020-1 A1 - CMBS/RMBS.....		..	06/20/2021.	Paydown.....	.....	.....6,540	6,540	6,539	6,539	.....	.....0	.....	.....0	.....	.....6,540	.....	.....	.....0	50	11/21/2050.	1.A FE.....
67181D AB 7	OAKIG 2020-1 A2 - CMBS/RMBS.....		..	06/20/2021.	Paydown.....	.....	.....6,540	6,540	6,537	6,537	.....	.....3	.....	.....3	.....	.....6,540	.....	.....	.....0	60	11/21/2050.	1.A FE.....
67190A AA 4	OAKIG 2021-1 A1 - RMBS.....		..	06/20/2021.	Paydown.....	.....	.....6,534	6,534	6,532	.....	.....	.....1	.....	.....1	.....	.....6,534	.....	.....	.....0	30	01/20/2051.	1.A FE.....
67190A AB 2	OAKIG 2021-1 A2 - RMBS.....		..	06/20/2021.	Paydown.....	.....	.....6,534	6,534	6,533	.....	.....	.....1	.....	.....1	.....	.....6,534	.....	.....	.....0	40	01/20/2051.	1.A FE.....
68267B AA 8	OMFIT 2018-1 A - ABS.....		..	06/14/2021.	Paydown.....	.....	.....508,628	508,628	508,490	508,623	.....	.....5	.....	.....5	.....	.....508,628	.....	.....	.....0	6,959	03/14/2029.	1.A FE.....
68267D AA 4	OMFIT 2019-1 A - ABS.....		..	06/14/2021.	Paydown.....	.....	.....641,713	641,713	641,625	641,692	.....	.....21	.....	.....21	.....	.....641,713	.....	.....	.....0	9,250	02/14/2031.	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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
68268H AA 4	OMFIT 2016-3 A - ABS.....			..	06/18/2021.	Paydown.....	.....	298,356	298,356	304,323	299,706	.....	.....(1,350)	.....	.....(1,350)	.....	298,356	.....	.....	.....0	5,379	06/18/2031.	1.C FE.....
68268L AA 5	OMFIT 2015-3 A - ABS.....			..	06/18/2021.	Paydown.....	.....	199,057	199,057	199,022	199,055	.....	.....2	.....	.....2	.....	199,057	.....	.....	.....0	2,957	11/18/2028.	1.A FE.....
69368A AA 0	PSMC 201 A1 - CMO/RMBS.....			..	06/01/2021.	Paydown.....	.....	107,406	107,406	109,806	108,096	.....	.....(690)	.....	.....(690)	.....	107,406	.....	.....	.....0	1,401	01/25/2050.	1.D FM.....
69374X AA 8	PSMC 2019-2 A1 - CMO/RMBS.....			..	06/01/2021.	Paydown.....	.....	220,828	220,828	225,245	223,489	.....	.....(2,661)	.....	.....(2,661)	.....	220,828	.....	.....	.....0	3,063	10/25/2049.	1.D FM.....
69375B AA 5	PSMC 2019-3 A1 - CMO/RMBS.....			..	06/01/2021.	Paydown.....	.....	478,793	478,793	485,750	481,466	.....	.....(2,673)	.....	.....(2,673)	.....	478,793	.....	.....	.....0	6,447	11/26/2049.	1.D FM.....
69546T AA 0	PAID 2020-3 A - ABS.....			..	06/15/2021.	Paydown.....	.....	85,788	85,788	85,787	85,787	.....	.....1	.....	.....1	.....	85,788	.....	.....	.....0	755	05/17/2027.	1.G FE.....
69547J AA 1	PAID 211 A - ABS.....			..	06/15/2021.	Paydown.....	.....	34,697	34,697	34,697	.....	.....	.....0	.....	.....0	.....	34,697	.....	.....	.....0	106	11/15/2027.	1.G FE.....
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS.....			C	06/15/2021.	Paydown.....	.....	4,640	4,640	4,640	4,640	.....	.....0	.....	.....0	.....	4,640	.....	.....	.....0	78	06/15/2044.	2.B FE.....
72703P AA 1	PLNT 2018-1 A21 - ABS.....			..	06/05/2021.	Paydown.....	.....	1,125	1,125	1,125	1,125	.....	.....(0)	.....	.....(0)	.....	1,125	.....	.....	.....0	24	09/08/2048.	2.C FE.....
74332W AA 1	PROG 2019-SFR3 A - RMBS.....			..	06/01/2021.	Paydown.....	.....	2,572	2,572	2,572	2,569	.....	.....3	.....	.....3	.....	2,572	.....	.....	.....0	29	09/17/2036.	1.A FE.....
74387L AC 5	PFMT 2019-1 A2 - CMO/RMBS.....			..	06/01/2021.	Paydown.....	.....	127,737	127,737	128,475	128,427	.....	.....(690)	.....	.....(690)	.....	127,737	.....	.....	.....0	1,499	12/27/2049.	1.D FM.....
749357 AA 7	RCKT 191 A1 - CMO/RMBS.....			..	06/01/2021.	Paydown.....	.....	208,592	208,592	211,818	209,470	.....	.....(879)	.....	.....(879)	.....	208,592	.....	.....	.....0	2,915	09/27/2049.	1.D FM.....
74968Q AA 5	RBIT 2020-1 A - ABS.....			..	06/25/2021.	Paydown.....	.....	68,833	68,833	68,833	68,833	.....	.....(0)	.....	.....(0)	.....	68,833	.....	.....	.....0	625	02/25/2030.	1.A FE.....
74968R AA 3	RPIT 191 A - CMO/RMBS.....			..	06/25/2021.	Paydown.....	.....	133,551	133,551	132,518	132,682	.....	.....869	.....	.....869	.....	133,551	.....	.....	.....0	1,547	10/25/2063.	1.A FE.....
74969B AA 7	RBIT 202 A - ABS.....			..	06/25/2021.	Paydown.....	.....	362,788	362,788	362,684	362,670	.....	.....119	.....	.....119	.....	362,788	.....	.....	.....0	2,512	06/25/2030.	1.A FE.....
74978B AA 6	RAAC 2007-RP3 A - CMO/RMBS.....			..	06/25/2021.	Paydown.....	.....	20,743	20,743	18,199	19,762	.....	.....980	.....	.....980	.....	20,743	.....	.....	.....0	76	10/25/2046.	1.D FM.....
75115B AC 3	RALI 2006-QA5 2A1 - CMO/RMBS.....			..	06/01/2021.	Paydown.....	.....	34,920	38,823	30,905	34,683	.....	.....237	.....	.....237	.....	34,920	.....	.....	.....0	913	07/25/2036.	1.D FM.....
75575J AA 3	RCMT 2020-FL4 A - CMBS.....			..	06/25/2021.	Paydown.....	.....	48	48	48	48	.....	.....	.....	.....0	.....	48	.....	.....	.....0	0	02/26/2035.	1.A FE.....
76110W SZ 0	RASC 2003-KS7 AI5 - RMBS.....			..	06/01/2021.	Paydown.....	.....	47,491	47,491	41,317	44,377	.....	.....3,113	.....	.....3,113	.....	47,491	.....	.....	.....0	912	09/25/2033.	1.D FM.....
761118 FM 5	RALI 2005-QA9 N41 - CMO/RMBS.....			..	06/01/2021.	Paydown.....	.....	12,810	11,498	9,718	12,721	.....	.....89	.....	.....89	.....	12,810	.....	.....	.....0	165	08/25/2035.	1.D FM.....
76112B NM 8	GMACM 2005-AA1 1A1 - CMO/RMBS.....			..	06/01/2021.	Paydown.....	.....	18,414	20,217	18,079	18,192	.....	.....222	.....	.....222	.....	18,414	.....	.....	.....0	290	05/18/2035.	1.D FM.....
76971E AA 2	RBIT 20HB1 A1 - ABS.....			..	06/25/2021.	Paydown.....	.....	83	83	83	83	.....	.....(0)	.....	.....(0)	.....	83	.....	.....	.....0	1	10/25/2050.	1.A FE.....
784054 AB 4	SCFET 201 A2 - ABS.....			..	06/21/2021.	Paydown.....	.....	293,420	293,420	293,406	293,411	.....	.....10	.....	.....10	.....	293,420	.....	.....	.....0	846	10/20/2025.	1.A FE.....
78448Q AB 4	SMB 2015-B A2A - ABS.....			..	06/15/2021.	Paydown.....	.....	24,528	24,528	24,414	24,499	.....	.....29	.....	.....29	.....	24,528	.....	.....	.....0	306	07/15/2027.	1.A FE.....
78449P AB 5	SMB 2018-A A2A - ABS.....			..	06/15/2021.	Paydown.....	.....	157,459	157,459	157,431	157,445	.....	.....14	.....	.....14	.....	157,459	.....	.....	.....0	2,255	02/15/2036.	1.A FE.....
81743A AA 7	SEMT 2019-5 A1 - CMO/RMBS.....			..	06/01/2021.	Paydown.....	.....	216,680	216,680	220,472	220,340	.....	.....(3,660)	.....	.....(3,660)	.....	216,680	.....	.....	.....0	3,005	12/27/2049.	1.D FM.....
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS.....			..	06/01/2021.	Paydown.....	.....	373,868	373,868	381,696	376,335	.....	.....(2,466)	.....	.....(2,466)	.....	373,868	.....	.....	.....0	5,192	11/25/2049.	1.D FM.....
81748K AA 0	SEMT 202 A1 - CMO/RMBS.....			..	06/25/2021.	Paydown.....	.....	477,742	477,742	489,536	480,029	.....	.....(2,287)	.....	.....(2,287)	.....	477,742	.....	.....	.....0	6,575	03/25/2050.	1.D FM.....
81748M AA 6	SEMT 2020-1 A1 - CMO/RMBS.....			..	06/01/2021.	Paydown.....	.....	236,659	236,659	242,095	241,899	.....	.....(5,240)	.....	.....(5,240)	.....	236,659	.....	.....	.....0	3,314	02/25/2050.	1.D FM.....
817743 AA 5	SPRO 2019-1 A2 - RMBS.....			..	04/25/2021.	Paydown.....	.....	2,500	2,500	2,545	2,537	.....	.....(37)	.....	.....(37)	.....	2,500	.....	.....	.....0	49	10/25/2049.	2.C FE.....
81788Y AA 1	767 LLC.....			..	06/05/2021.	Paydown.....	.....	37,601	37,601	37,601	37,601	.....	.....(0)	.....	.....(0)	.....	37,601	.....	.....	.....0	823	10/05/2022.	2.C PL.....
82652K AA 2	SRFC 171 A - RMBS.....			..	06/20/2021.	Paydown.....	.....	14,061	14,061	14,060	14,060	.....	.....1	.....	.....1	.....	14,061	.....	.....	.....0	168	03/20/2034.	1.F FE.....
83404R AB 4	SOFI 2018-B A2F - ABS.....			..	06/25/2021.	Paydown.....	.....	275,293	275,293	275,008	275,135	.....	.....159	.....	.....159	.....	275,293	.....	.....	.....0	3,699	08/25/2047.	1.A FE.....
84858D AA 6	SPIRIT AIRLINES CLASS A PASS THROUGH CER.....			..	04/01/2021.	Paydown.....	.....	24,143	24,143	24,143	24,152	.....	.....(9)	.....	.....(9)	.....	24,143	.....	.....	.....0	495	10/01/2029.	2.A FE.....
85208N AD 2	SPRNTS 2018-1 A1 - RMBS.....			..	06/20/2021.	Paydown.....	.....	187,500	187,500	187,500	187,500	.....	.....	.....	.....0	.....	187,500	.....	.....	.....0	4,442	09/20/2029.	2.A FE.....
85572R AA 7	STARR 2018-1 A - ABS.....			C	06/15/2021.	Paydown.....	.....	16,191	16,191	16,042	16,076	.....	.....115	.....	.....115	.....	16,191	.....	.....	.....0	278	05/15/2043.	2.A FE.....
86212V AA 2	STR 2016-1 A1 - ABS.....			..	06/20/2021.	Paydown.....	.....	5,173	5,173	5,171	5,172	.....	.....2	.....	.....2	.....	5,173	.....	.....	.....0	85	10/22/2046.	1.E FE.....
863579 C3 0	SARM 2005-21 6A3 - CMO/RMBS.....			..	06/01/2021.	Paydown.....	.....	15,313	15,278	13,413	15,092	.....	.....221	.....	.....221	.....	15,313	.....	.....	.....0	178	11/25/2035.	1.D FM.....
863579 UU 0	SARM 2005-15 4A1 - CMO/RMBS.....			..	06/01/2021.	Paydown.....	.....	10,403	10,479	9,238	10,314	.....	.....89	.....	.....89	.....	10,403	.....	.....	.....0	136	07/25/2035.	1.D FM.....
863587 AE 1	SAIL 2006-3 A5 - RMBS.....			..	06/25/2021.	Paydown.....	.....	25,931	25,931	22,366	23,828	.....	.....2,103	.....	.....2,103	.....	25,931	.....	.....	.....0	31	06/25/2036.	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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
86358R	DX	2		06/01/2021.	Paydown.....		8,229	8,229	7,707	8,232			(3)	(3)		8,229			0	115	08/25/2031.	1.D FM.....
86363B	AA	3		06/25/2021.	Paydown.....		350,996	350,996	331,691	332,037		18,959		18,959		350,996			0	569	05/25/2047.	1.F FE.....
872225	AD	9		06/01/2021.	Paydown.....		28,719	28,719	23,038	21,778		6,940		6,940		28,719			0	403	11/25/2036.	1.D FM.....
87342R	AB	0		05/25/2021.	Paydown.....		1,250	1,250	1,250	1,250				0	1,250			0	27	05/25/2046.	2.B FE.....	
881561	VY	7		06/01/2021.	Paydown.....		16,623	16,623	16,055	16,065		559		559		16,623			0	314	07/25/2036.	1.D FM.....
88156E	AB	2		06/25/2021.	Paydown.....		36,035	36,035	30,759	35,180		856		856		36,035			0	47	01/25/2038.	3.B FM.....
88606W	AA	0	C	06/15/2021.	Paydown.....		13,874	13,874	13,873	13,880		(6)		(6)		13,874			0	244	05/17/2032.	1.G FE.....
894126	AB	7		05/24/2021.	Paydown.....		54,345	54,345	43,000	52,060		2,285		2,285		54,345			0	295	05/24/2034.	1.C FE.....
89412K	AA	8		04/12/2021.	Paydown.....		21,114	21,114	19,979	20,716		398		398		21,114			0	60	10/10/2041.	1.C FE.....
89656C	AA	1		06/16/2021.	Paydown.....		26,555	26,555	27,966	27,742		(1,187)		(1,187)		26,555			0	586	10/16/2040.	1.F FE.....
89656F	AA	4		06/15/2021.	Paydown.....		693,532	693,532	678,686	685,837		7,695		7,695		693,532			0	7,825	01/15/2043.	1.F FE.....
89656F	AB	2		06/15/2021.	Paydown.....		2,250,000	2,250,000	2,233,555	2,243,902		6,098		6,098		2,250,000			0	39,656	01/15/2043.	1.F FE.....
89657A	AC	0		06/17/2021.	Paydown.....		38,416	38,416	38,407	38,407		9		9		38,416			0	313	06/17/2048.	1.F FE.....
89657B	AB	0		06/17/2021.	Paydown.....		72,311	72,311	72,293	72,294		16		16		72,311			0	720	10/18/2049.	1.F FE.....
89690E	AF	4		06/15/2021.	Paydown.....		118,378	118,378	118,376	118,378		(1)		(1)		118,378			0	1,359	08/15/2047.	1.F FE.....
89821J	AA	6	C	05/03/2021.	Paydown.....		2,054	2,054	2,054	2,054				0	2,054			0	23	02/02/2039.	1.C FE.....	
90352W	AD	6		06/28/2021.	Paydown.....		19,182	19,182	19,181		0			0	19,182			0	112	02/28/2051.	1.F FE.....	
91823G	AA	6		04/20/2021.	Paydown.....		174,435	174,435	172,854	173,371		1,064		1,064		174,435			0	1,518	07/20/2030.	1.A FE.....
92257C	AA	8		06/01/2021.	Paydown.....		57,930	57,930	57,917	57,783		148		148		57,930			0	824	03/25/2049.	1.A FE.....
92257L	AB	6		04/26/2021.	Paydown.....		4,801	4,801	4,800	4,788		13		13		4,801			0	50	05/25/2047.	1.A FE.....
92259L	AB	4		06/01/2021.	Paydown.....		61,617	61,617	61,617	61,614		3		3		61,617			0	601	02/25/2050.	1.A FE.....
92259T	AA	9		06/25/2021.	Paydown.....		7,928	7,928	7,928		1			1		7,928			0	15	05/25/2051.	1.A FE.....
92915Q	AE	3	C	04/01/2021.	Paydown.....		1,000,000	1,000,000	1,000,000	992,061		7,939		7,939		1,000,000			0	7,112	07/22/2030.	1.A FE.....
92922F	3N	6		06/01/2021.	Paydown.....		11,744	11,744	11,091	11,674		70		70		11,744			0	147	10/25/2035.	3.B FM.....
92990G	AJ	2		06/01/2021.	Paydown.....		32,879	25,924	23,574	32,482		397		397		32,879			0	397	05/26/2037.	3.B FM.....
933636	AA	0		06/01/2021.	Paydown.....		15,758	15,643	13,951	15,572		185		185		15,758			0	203	04/25/2037.	1.D FM.....
93363P	AC	4		04/01/2021.	Paydown.....		8,741	8,313	7,807	8,684		57		57		8,741			0	55	11/25/2036.	1.D FM.....
93363P	AC	4		06/01/2021.	Paydown.....		14,118	14,305	13,434	13,965		153		153		14,118			0	196	11/25/2036.	2.B FM.....
939336	X9	9		06/25/2021.	Paydown.....		18,436	18,436	16,270	15,951		2,485		2,485		18,436			0	66	01/25/2045.	1.D FM.....
94354K	AA	8		06/15/2021.	Paydown.....		10,210	10,210	10,210	10,210		0		0		10,210			0	149	09/15/2044.	2.A FE.....
94945P	AA	3		06/15/2021.	Paydown.....		97,769	97,769	97,746	97,732		37		37		97,769			0	1,152	06/15/2033.	1.F FE.....
94984D	AC	8		05/01/2021.	Paydown.....		2,372	2,553	2,376	2,380		(8)		(8)		2,372			0	40	09/25/2036.	3.B FM.....
94984D	AC	8		06/01/2021.	Paydown.....		855	1,213	1,129	859		(3)		(3)		855			0	30	09/25/2036.	1.D FM.....
95002F	AA	2		06/01/2021.	Paydown.....		266,126	266,126	270,866	267,540		(1,415)		(1,415)		266,126			0	3,683	09/27/2049.	1.D FM.....
95002K	AA	1		06/25/2021.	Paydown.....		386,035	384,595	389,162	386,917		(882)		(882)		386,035			0	4,635	12/27/2049.	1.D FM.....
95003L	AA	8		04/15/2021.	Paydown.....		181,956	181,956	181,956					0	181,956			0	363	02/15/2040.	1.A FE.....	
95058X	AG	3		06/15/2021.	Paydown.....		12,500	12,500	12,500	12,500				0	12,500			0	236	06/15/2049.	2.B FE.....	
95168W	AR	8		04/16/2021.	Paydown.....		115,481	115,481	115,481	115,488		(7)		(7)		115,481			0	1,573	01/16/2027.	1.A FE.....
96033D	AA	8		06/01/2021.	Paydown.....		20,853	20,853	20,828	20,823		30		30		20,853			0	262	12/20/2030.	1.A FE.....
96033W	AA	6		06/01/2021.	Paydown.....		46,121	46,121	46,040	46,040		82		82		46,121			0	646	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
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
CUSIP Identification		Description																					
96033W	AB	4	WESTR 181 B - RMBS.....			..	06/01/2021.	Paydown.....		92,242	92,242	91,781	92,005	237	237	237	92,242	1,369	0	1,369	12/20/2031.	1.D FE.....	
96034L	AA	9	WESTR 201 A - RMBS.....			..	06/01/2021.	Paydown.....		114,332	114,332	114,181	114,265	67	67	67	114,332	0	0	1,286	03/20/2034.	1.A FE.....	
97064F	AA	3	WESTF 2020-A A - ABS.....			..	06/15/2021.	Paydown.....		22,021	22,021	22,021	22,021	0	0	0	22,021	0	0	296	03/15/2045.	1.F FE.....	
97064G	AA	1	WESTF 2021-A A - ABS.....			..	06/15/2021.	Paydown.....		4,555	4,555	4,555	4,555	0	0	0	4,555	0	0	11	05/15/2046.	1.F FE.....	
974153	AB	4	WSTOP 201 A2 - RMBS.....			..	06/05/2021.	Paydown.....		2,500	2,500	2,500	2,500	0	0	0	2,500	0	0	42	12/05/2050.	2.B FE.....	
98955R	AB	5	OR II A1F - CDO.....			C	04/09/2021.	Call @ 100.00.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	2,000,000	0	0	32,298	01/21/2031.	1.A FE.....	
3899999.		Total - Bonds - Industrial and Miscellaneous.....						42,222,191	42,210,216	42,016,700	38,833,538	5,836	115,045	0	120,881	0	42,170,184	0	46,408	46,408	603,708	XXX	XXX
Bonds - Unaffiliated Bank Loans																							
84771#	AB	3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA.....			..	06/29/2021.	DIRECT.....		4,397	4,397	4,353	0	2	2	2	4,355	0	42	42	114	01/22/2027.	4.B Z.....
8299999.		Total - Bonds - Unaffiliated Bank Loans.....						4,397	4,397	4,353	0	0	2	0	2	0	4,355	0	42	42	114	XXX	XXX
8399997.		Total - Bonds - Part 4.....						59,709,283	59,762,713	60,813,585	56,530,043	5,836	(98,761)	0	(92,925)	0	59,657,235	0	46,450	46,450	920,721	XXX	XXX
8399999.		Total - Bonds.....						59,709,283	59,762,713	60,813,585	56,530,043	5,836	(98,761)	0	(92,925)	0	59,657,235	0	46,450	46,450	920,721	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																							
249670	AA	8	DEPOSITORY TRUST & CLEARING CORP.....			..	06/15/2021.	Call @ 100.00.....		1,000,000	1,000,000.00	1,000,000	938,750	61,250	61,250	1,000,000	.....	.....	.....0	17,022	XXX	1.F FE.....	
59156R	BP	2	METLIFE INC.....			..	06/15/2021.	Call @ 100.00.....		334,000	334,000.00	334,000	334,835	(835)	(835)	334,000	.....	.....	.....0	6,374	XXX	2.B FE.....	
902973	AY	2	U.S. BANCORP.....			..	04/15/2021.	Call @ 100.00.....		500,000	500,000.00	500,000	498,125	1,873	1,873	499,998	.....	.....2	2	17,472	XXX	2.A FE.....	
8499999.		Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....						1,834,000	XXX	1,834,000	1,771,710	62,288	0	0	62,288	0	1,833,998	0	2	2	40,868	XXX	XXX
8999997.		Total - Preferred Stocks - Part 4.....						1,834,000	XXX	1,834,000	1,771,710	62,288	0	0	62,288	0	1,833,998	0	2	2	40,868	XXX	XXX
8999999.		Total - Preferred Stocks.....						1,834,000	XXX	1,834,000	1,771,710	62,288	0	0	62,288	0	1,833,998	0	2	2	40,868	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																							
75574U	10	1	READY CAPITAL ORD.....			..	04/01/2021.	Adjustment.....		0.800	12	XXX	11		0	11	1	1	.....	.....	XXX	XXX	
76150W	10	7	REVERSE MORTGAGE INVESTMENT 144A ORD.....			..	04/12/2021.	Corporate Action.....		135,172	XXX				0		135,172	135,172	.....	.....	XXX	XXX	
9099999.		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						135,185	XXX	11	0	0	0	0	0	11	0	135,173	135,173	0	XXX	XXX	
9799997.		Total - Common Stocks - Part 4.....						135,185	XXX	11	0	0	0	0	0	11	0	135,173	135,173	0	XXX	XXX	
9799999.		Total - Common Stocks.....						135,185	XXX	11	0	0	0	0	0	11	0	135,173	135,173	0	XXX	XXX	
9899999.		Total - Preferred and Common Stocks.....						1,969,185	XXX	1,834,011	1,771,710	62,288	0	0	62,288	0	1,834,009	0	135,175	135,175	40,868	XXX	XXX
9999999.		Total - Bonds, Preferred and Common Stocks.....						61,678,468	XXX	62,647,596	58,301,753	68,124	(98,761)	0	(30,637)	0	61,491,244	0	181,625	181,625	961,589	XXX	XXX

QE05.11

Sch. DB - Pt. A - Sn. 1

NONE

Sch. DB - Pt. B - Sn. 1

NONE

Sch. DB - Pt. D - Sn. 1

NONE

Sch. DB - Pt. D - Sn. 2

NONE

Sch. DB - Pt. E

NONE

Sch. DL - Pt. 1

NONE

Sch. DL - Pt. 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Fifth Third Bank..... Cincinnati, OH.....					14,322,535	16,470,937	24,008,423	XXX
The Bank of New York Mellon..... New York, NY.....		0.010			59,329	6,072	10,059	XXX
First Hawaiian..... Honolulu, HI.....					8,180	8,096	8,011	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	14,390,044	16,485,104	24,026,493	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	14,390,044	16,485,104	24,026,493	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	750	750	750	XXX
0599999. Total Cash.....	XXX	XXX	0	0	14,390,794	16,485,854	24,027,243	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
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 80 7	FIRST AMER:TRS OBG Y.....	SD.....	06/23/2021.....	0.010	.....	.....	.....1	9
825252 40 6	INVESCO TREASURY INST.....	.....	06/30/2021.....	0.010	.....	.....60,059,386	582	2,910
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						60,059,386	583	2,919
9999999. Total - Cash Equivalents.....						60,059,386	583	2,919