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QUARTERLY STATEMENT

As of June 30, 2015

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) | NAIC Company Code..... 63312 | Employer's ID Number..... 13-1935920

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

Incorporated/Organized..... December 29, 1961 | Commenced Business..... August 13, 1963

Statutory Home Office	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5420….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Brian Patrick Sponaugle *(Name)*	513-412-2931- *(Area Code) (Telephone Number) (Extension)*
	bsponaugle@gaig.com *(E-Mail Address)*	513-412-1673- *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary

OTHER

John Paul Gruber	Senior Vice President	Michael Harrison Haney	Vice President
Adrienne Susan Kessling	Senior Vice President	Michael William Mazur	Vice President
Brian Patrick Sponaugle	Vice President		

DIRECTORS OR TRUSTEES

Jeffrey Gene Hester | Stephen Craig Lindner | Christopher Patrick Miliano | Mark Francis Muething
Michael James Prager

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

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

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

Subscribed and sworn to before me
This ______ day of August 2015

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	21,227,742,825		21,227,742,825	19,678,728,133
2. Stocks:				
2.1 Preferred stocks	45,651,960		45,651,960	36,711,279
2.2 Common stocks	715,333,505	1,000	715,332,505	673,565,429
3. Mortgage loans on real estate:				
3.1 First liens	839,887,746		839,887,746	889,826,004
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	81,482,131		81,482,131	83,994,410
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....22,106,184), cash equivalents ($..........0) and short-term investments ($.....120,630,549)	142,736,733		142,736,733	185,481,080
6. Contract loans (including $..........0 premium notes)	118,958,536		118,958,536	122,527,043
7. Derivatives	269,612,206		269,612,206	310,539,699
8. Other invested assets	170,960,173		170,960,173	109,993,554
9. Receivables for securities	4,965,575		4,965,575	794,905
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)	23,617,331,389	1,000	23,617,330,389	22,092,161,537
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	200,801,845	385,007	200,416,838	190,801,649
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,748,911	13,127	1,735,783	1,744,080
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	11,881,760	1,682,151	10,199,609	10,634,055
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,372,591		2,372,591	2,169,104
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	5,352,309		5,352,309	6,337,937
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	64,665,480	28,697,138	35,968,342	36,002,362
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	1,924,225		1,924,225	1,915,623
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	4,265,335		4,265,335	1,064,601
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	427,128,179	3,219,698	423,908,481	429,748,851
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	24,337,472,024	33,998,121	24,303,473,903	22,772,579,798
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	24,337,472,024	33,998,121	24,303,473,903	22,772,579,798

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Funds held as collateral	264,100,376		264,100,376	281,893,821
2502. Company-owned life insurance	125,675,389		125,675,389	123,476,321
2503. Accrued contractual fee income	19,848,118		19,848,118	18,616,167
2598. Summary of remaining write-ins for Line 25 from overflow page	17,504,295	3,219,698	14,284,598	5,762,542
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	427,128,179	3,219,698	423,908,481	429,748,851

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....20,597,874,120 less $..........0 included in Line 6.3 (including $.....21,125,639 Modco Reserve)	20,597,874,120	19,540,659,071
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	1,139,519,896	843,785,334
4. Contract claims:		
4.1 Life	129,487,491	104,623,620
4.2 Accident and health		
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)		
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	319,837	353,587
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $.....21,634 assumed and $.....404,484 ceded	426,118	355,466
9.4 Interest Maintenance Reserve	77,841,570	75,131,965
10. Commissions to agents due or accrued - life and annuity contracts $.....3,816,472, accident and health $..........0 and deposit-type contract funds $..........0	3,816,472	4,730,054
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	20,703,522	18,391,937
13. Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	7,228,773	5,304,831
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	439,454	13,174,449
15.2 Net deferred tax liability		
16. Unearned investment income	535,933	517,497
17. Amounts withheld or retained by company as agent or trustee		
18. Amounts held for agents' account, including $.....1,144,816 agents' credit balances	1,144,816	1,133,336
19. Remittances and items not allocated	42,737,546	27,432,091
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	198,831,208	176,262,403
24.02 Reinsurance in unauthorized and certified ($..........0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	584,763	488,407
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	968,621	
24.09 Payable for securities	105,211,059	31,404,981
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	274,145,820	292,798,777
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	22,601,817,020	21,136,547,805
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	22,601,817,020	21,136,547,805
29. Common capital stock	2,512,500	2,512,500
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	765,827,620	766,431,234
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	933,316,763	867,088,259
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,699,144,383	1,633,519,493
38. Totals of Lines 29, 30 and 37	1,701,656,883	1,636,031,993
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	24,303,473,903	22,772,579,798

DETAILS OF WRITE-INS

2501. Liability for funds held as collateral	264,100,376	281,893,821
2502. Accounts payable	5,484,759	5,135,847
2503. Unclaimed property	4,560,685	4,192,986
2598. Summary of remaining write-ins for Line 25 from overflow page	0	1,576,123
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	274,145,820	292,798,777
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,599,936,291	1,804,100,859	3,469,380,534
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	639,664,073	578,544,787	1,208,262,370
4. Amortization of Interest Maintenance Reserve (IMR)	2,548,332	9,198,633	19,688,705
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	4,075,497	3,862,953	7,734,954
7. Reserve adjustments on reinsurance ceded	(1,779,468)	(1,336,447)	(1,144,523)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	3,580,433	2,597,572	5,991,916
8.3 Aggregate write-ins for miscellaneous income	30,411,973	19,639,345	40,447,153
9. Totals (Lines 1 to 8.3)	2,278,437,130	2,416,607,700	4,750,361,110
10. Death benefits	11,572,881	15,890,113	27,040,528
11. Matured endowments (excluding guaranteed annual pure endowments)	1,270	83,243	105,915
12. Annuity benefits	235,454,698	197,441,063	372,893,837
13. Disability benefits and benefits under accident and health contracts		42,555	
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	510,400,778	447,692,064	977,292,405
16. Group conversions	185	1,189	1,991
17. Interest and adjustments on contract or deposit-type contract funds	56,911,125	65,391,178	118,149,560
18. Payments on supplementary contracts with life contingencies	2,173	3,427	6,854
19. Increase in aggregate reserves for life and accident and health contracts	1,057,215,049	1,316,969,610	2,484,285,670
20. Totals (Lines 10 to 19)	1,871,558,161	2,043,514,442	3,979,776,761
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	92,787,707	101,698,058	198,293,468
22. Commissions and expense allowances on reinsurance assumed	68,046	75,117	142,992
23. General insurance expenses	32,534,723	28,008,941	55,153,090
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,680,970	4,575,423	5,831,007
25. Increase in loading on deferred and uncollected premiums	(274,240)	(810,515)	(614,647)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	2,001,355,367	2,177,061,466	4,238,582,670
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	277,081,763	239,546,234	511,778,439
30. Dividends to policyholders	9,819	(6,304)	(3,524)
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	277,071,944	239,552,538	511,781,963
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	64,910,193	82,632,563	151,326,632
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	212,161,751	156,919,975	360,455,331
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....4,361,424 (excluding taxes of $.....2,831,198 transferred to the IMR)	(8,482,348)	6,119,734	(4,438,043)
35. Net income (Line 33 plus Line 34)	203,679,403	163,039,709	356,017,288
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,636,031,993	1,511,800,352	1,511,800,352
37. Net income (Line 35)	203,679,403	163,039,709	356,017,288
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(1,993,238)	(74,153,485)	23,957,522	11,452,647
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	2,760,782	(2,065,483)	(7,079,558)
41. Change in nonadmitted assets	(4,453,269)	3,705,872	(1,863,466)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(22,568,805)	(27,291,266)	(35,693,897)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(435,545)		
52. Dividends to stockholders	(40,000,000)	(100,000,000)	(200,000,000)
53. Aggregate write-ins for gains and losses in surplus	795,809	385,047	1,398,627
54. Net change in capital and surplus (Lines 37 through 53)	65,624,890	61,731,402	124,231,641
55. Capital and surplus as of statement date (Lines 36 + 54)	1,701,656,883	1,573,531,754	1,636,031,993

DETAILS OF WRITE-INS

08.301.	Contractual rider fee income	19,961,171	15,863,590	34,085,599
08.302.	Interest on company-owned life insurance	2,199,068	1,978,556	4,131,561
08.303.	Reinsurance experience refund	2,754,672	1,783,064	2,199,035
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	5,497,062	14,135	30,958
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	30,411,973	19,639,345	40,447,153
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.	Employee and agent stock option contribution	795,809	385,047	1,398,627
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	795,809	385,047	1,398,627

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	1,600,406,625	1,804,865,936	3,470,529,962
2.	Net investment income	693,878,178	607,231,279	1,300,892,404
3.	Miscellaneous income	26,563,601	16,938,139	34,178,603
4.	Total (Lines 1 through 3)	2,320,848,404	2,429,035,354	4,805,600,970
5.	Benefit and loss related payments	731,715,323	637,016,531	1,359,913,897
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	127,609,012	137,491,752	263,013,480
8.	Dividends paid to policyholders	9,819		
9.	Federal and foreign income taxes paid (recovered) net of $.....7,192,622 tax on capital gains (losses)	84,837,809	127,882,000	212,603,788
10.	Total (Lines 5 through 9)	944,171,964	902,390,283	1,835,531,166
11.	Net cash from operations (Line 4 minus Line 10)	1,376,676,441	1,526,645,071	2,970,069,804
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,185,495,676	970,282,222	1,908,053,031
	12.2 Stocks	42,654,974	26,403,578	59,741,011
	12.3 Mortgage loans	110,302,578	40,028,346	97,874,558
	12.4 Real estate	11,811,592		
	12.5 Other invested assets	56,781,635	2,916,798	90,905,668
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,407,046,454	1,039,630,944	2,156,574,268
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,707,201,185	1,930,970,242	4,094,340,716
	13.2 Stocks	87,413,765	91,859,377	168,461,976
	13.3 Mortgage loans	60,046,023	145,241,561	322,828,104
	13.4 Real estate	5,368,135	1,487,594	5,302,486
	13.5 Other invested assets	117,533,054	39,656,150	116,262,181
	13.6 Miscellaneous applications	68,841,056	(14,996,299)	257,400,220
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,046,403,218	2,194,218,625	4,964,595,683
14.	Net increase or (decrease) in contract loans and premium notes	(3,568,508)	(5,063,722)	(8,676,798)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,635,788,256)	(1,149,523,960)	(2,799,344,617)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	243,162,546	(62,133,869)	(120,835,648)
	16.5 Dividends to stockholders	40,000,000	100,000,000	200,000,000
	16.6 Other cash provided (applied)	13,204,921	(16,379,419)	(7,554,205)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	216,367,467	(178,513,288)	(328,389,853)
	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)	(42,744,348)	198,607,823	(157,664,667)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	185,481,080	343,145,747	343,145,747
	19.2 End of period (Line 18 plus Line 19.1)	142,736,732	541,753,570	185,481,080

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

20.0001	Exchanges	13,070,685	30,518,645	48,629,382
20.0002	Capitalized interest	381,703	1,002,690	1,835,247
20.0003	Securities acquired from dividends/return of capital distribution			127,995
20.0004	Securities acquired from liquidation distributions		6,376	159,070

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	21,954,615	23,338,963	45,726,227
3. Ordinary individual annuities	1,582,912,628	1,785,717,563	3,434,039,579
4. Credit life (group and individual)			
5. Group life insurance	(5,345)	(6,306)	(31,810)
6. Group annuities	8,262,472	9,041,408	16,670,566
7. A&H - group	38,950	36,500	75,781
8. A&H - credit (group and individual)			
9. A&H - other	4,345,129	4,709,603	8,957,892
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,617,508,449	1,822,837,730	3,505,438,235
12. Deposit-type contracts	5,697,020	4,520,739	11,575,982
13. Total	1,623,205,469	1,827,358,469	3,517,014,217

DETAILS OF WRITE-INS

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

Notes to Financial Statements

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

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

Net Income	State of Domicile	June 30, 2015	December 31, 2014
(1) State basis	Ohio	$ 203,679,403	$ 356,017,288
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		$ 203,679,403	$ 356,017,288
Surplus			
(5) Statutory surplus state basis	Ohio	$ 1,701,656,883	$ 1,636,031,993
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		$ 1,701,656,883	$ 1,636,031,993

B, C – No significant change.

2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS – No significant change.

3. BUSINESS COMBINATIONS AND GOODWILL – No significant change.

4. DISCONTINUED OPERATIONS – No significant change.

5. INVESTMENTS

A, B & 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 the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

(2) The Company has no aggregate loan-backed securities with an other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.

(3) The following table shows each security with a credit-related OTTI charge recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
47232VBY7	$ 3,417,660	$ 3,085,107	$ 332,553	$ 3,085,107	$ 3,088,638	3/31/2015
47232DBB7	348,209	279,643	68,566	279,643	532,487	3/31/2015
Total			$ 401,119			

(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	$ 14,601,128
2. 12 Months or Longer	11,057,611

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

1. Less than 12 Months	$ 1,054,615,089
2. 12 Months or Longer	481,752,012

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 2015. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

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

F, G & H – No significant change.

I. Working Capital Finance Investments – Not applicable.

J. The Company does not offset or net assets and liabilities for derivatives, repurchase and reverse repurchase agreements, and securities borrowing and securities lending assets.

K. Structured Notes – Not applicable.

Notes to Financial Statements

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES – No significant change.

7. INVESTMENT INCOME – No significant change.

8. DERIVATIVE INSTRUMENTS – No significant change.

9. INCOME TAXES

A. Deferred tax assets and deferred tax liabilities

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

	06-2015			12-2014			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 95,588,168	$ 350	$ 95,588,518	$ 95,076,843	$ 350	$ 95,077,193	$ 511,325	$ -	$ 511,325
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	95,588,168	350	95,588,518	95,076,843	350	95,077,193	511,325	-	511,325
d. Deferred tax assets nonadmitted	44,359,750	(15,662,612)	28,697,138	42,435,866	(18,522,383)	23,913,483	1,923,884	2,859,771	4,783,655
e. Subtotal net admitted deferred tax asset	51,228,418	15,662,962	66,891,380	52,640,977	18,522,733	71,163,710	(1,412,559)	(2,859,771)	(4,272,330)
f. Deferred tax liabilities	15,260,426	15,662,612	30,923,038	16,638,965	18,522,383	35,161,348	(1,378,539)	(2,859,771)	(4,238,310)
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 35,967,992	$ 350	$ 35,968,342	$ 36,002,012	$ 350	$ 36,002,362	$ (34,020)	$ -	$ (34,020)

2. Admission calculation components, SSAP No. 101:

	06-2015			12-2014			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ 35,967,992	$ 350	$ 35,968,342	$ 36,002,012	$ 350	$ 36,002,362	$ (34,020)	$ -	$ (34,020)
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	-	-	-	-	-	-	-	-	-
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	-	-	-	-	-	-	-	-	-
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	243,541,878	XXX	XXX	239,459,075	XXX	XXX	4,082,803
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	15,260,426	15,662,612	30,923,038	16,638,965	18,522,383	35,161,348	(1,378,539)	(2,859,771)	(4,238,310)
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 51,228,418	$ 15,662,962	$ 66,891,380	$ 52,640,977	$ 18,522,733	$ 71,163,710	$ (1,412,559)	$ (2,859,771)	$ (4,272,330)

3. Other admissibility criteria:

	06-2015	12-2014
a. Ratio percentage used to determine recovery period and threshold limitation amount	911%	868%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 1,623,612,522	$ 1,596,393,832

4. Impact of tax planning strategies:

	06-2015		12-2014		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 95,588,168	$ 350	$ 95,076,843	$ 350	$ 511,325	$ -
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	0%	0%	0.0%	0%	0.0%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	51,228,418	15,662,962	52,640,977	18,522,733	(1,412,559)	(2,859,771)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	0%	0%	0.0%	0%	0.0%

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

Notes to Financial Statements

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

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

1. Current income tax:

	06-2015	12-2014	Change
a. Federal	$ 64,835,578	$ 151,314,632	$ (86,479,054)
b. Foreign	74,615	12,000	62,615
c. Subtotal	$ 64,910,193	$ 151,326,632	$ (86,416,439)
d. Federal income tax on net capital gains	7,192,622	13,527,248	(6,334,626)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 72,102,815	$ 164,853,880	$ (92,751,065)

2. Deferred tax assets:

		06-2015	12-2014	Change
a.	Ordinary			
1	Discounting of unpaid losses	$ -	$ -	$ -
2	Unearned premium reserve	-	-	-
3	Policyholder reserve	25,683,122	25,832,836	(149,714)
4	Investments	-	-	-
5	Deferred acquisition costs	57,973,214	56,655,655	1,317,559
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	53,539	55,634	(2,095)
9	Pension accrual	1,893,920	1,908,847	(14,927)
10	Receivables - nonadmitted	1,854,994	1,970,629	(115,635)
11	Net operating loss carry-forward	103,493	206,986	(103,493)
12	Tax credit carry-forward	-	-	-
13	Other	1,845,701	2,878,755	(1,033,054)
14	Accruals	6,180,185	5,567,501	612,684
15	Amortization of intangibles	-	-	-
16	Underwriting expenses	-	-	-
99	Subtotal	$ 95,588,168	$ 95,076,843	$ 511,325
b.	Statutory valuation allowance adjustment	-	-	-
c.	Nonadmitted	44,359,750	42,435,866	1,923,884
d.	Admitted ordinary deferred tax assets	$ 51,228,418	$ 52,640,977	$ (1,412,559)
e.	Capital			
1	Investments	$ -	$ -	$ -
2	Net capital loss carry-forward	-	-	-
3	Real estate	-	-	-
4	Other	-	-	-
5	Non-insurance subsidiaries	350	350	-
99	Subtotal	$ 350	$ 350	$ -
f.	Statutory valuation allowance adjustment	-	-	-
g.	Nonadmitted	(15,662,612)	(18,522,383)	2,859,771
h.	Admitted capital deferred tax assets	$ 15,662,962	$ 18,522,733	$ (2,859,771)
i.	Admitted deferred tax assets	$ 66,891,380	$ 71,163,710	$ (4,272,330)

3. Deferred tax liabilities:

		06-2015	12-2014	Change
a.	Ordinary			
1	Investments	$ 551,076	$ 1,139,690	$ (588,614)
2	Fixed assets	4,972,126	5,315,022	(342,896)
3	Deferred and uncollected premium	4,183,399	4,339,570	(156,171)
4	Policyholder reserves	3,870,976	4,270,097	(399,121)
5	Other	714,072	562,216	151,856
6	Policy loans	968,777	1,012,370	(43,593)
99	Subtotal	$ 15,260,426	$ 16,638,965	$ (1,378,539)
b.	Capital			
1	Investments	$ 15,662,612	$ 18,522,382	$ (2,859,770)
2	Real estate	-	-	-
3	Other	-	-	-
99	Subtotal	$ 15,662,612	$ 18,522,382	$ (2,859,770)
c.	Deferred tax liabilities	$ 30,923,038	$ 35,161,347	$ (4,238,309)

	06-2015	12-2014	Change
4. Net deferred tax assets/liabilities	$ 35,968,342	$ 36,002,363	$ (34,021)

Notes to Financial Statements

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

	06-2015	12-2014
Provision computed at statutory rate (operations and realized gains/losses)	$ 97,472,138	$ 180,856,552
Permanent differences:		
Interest expense	-	(573,466)
Dividend exclusion	(42,956)	(80,433)
Stock options	9,930	(421,954)
Company-owned life insurance	(769,674)	(1,446,046)
Tax exempt interest	(428,013)	(847,102)
Provision to return adjustments	-	(291,510)
Other	(50,440)	207,964
Total permanent differences	(1,281,153)	(3,452,547)
Timing adjustments:		
Investment differences	952,926	(14,352,706)
Reserves	249,407	386,350
DAC tax adjustment	1,317,559	4,457,012
Accounts payable	459,004	(1,396,026)
Provision to return (primarily investment-related items)	-	(4,282,559)
Fixed assets	443,525	217,209
Prior years' IRS exam settlements	-	6,317,142
Other	(447,066)	(768,184)
Total timing adjustments	2,975,355	(9,421,762)
Other adjustments		
Unrealized gain on options	(27,063,525)	(3,128,363)
Other	-	-
Total other adjustments	(27,063,525)	(3,128,363)
Federal income tax expense on operations and realized gains/losses	$ 72,102,815	$ 164,853,880
Gross change in deferred tax asset		
Timing adjustments	(2,975,355)	9,421,762
Impact of non-admitted assets	115,635	80,814
Unrealized gains/losses	(1,993,237)	1,118,166
Software development	100,628	171,063
Credit swaps	-	(2,352,000)
Other	2,695	(242,081)
Total change in deferred tax asset recorded directly to surplus	(4,749,634)	8,197,725
Total statutory income tax expense	$ 67,353,181	$ 173,051,605

E. (1) At June 30, 2015, the Company has no pre-tax capital loss carry-forwards. Due to the merger of Old West Annuity & Life Insurance Company into the Company at December 31, 2007, the Company has a pre-tax operating loss carry-forward of $295,695. The operating loss carry-forward will expire in 2025.

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

Period	Ordinary	Capital	Total
2015	$ 64,440,832	$ 7,192,622	$ 71,633,454
2014	$ 160,444,960	$ 13,629,487	$ 174,074,447
2013	$ 158,951,289	$ 22,467,194	$ 181,418,483

(3) At June 30, 2015, the Company had no deposits to disclose under Section 6603 of the Internal Revenue Service Code.

Notes to Financial Statements

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

(2) Tax allocation agreement – No significant change.

G. Federal or Foreign Income Tax Loss Contingencies

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

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES – No significant change.

11. DEBT

A. The Company has no capital notes or reverse repurchase agreements outstanding.

B. Federal Home Loan Bank Agreements

a. The Company became a member of the Federal Home Loan Bank ("FHLB") on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned $39.8 million of FHLB stock at June 30, 2015 and $33.8 million at December 31, 2014. The Company also posted collateral to the FHLB of assets with a fair value of approximately $919.7 million as of June 30, 2015. The Company's FHLB borrowing capacity is based on the Company's estimate of collateral eligible to be pledged with the FHLB. The deposit contract liabilities and related assets are accounted for in the Company's general account.

b. FHLB Capital Stock

a. The Company held 250,000 shares of Class B membership stock at June 30, 2015 and December 31, 2014, respectively. The Company held 148,000 shares of activity stock at June 30, 2015 and 88,000 shares at December 31, 2014.

b. The Company has no membership stock eligible for redemption.

c. Collateral Pledged to FHLB

The maximum amount of collateral pledged to the FHLB during the period was $919.7 million at June 30, 2015 and $544.2 million at December 31, 2014.

d. Borrowing from FHLB

a. The Company has accessed a total of $740.0 million as part of the funding agreement with the FHLB.

b. The maximum amount of borrowings from the FHLB was $740.0 million at June 30, 2015 and $440.0 million at December 31, 2014.

c. The current borrowings are not subject to prepayment penalties.

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A. The Company does not participate in a defined benefit plan.

13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS – No significant change.

14. CONTINGENCIES – No significant change.

15. LEASES – No significant change.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK – No significant change.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. The Company had no transfers of receivables reported as sales.

B. The Company had no transfer or servicing of financial assets or extinguishments of liabilities.

C. The Company had no wash sales.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS – No significant change.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS – No significant change.

Notes to Financial Statements

20. FAIR VALUE MEASUREMENTS

A.

1. Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ 14,672,103	$ 14,672,103
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential MBS	-	354,981	274,113	629,094
Commerical MBS	-	-	-	-
Asset backed securities	-	-	13,065,000	13,065,000
All other bonds	-	694,791	-	694,791
Total bonds	-	1,049,772	28,011,216	29,060,988
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	301,428,897	7,088,892	159,307,534	467,825,323
Equity index call options	-	268,700,973	-	268,700,973
Interest rate swaptions	-	911,233	-	911,233
Total assets accounted for at fair value	$ 301,428,897	$ 277,750,870	$ 187,318,750	$ 766,498,517

2. Fair Value Measurements in Level 3 of the Fair Value Hierarchy

	Beginning Balance at 3/31/2015	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2015
U.S Government and government agencies	$ 14,672,103	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 14,672,103
Asset backed securities	-	13,065,000	-	-	-	-	-	-	-	13,065,000
Residential MBS	278,506	-	-	(13,235)	8,842	-	-	-	-	274,113
All other bonds	1,690,616	-	(1,690,616)	-	-	-	-	-	-	-
Non-affiliated preferred stock	1,909,323	-	(1,909,323)	-	-	-	-	-	-	-
Non-affiliated common stock	128,326,619	-	-	(1,524,972)	(620,296)	34,884,889	-	(1,758,706)	-	159,307,534
Total	$ 146,877,167	$ 13,065,000	$ (3,599,939)	$ (1,538,207)	$ (611,454)	$ 34,884,889	$ -	$ (1,758,706)	$ -	$ 187,318,750

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

5. Derivative Assets and Liabilities

   a. The Company's derivative assets/liabilities are reported on a gross basis (see 20-A-1 above).

   b. The Company has no gross or net derivative assets/liabilities measured at fair value in the Level 3 category.

Notes to Financial Statements

B. The Company has no additional fair value disclosures.

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item 4 above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets						
Bonds:						
U.S. Government and government agencies	$ 45,644,792	$ 44,154,469	$ 1,341,397	$ 29,616,736	$ 14,686,659	$ -
States, municipalities and political subdivisions	3,499,302,238	3,398,202,482	-	3,476,450,084	22,852,154	-
Foreign government	12,968,620	11,481,117	-	12,968,620	-	-
Residential MBS	2,644,074,937	2,357,828,525	-	2,440,761,659	203,313,278	-
Commercial MBS	1,771,932,538	1,676,614,992	-	1,734,425,743	37,506,795	-
Asset Backed Securtities	3,003,370,473	2,980,047,389	-	2,608,111,106	395,259,367	
All other bonds	11,148,291,392	10,759,413,851	7,727,060	10,625,621,380	514,942,952	-
Total bonds	$ 22,125,584,990	$ 21,227,742,825	$ 9,068,457	$ 20,927,955,328	$ 1,188,561,205	$ -
Non affiliated preferred stock	47,390,165	45,651,958	23,297,067	15,089,999	9,003,099	-
Non affiliated common stock	467,825,323	467,825,323	301,428,897	7,088,892	159,307,534	-
Mortgage loans	840,740,000	839,887,746	-	-	840,740,000	-
Equity index call options	268,700,973	268,700,973	-	268,700,973	-	-
Interest rate swaptions	911,233	911,233	-	911,233	-	-
Policy loans	118,958,536	118,958,536	-	-	118,958,536	-
Total financial assets	$ 23,870,111,220	$ 22,969,678,594	$ 333,794,421	$ 21,219,746,425	$ 2,316,570,374	$ -

21. OTHER ITEMS – No significant change.

22. EVENTS SUBSEQUENT – No significant change.

There have been no events subsequent to June 30, 2015 that have had a material financial effect on the Company.

23. REINSURANCE – No significant change.

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION – Not applicable.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves on accident and health contracts for incurred and loss adjustment expenses attributable to insured events of prior years developed as anticipated as of June 30, 2015. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted as of June 30, 2015. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

26. INTERCOMPANY POOLING ARRANGEMENTS – No significant change.

27. STRUCTURED SETTLEMENTS – No significant change.

28. HEALTH CARE RECEIVABLES – No significant change.

29. PARTICIPATING POLICIES – No significant change.

30. PREMIUM DEFICIENCY RESERVES – No significant change.

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS – No significant change.

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITIES BY WITHDRAWAL CHARACTERISTICS

No significant change.

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED – No significant change.

34. SEPARATE ACCOUNTS – No significant change.

35. LOSS/CLAIM ADJUSTMENT EXPENSES– No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
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. 12/31/2011

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. 12/31/2011

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). 10/26/2012

6.4 By what department or departments?
State of Ohio, Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 9,625,002

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	240,226,740	247,508,181
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	9,052,075	6,246,608
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 249,278,815	$ 253,754,789
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
161853	American Money Management Corporation	301 East Fourth Street, Cincinnati, OH 45202

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

18.2 If no, list exceptions:

114536AA3 BROOKSTONE HOLDINGS LIEN SUB SECURED NOTES 10.00% 07/07/2021; 45632@AA7 INDUSTRIAL PIPING 14.50% 12/13/2018; 522111ZZ9 LECTRUS CORP TL 13% PIK 11/15/2016; 535555ZZ2 LINKS GLOBAL HOLDINGS LLC 13.50% 7/23/2018; 55368@AA6 MSI LIGHTING TERM LOAN 15% 11/6/2017; 680633ZZ0 LAI/OLG FINANCE TL 14.00 6/30/2020

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$105,067,448
1.13	Commercial mortgages	$734,820,298
1.14	Total mortgages in good standing	$839,887,746
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$839,887,746
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

2.1	A&H loss percent	
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	215,047	36,475,546	64,876		36,755,470	
2. Alaska AK	L	13,939	1,152,708	23,687		1,190,333	
3. Arizona AZ	L	455,187	15,866,471	6,543		16,328,201	
4. Arkansas AR	L	136,922	13,593,446	4,233		13,734,602	
5. California CA	L	4,527,348	135,590,727	5,846		140,123,920	
6. Colorado CO	L	267,643	24,389,660	66,022		24,723,325	
7. Connecticut CT	L	361,734	37,925,404	6,126		38,293,265	586,413
8. Delaware DE	L	49,988	6,338,363			6,388,351	
9. District of Columbia DC	L	28,944	2,033,946			2,062,890	
10. Florida FL	L	1,784,615	148,614,933	235,055		150,634,604	50,158
11. Georgia GA	L	866,916	30,380,271	59,759		31,306,947	71,564
12. Hawaii HI	L	185,410	4,698,341			4,883,751	
13. Idaho ID	L	84,814	7,694,513	1,317		7,780,644	
14. Illinois IL	L	777,606	41,491,310	83,707		42,352,623	150,474
15. Indiana IN	L	224,217	38,693,072	141,995		39,059,284	
16. Iowa IA	L	119,714	17,698,221	140,414		17,958,349	
17. Kansas KS	L	180,197	7,557,628	160,969		7,898,794	
18. Kentucky KY	L	179,625	17,506,441	393,217		18,079,283	
19. Louisiana LA	L	244,615	42,592,811	1,141		42,838,567	
20. Maine ME	L	96,723	7,965,708	4,300		8,066,732	
21. Maryland MD	L	561,945	21,401,749			21,963,694	
22. Massachusetts MA	L	412,476	20,758,982	2,638		21,174,096	2,093,189
23. Michigan MI	L	225,700	61,808,086	7,974		62,041,760	672,509
24. Minnesota MN	L	334,554	32,162,206	1,402		32,498,163	208,551
25. Mississippi MS	L	137,665	10,614,702	6,561		10,758,927	
26. Missouri MO	L	293,126	103,655,711	161,154		104,109,990	
27. Montana MT	L	11,630	1,260,543	8,149		1,280,322	
28. Nebraska NE	L	141,925	4,918,865	74,851		5,135,640	
29. Nevada NV	L	283,119	5,246,389	3,974		5,533,481	
30. New Hampshire NH	L	64,372	17,205,621	50,550		17,320,543	
31. New Jersey NJ	L	688,356	49,577,792	5,564		50,271,712	
32. New Mexico NM	L	170,777	3,722,292			3,893,069	120,379
33. New York NY	N	126,384	9,749,412	3,231		9,879,027	
34. North Carolina NC	L	883,952	90,058,091	853,005		91,795,048	
35. North Dakota ND	L	39,167	5,982,742			6,021,910	
36. Ohio OH	L	553,938	77,552,598	40,914		78,147,450	459,768
37. Oklahoma OK	L	507,817	7,501,027	130,296		8,139,140	419,321
38. Oregon OR	L	115,468	15,874,510	33,446		16,023,424	
39. Pennsylvania PA	L	996,534	105,021,524	24,118		106,042,176	199,127
40. Rhode Island RI	L	60,673	16,360,242	2,816		16,423,732	
41. South Carolina SC	L	380,098	57,599,028	386,839		58,365,965	123,784
42. South Dakota SD	L	42,153	1,978,712	4,064		2,024,930	
43. Tennessee TN	L	404,623	35,156,565	366,833		35,928,020	131,916
44. Texas TX	L	2,524,748	56,019,809	152,274		58,696,830	153,892
45. Utah UT	L	109,545	16,367,840	46,555		16,523,940	98,961
46. Vermont VT	L	35,132	1,129,509	10,295		1,174,937	
47. Virginia VA	L	860,403	47,424,178	151,786		48,436,367	
48. Washington WA	L	367,247	45,788,482	151,432		46,307,160	146,984
49. West Virginia WV	L	74,449	11,068,867	3,554		11,146,870	10,032
50. Wisconsin WI	L	244,399	17,868,407	247,610		18,360,416	
51. Wyoming WY	L	22,847	1,992,254	1,669		2,016,771	
52. American Samoa AS	N					0	
53. Guam GU	L	75,424				75,424	
54. Puerto Rico PR	N	1,494				1,494	
55. US Virgin Islands VI	L	2,978	70,000			72,978	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	1,950				1,950	
58. Aggregate Other Alien OT	XXX	35,116	18,845	0	0	53,961	0
59. Subtotal	(a) 52	22,593,389	1,591,175,100	4,332,762	0	1,618,101,252	5,697,020
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	108,489		38,648		147,138	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	22,701,879	1,591,175,100	4,371,410	0	1,618,248,389	5,697,020
96. Plus Reinsurance Assumed	XXX	3,291,657	420,816			3,712,473	
97. Totals (All Business)	XXX	25,993,536	1,591,595,916	4,371,410	0	1,621,960,862	5,697,020
98. Less Reinsurance Ceded	XXX	16,880,315	20,237	4,371,410		21,271,962	16,151
99. Totals (All Business) less Reinsurance Ceded	XXX	9,113,220	1,591,575,679	0	0	1,600,688,899	5,680,869
DETAILS OF WRITE-INS							
58001. Other Alien	XXX	35,116	18,845			53,961	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	35,116	18,845	0	0	53,961	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
── American Financial Capital Trust II	DE	31-6549738	
── American Financial Capital Trust III	DE	16-6543606	
── American Financial Capital Trust IV	DE	16-6543609	
── American Financial Enterprises, Inc.	CT	31-0996797	
── American Money Management Corporation	OH	31-0828578	
──── American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
──── MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
── APU Holding Company	OH	41-2112001	
──── American Premier Underwriters, Inc.	PA	23-6000765	
────── The Associates of the Jersey Company	NJ	23-6297584	
────── Cal Coal, Inc.	IL	37-1094159	
────── Great Southwest Corporation	DE	95-2802826	
────── The Indianapolis Union Railway Company	IN	35-6001691	
────── 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 Real Estate, Inc.	NY	31-1236926	
────── PCC Technical Industries, Inc.	DE	76-0080537	
──────── PCC Maryland Realty Corp.	MD	31-1388401	
────── Penn Central Energy Management Company	DE	06-1209709	
────── Penn Towers, Inc.	PA	23-1537928	
────── Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
────── Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
────── Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
────── Terminal Realty Penn Co.	DC	23-1707450	
────── Waynesburg Southern Railroad Company	PA	23-1675796	
──── GAI Insurance Company, Ltd. *	BMU		
──── Great American Specialty & Affinity Limited	GBR		
──── 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	
──── Risico Management Corporation	DE	31-1262960	
── Dixie Terminal Corporation	OH	31-0823725	
── GAI Holding Bermuda Ltd.	BMU	98-0606803	
──── GAI Indemnity, Ltd. #	GBR	98-0556144	
──── Marketform Group Limited	GBR		
────── Marketform Holdings Limited	GBR		
──────── Lavenham Underwriting Limited #	GBR	98-0412245	
──────── Marketform Hong Kong Limited	HKG		
──────── Marketform Limited	GBR		
────────── Gabinete Marketform SL	ESP		
────────── Marketform Australia Pty Limited	AUS		
────────── Studio Marketform SRL	ITA		
──────── Marketform Management Services Limited	GBR		
──────── Marketform Managing Agency Limited	GBR		
──────── Sampford Underwriting Limited #	GBR	98-0431601	
────── Marketform Trust Company Limited	GBR		

* Denotes insurer
@ Company affiliated but not owned
# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
Continental General Insurance Company *	OH	47-0463747	71404
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Aerielle IP Holdings, LLC ^	OH	45-2969767	
Aerielle, LLC ^	DE	26-4391696	
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
FT Liquidation, LLC	OH	45-3988240	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC - Sorrento, LLC ^	FL	45-5565693	
GALIC Brothers, Inc. (80%)	OH	31-1391777	
GALIC Pointe, LLC ^	FL	45-1144095	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	OH	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
United Teacher Associates Insurance Company *	TX	58-0869673	63479
UTA Acquisitions, LLC	TX	47-1933937	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
United States Commodities Producers, LLC (75%)	MT	45-4110027	
United States Livestock Producers, LLC (75%)	NV	27-2354685	
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
GAI Australia Pty Ltd	AUS		
Great American International Insurance Limited *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

* Denotes insurer
@ Company affiliated but not owned
# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
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 Claims Services, Inc.	DE	31-1228726	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
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
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (51.2%)	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		
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
Vanliner Reinsurance Limited *	BMU		
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Pinecrest Place LLC	FL	27-2226948	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
Strategic Comp Holdings, L.L.C.	LA	72-1331800	
Strategic Comp Services, L.L.C.	LA	36-4517754	
Strategic Comp, L.L.C.	LA	32-0050970	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer
@ Company affiliated but not owned
\# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
			31-1544320		0000944707	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	
			27-2829629				MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	65.000	American Financial Group, Inc.	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			37-1094159				Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1236926				PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1388401				PCC Maryland Realty Corp	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	
			23-1707450				Terminal Realty Penn Co	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-1073776				GAI Insurance Company, Ltd	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-1446308				Hangar Acquisition Corp	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	

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			31-1262960				Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-0606803				GAI Holding Bermuda Ltd	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-0556144				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd	Ownership	100.000	American Financial Group, Inc.	
							Marketform Group Limited	GBR	NIA	GAI Holding Bermuda Ltd	Ownership	100.000	American Financial Group, Inc.	
							Marketform Holdings Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0412245				Lavenham Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Hong Kong Limited	HKG	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Gabinete Marketform SL	ESP	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Australia Pty Limited	AUS	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Studio Marketform SRL	ITA	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Management Services Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Managing Agency Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0431601				Sampford Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Trust Company Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	
			06-1356481				Great American Financial Resources, Inc.	DE	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	1
			31-1422717				AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			34-1017531				Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			47-0717079				Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	71404	47-0463747				Continental General Insurance Company	OH	IA	Continental General Corporation	Ownership	100.000	American Financial Group, Inc.	
			34-1947042				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	RE	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	DS	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	DS	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	DS	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			27-0513333				Bay Bridge Marina Management, LLC	MD	DS	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			20-1246122				Brothers Management, LLC	FL	DS	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	
			45-3988240				FT Liquidation, LLC	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-4604276				GALIC - Bay Bridge Marina, LLC	FL	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	DS	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			31-1391777				GALIC Brothers, Inc.	OH	DS	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			45-1144095				GALIC Pointe, LLC	FL	DS	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			26-3260520				Manhattan National Holding Corporation	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	

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			52-2179330				Skipjack Marina Corp.	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	63479	58-0869673				United Teacher Associates Insurance Company	TX	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			47-1933937				UTA Acquisitions, LLC	TX	NIA	United Teacher Associates Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-4110027				United States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
			27-2354685				United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Australia Pty Ltd	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			AA-1784136				Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
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.	
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.	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
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.	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	
			59-3409855				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	
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.	
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.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			20-5173494				Brothers Le Pavillon, LLC	DE	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-5173589				Brothers Le Pavillon (SPE), LLC	DE	NIA	Brothers Le Pavillon, LLC	Ownership	100.000	American Financial Group, Inc.	
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
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							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	3
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Warranty Company of Canada Inc.	CAN	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
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.	
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.	
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.	
			31-1228726				Great American Claims Services, Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
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.	
0084	American Financial Group, Inc.	38024	31-0974853				Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other		American Financial Group, Inc.	4
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
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.	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
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.	
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.	
			AA-1120817				Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			34-1607394		0001301106	NASDAQ	National Interstate Corporation	OH	NIA	Great American Insurance Company	Ownership	51.200	American Financial Group, Inc.	
			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			31-1548235				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			98-0191335				Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			66-0660039				Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			34-1607396				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	5

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1254631				TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Vanliner Reinsurance Limited	BMU	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-5546054				Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			46-4570914				Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			27-2226948				Pinecrest Place LLC	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			72-1331800				Strategic Comp Holdings, L.L.C.	LA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			36-4517754				Strategic Comp Services, L.L.C.	LA	NIA	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	
			32-0050970				Strategic Comp, L.L.C.	LA	NIA	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0883227				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	

Asterisk	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association
4	Beneficial interest and indirect control is established by trust agreements between Great American Insurance Company and each of the underwriters of the Company.
5	Company is affiliated but not owned.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanations:

1.
2.
3.
4.
5.
6.
7.

Bar Code:

* 6 3 3 1 2 2 0 1 5 4 9 0 0 0 0 0 2 *

* 6 3 3 1 2 2 0 1 5 4 4 7 0 0 0 0 2 *

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

* 6 3 3 1 2 2 0 1 5 4 4 8 0 0 0 0 2 *

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

* 6 3 3 1 2 2 0 1 5 4 4 9 0 0 0 0 2 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Inventory and prepaid assets on real estate holdings	2,849,437	2,849,437	0	
2505. Accounts receivable	534,370	370,260	164,109	138,331
2506. Interest rate swap collateral receivable	14,120,489		14,120,489	5,624,211
2597. Summary of remaining write-ins for Line 25	17,504,295	3,219,698	14,284,598	5,762,542

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Unfunded commitment fee liability		1,576,123
2597. Summary of remaining write-ins for Line 25	0	1,576,123

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	14,541	14,135	30,958
08.305. Gain on sale of real estate	5,482,521		
08.397. Summary of remaining write-ins for Line 8.3	5,497,062	14,135	30,958

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	83,994,410	82,163,432
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	5,368,135	5,302,486
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	5,482,521	
5. Deduct amounts received on disposals	11,811,592	
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	1,551,345	3,471,508
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	81,482,131	83,994,410
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	81,482,131	83,994,410

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	889,826,004	664,336,377
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	48,000,000	268,875,724
2.2 Additional investment made after acquisition	12,046,023	53,952,380
3. Capitalized deferred interest and other		
4. Accrual of discount	333,230	536,081
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(14,933)	
7. Deduct amounts received on disposals	110,302,578	97,874,558
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)	839,887,746	889,826,004
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	839,887,746	889,826,004
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	839,887,746	889,826,004

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	109,993,554	84,868,541
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	58,172,021	51,823,023
2.2 Additional investment made after acquisition	59,361,033	64,439,158
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	1,145,220	(231,541)
6. Total gain (loss) on disposals	(920,382)	40
7. Deduct amounts received on disposals	56,781,635	90,905,668
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	9,638	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	170,960,173	109,993,554
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	170,960,173	109,993,554

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	20,389,005,841	17,979,934,667
2. Cost of bonds and stocks acquired	2,794,614,951	4,262,802,691
3. Accrual of discount	46,749,468	107,118,743
4. Unrealized valuation increase (decrease)	444,716	22,921,094
5. Total gain (loss) on disposals	20,740,303	41,070,368
6. Deduct consideration for bonds and stocks disposed of	1,228,150,650	1,967,794,042
7. Deduct amortization of premium	18,849,198	40,617,020
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	15,827,140	16,430,660
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,988,728,290	20,389,005,841
11. Deduct total nonadmitted amounts	1,000	1,000
12. Statement value at end of current period (Line 10 minus Line 11)	21,988,727,290	20,389,004,841

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)	15,251,576,350	2,068,517,224	1,521,401,865	10,048,717	15,251,576,350	15,808,740,426		15,018,966,605
2. NAIC 2 (a)	4,499,642,139	504,690,339	137,104,573	(7,212,017)	4,499,642,139	4,860,015,888		4,187,168,005
3. NAIC 3 (a)	520,063,380	8,915,707	21,283,691	258,255	520,063,380	507,953,651		483,377,098
4. NAIC 4 (a)	122,860,942	4,512,502	17,527,578	(4,348,505)	122,860,942	105,497,361		93,642,546
5. NAIC 5 (a)	36,702,218	109,715	4,444,855	5,352,930	36,702,218	37,720,008		34,195,264
6. NAIC 6 (a)	25,488,635	7,330	2,094,225	5,044,300	25,488,635	28,446,040		27,320,180
7. Total Bonds	20,456,333,664	2,586,752,817	1,703,856,787	9,143,680	20,456,333,664	21,348,373,374	0	19,844,669,698
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	35,862,852			1,354	35,862,852	35,864,206		28,861,364
10. NAIC 3	1,000,000				1,000,000	1,000,000		1,000,000
11. NAIC 4	6,929,581	1,799,409		58,764	6,929,581	8,787,754		6,849,915
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	43,792,433	1,799,409	0	60,118	43,792,433	45,651,960	0	36,711,279
15. Total Bonds and Preferred Stock	20,500,126,097	2,588,552,226	1,703,856,787	9,203,798	20,500,126,097	21,394,025,334	0	19,881,380,977

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....120,630,548; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	120,630,548	XXX	120,630,548	82,832	

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	165,941,566	300,074,513
2. Cost of short-term investments acquired	1,594,134,850	2,518,113,028
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	1,639,445,867	2,652,245,975
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)	120,630,548	165,941,566
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	120,630,548	165,941,566

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	310,539,699
2.	Cost paid/(consideration received) on additions	126,333,560
3.	Unrealized valuation increase (decrease)	(55,211,392)
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	(113,018,281)
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	268,643,585
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	268,643,585

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus				
3.14	Section 1, Column 18, prior year		0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus				
3.24	Section 1, Column 19, prior year		0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized		0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				0

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	268,643,585	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		268,643,585
4.	Part D, Section 1, Column 5	269,612,206	
5.	Part D, Section 1, Column 6	(968,621)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16	268,643,585	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		268,643,585
10.	Part D, Section 1, Column 8	269,612,206	
11.	Part D, Section 1, Column 9	(968,621)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of cash equivalents acquired		
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		
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)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

NONE

SCHEDULE A - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Les Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	Georgetown	MD	07/30/1999	Skipjack Cove Resort				30,440
Building, Land, and Improvements	Palm Beach	FL	07/16/2004	Sailfish Marina Resort				45,429
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				2,162,624
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge Marina				33,224
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Grand Resort LLC				233,983
0199999. Totals					0	0	0	2,505,700
0399999. Totals					0	0	0	2,505,700

SCHEDULE A - PART 3

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

1	Location 2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Building, Land, and Improvements	Florida City	FL	03/27/2015	Florida City Center	22,269						0			22,269		22,269	22,269	65,062	(19,537)
Land	Mason	OH.	04/17/2015	BWR Kings Mills, INC	673,648						0			673,648		673,648	673,648		31,201
0199999. Totals					695,917	0	0	0	0	0	0	0	0	695,917	0	695,917	695,917	65,062	11,664
0399999. Totals					695,917	0	0	0	0	0	0	0	0	695,917	0	695,917	695,917	65,062	11,664

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
Embassy Memphis	Memphis	TN		11/15/2013	5.012		1,810,235	26,150,000
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	4.750		1,943,863	28,600,000
Las Fuentes	Prescott	AZ		05/28/2015	4.490	25,000,000		60,060,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	25,000,000	3,754,098	114,810,000
Mortgages in Good Standing - Mezzanine Loans								
Invitation Homes 4 Euro+400	New York	NY		08/28/2014	4.334		24,457	6,429,705
Invitation Homes Rev 4 Libor+275	New York	NY		08/28/2014	4.334		1,021,331	46,555,354
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	1,045,788	52,985,059
0899999. Total - Mortgages in Good Standing				XXX	XXX	25,000,000	4,799,886	167,795,059
3399999. Total Mortgages				XXX	XXX	25,000,000	4,799,886	167,795,059

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Elitch Gardens	Denver	CO		05/01/2012	05/13/2015	27,705,060					0		27,705,060	27,705,060			0
Invitation Homes Rev Libor+32	New York	NY		11/27/2013	04/03/2015	2,018,145					0		2,018,145	2,018,145			0
Stoneleigh Hotel	Dallas	TX		05/23/2013	06/17/2015	20,000,000					0		20,000,000	20,000,000			0
0199999. Total - Mortgages Closed by Repayment						49,723,206	0	0	0	0	0	0	49,723,206	49,723,206	0	0	0
Mortgages With Partial Repayments																	
633 Folsom	San Francisco	CA		05/27/2010	06/12/2015	82,267					0		82,267	82,267			0
All Seasons	San Diego	CA		03/28/2014	06/12/2015	106,269					0		106,269	106,269			0
Bella Roe Plaza	Reoland Park	KS		09/28/2010	06/12/2015	27,409					0		27,409	27,409			0
Ben Arnold Beverage	Ridfeway	SC		10/27/2014	06/12/2015	68,784					0		68,784	68,784			0
Biltmore Hotel	Coral Gables	FL		08/13/1999	06/12/2015	127,963					0		127,963	127,963			0
Convention Center Parking Ga	Philadelphia	PA		01/31/2012	06/12/2015	54,752					0		54,752	54,752			0
Embassy Suites Nashville	Nashville	TN		10/25/2012	06/12/2015	87,141					0		87,141	87,141			0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	06/12/2015	133,216					0		133,216	133,216			0
Hotel Palomar	Dallas	TX		12/20/2012	06/12/2015	66,969					0		66,969	66,969			0
Invitation Homes 4 Euro+400	New York	NY		08/28/2014	06/22/2015	99,213					0		99,213	99,213			0
Invitation Homes Rev 4 Libor+	New York	NY		08/28/2014	04/06/2015	221,406					0		221,406	221,406			0
JQH - Murfreesboro	Murfreesboro	TN		08/16/2007	06/01/2015	68,000					0		68,000	68,000			0
Kiewit Energy Building	The Woodlands	TX		03/25/2015	06/12/2015	59,640					0		59,640	59,640			0
Koyo Building	Greenville	SC		08/31/2011	06/12/2015	74,431					0		74,431	74,431			0
L-3 Communications	Salt Lake City	UT		11/08/2013	06/12/2015	73,358					0		73,358	73,358			0
McHenry Row	Baltimore	MD		06/29/2012	06/12/2015	110,113					0		110,113	110,113			0
Miami Beach Marina	Miami	FL		11/22/2011	06/12/2015	144,745					0		144,745	144,745			0
Montauk Yacht Club	Montauk	NY		10/19/2012	06/12/2015	90,904					0		90,904	90,904			0
Mountain View	Tucson	AZ		06/30/2014	06/12/2015	75,521					0		75,521	75,521			0
MSR 1	Austin	TX		09/18/2014	06/10/2015	36,631					0		36,631	36,631			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Old Standard	Cincinnati	OH		01/01/2006	06/05/2015	105,709					0		105,709	105,709			0
One Greenway Centre	Franklin	TN		01/14/2011	06/12/2015	132,222					0		132,222	132,222			0
Residence Inn Sacramento	Sacramento	CA		11/12/2013	06/12/2015	92,167					0		92,167	92,167			0
Sandestin	Destin	FL		03/12/2010	06/12/2015	238,550					0		238,550	238,550			0
Santa Monica Pacific Pier (Pac	Santa Monica	CA		09/28/2011	06/12/2015	93,376					0		93,376	93,376			0
Semoran Commercenter	Orlando	FL		06/21/2013	06/12/2015	69,122					0		69,122	69,122			0
Stop N' Go Center	Fargo	ND		03/18/2014	06/12/2015	39,376					0		39,376	39,376			0
Whispering Wind	Phoenix	AZ		05/17/2013	06/12/2015	48,961					0		48,961	48,961			0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	06/12/2015	88,378					0		88,378	88,378			0
Xactaware Office Building	Lehi	UT		02/24/2014	06/12/2015	128,633					0		128,633	128,633			0
0299999. Total - Mortgages With Partial Repayments						2,845,230	0	0	0	0	0	0	2,845,230	2,845,230	0	0	0
0599999. Total Mortgages						52,568,436	0	0	0	0	0	0	52,568,436	52,568,436	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	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	BIC Investors, LLC	New York	NY	BIC Investors, LLC		05/22/2015		18,000,000				13.9
000000 00 0	Blue Chip VI, LLC	Cincinnati	OH	Blue Chip VI, LLC		11/05/2014			609,000			3.5
000000 00 0	Blue Chip VI Extension Fund	Cincinnati	OH	Blue Chip VI Extension Fund		11/05/2014			560,000			26.4
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014			53,930			5.3
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		04/29/2013			23,939			2.5
000000 00 0	L-A Saturn Acquisition, L.P.	Philadelphia	PA	L-A Saturn Acquisition, L.P.		01/16/2015			12,495			2.6
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.		03/14/2014			700,000			0.7
000000 00 0	Medley Capital, LLC	New York	NY	Medley Capital, LLC		06/30/2015		6,930,000				8.2
000000 00 0	Monarch Capital Partners III LP	New York	NY	Monarch Capital Partners III LP		01/12/2015			1,890,000			1.3
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.		05/23/2013			1,190,000			0.7
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.		10/01/2012			465,474			0.7
000000 00 0	Patriot Financial PartnersII, L.P.	Philadelphia	PA	Patriot Financial PartnersII, L.P.		04/30/2014			250,000			3.8
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.		12/04/2014			951,219			1.7
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014			453,480			3.2
000000 00 0	Righetti Ranch, L.P.	Santa Maria	CA	Righetti Ranch, L.P.		06/16/2015		7,700,000				59.2
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP		12/31/2012			420,000			1.8
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010			244,872			1.0
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013			227,500			1.9
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013			140,000			2.2
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC		06/26/2015		3,534,205				2.8
000000 00 0	Vida Longevity Fund, LP	Austin	TX	Vida Longevity Fund, LP		05/30/2015		13,079,618				1.4
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014			47,137			3.3
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								49,243,823	8,239,045	0	0	XXX
4499999. Subtotal - Unaffiliated								49,243,823	8,239,045	0	0	XXX
4699999. Totals								49,243,823	8,239,045	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	AMMC CLO 16 Warehouse	George Town	CYM	Distribution	12/12/2014	05/14/2015	31,500,000					0		31,500,000	31,500,000			0	1,019,108
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Distribution	10/15/2013	06/11/2015	31,250					0		31,250	31,250			0	
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	Distribution	05/23/2013	05/27/2015	290,426					0		290,426	290,426			0	69,779
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	Distribution	10/01/2012	05/22/2015	197,337					0		197,337	197,337			0	421,924
000000 00 0	OBC Investment Partners, L.P. (Bock & Clark)	Cincinnati	OH	Distribution	07/31/2014	06/30/2015	74,146					0		74,146	74,146			0	
000000 00 0	OLG Investment Partners, L.P.	Atlanta	GA	Distribution	09/27/2013	06/30/2015	2,671,526					0		2,671,526	2,671,526			0	
000000 00 0	Orchard Tosca Investment Partners, L.P.	Mason	OH	Distribution	08/19/2011	06/30/2015	93,701					0		93,701	93,701			0	

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/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Distribution	12/04/2014	06/30/2015	459,138					0		459,138	459,138			0	14,835
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Distribution	02/06/2007	06/11/2015	1,243,447					0		1,243,447	1,243,447			0	6,462
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Distribution	01/08/2010	06/26/2015	1,200,247					0		1,200,247	1,200,247			0	1,922,483
854631 ZZ 4	Stanley Martin Community LLC	Reston	VA	Distribution	12/09/2009	04/01/2015	56,016					0		56,016	56,016			0	
000000 00 0	Vida Side Pocket II, L.P.	Austin	TX	Distribution	04/29/2013	05/31/2015	13,079,618					0		14,000,000	13,079,618		(920,382)	(920,382)	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							50,896,851	0	0	0	0	0	0	51,817,233	50,896,851	0	(920,382)	(920,382)	3,454,591
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	GALIC Pointe LLC	Destin	FL	Distribution	03/25/2011	06/30/2015	75,268					0		75,268	75,268			0	(41,333)
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	Distribution	06/27/2012	06/30/2015	2,286,983					0		2,286,983	2,286,983			0	639,593
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							2,362,251	0	0	0	0	0	0	2,362,251	2,362,251	0	0	0	598,260
4499999. Subtotal - Unaffiliated							50,896,851	0	0	0	0	0	0	51,817,233	50,896,851	0	(920,382)	(920,382)	3,454,591
4599999. Subtotal - Affiliated							2,362,251	0	0	0	0	0	0	2,362,251	2,362,251	0	0	0	598,260
4699999. Totals							53,259,102	0	0	0	0	0	0	54,179,484	53,259,102	0	(920,382)	(920,382)	4,052,851

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38375U RD 4	GNR 2014-H23 AI WAC-IO 11/20/2064		05/06/2015	BANC OF AMERICA SECURITIES		8,464,801		39,619	1
38375U UY 4	GNR 2015-H08 BI WAC-IO 03/20/2065		04/27/2015	CANTOR FITZGERALD & CO.		4,484,341		60,668	1
0599999. Total Bonds - U.S Government						12,949,142	0	100,288	XXX
Bonds - U.S. States, Territories and Possessions									
419791 YU 6	HI ST TXB DX BABS 5.43 02/01/2027		05/21/2015	BARCLAYS CAPITAL		17,808,600	15,000,000	262,450	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						17,808,600	15,000,000	262,450	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032		05/05/2015	WELLS FARGO BROKERAGE SERVICES		6,209,950	5,000,000	62,026	1FE
54438C PC 0	LOS ANGELES COMM COLL D 6.68 08/01/2036		04/08/2015	RAYMOND JAMES & ASSOCIATES		2,733,160	2,000,000	26,720	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,943,110	7,000,000	88,746	XXX
Bonds - U.S. Special Revenue and Special Assessment									
13034P UH 8	CA HSG FIN AGY TXB 3.65 08/01/2025		04/08/2015	JP MORGAN SECURITIES INC.		10,000,000	10,000,000		1FE
13077C TL 8	CA ST UNIV BABS 6.484 11/01/2041		04/14/2015	WELLS FARGO BROKERAGE SERVICES		1,768,195	1,300,000	38,868	1FE
29270C L4 5	ENERGY NW ELEC B 3.843 07/01/2038		04/24/2015	JP MORGAN SECURITIES INC.		7,770,000	7,770,000		1FE
45201Y YL 5	IL HSG DEV AUTH B 2.75 06/01/2043		05/07/2015	RBC CAPITAL MARKETS		7,582,803	7,827,409	6,577	1FE
57604P 5P 5	MA ST WTR POLL BABS 5.192 08/01/2040		05/07/2015	WELLS FARGO BROKERAGE SERVICES		5,974,500	5,000,000	72,832	1FE
594712 PP 0	MI UNIV GEN A 6.173 02/15/2050		06/09/2015	JP MORGAN SECURITIES INC.		6,115,034	5,300,000	106,330	1FE
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041		05/07/2015	RBC CAPITAL MARKETS		6,897,374	7,074,230	5,836	1FE
61075T LJ 5	MONROE CNTY NY IND C 4.631 07/01/2035		06/17/2015	JP MORGAN SECURITIES INC.		3,250,000	3,250,000		1FE
64971W MG 2	NEW YORK CITY NY TRAN 3.34 08/01/2026		05/05/2015	JP MORGAN SECURITIES INC.		8,502,312	8,400,000	78,713	1FE
71884A YD 5	PHOENIX AZ CIVIC B 3.352 07/01/2027		05/05/2015	RAYMOND JAMES & ASSOCIATES		1,406,300	1,435,000		1FE
71884A YH 6	PHOENIX AZ CIVIC B 3.992 07/01/2035		04/22/2015	WELLS FARGO BROKERAGE SERVICES		4,000,000	4,000,000		1FE
880558 GG 0	TENNESSEE ST SCH TXBL 3.656 11/01/2035		04/09/2015	CITIGROUP		2,000,000	2,000,000		1FE
93978X EQ 9	WA HSG FIN A REF TXBL 3.00 09/01/2040		05/15/2015	RBC CAPITAL MARKETS		15,000,000	15,000,000		1FE
93978X ER 7	WA HSG FIN B REF TXBL 3.15 05/01/2041		05/15/2015	RBC CAPITAL MARKETS		15,000,000	15,000,000		1FE
93978X ER 7	WA HSG FIN B REF TXBL 3.15 05/01/2041		05/20/2015	RBC CAPITAL MARKETS		8,521,480	8,560,000		1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						103,787,998	101,916,639	309,156	XXX
Bonds - Industrial and Miscellaneous									
00090V AC 6	ACASC 2015-1A A2 CLO SEQ SSNR 3.01 04/27	R	04/15/2015	DEUTSCHE BANK		6,000,000	6,000,000		1FE
00176J AA 4	AMMC CLO 2015-16A A1 FLT 04/14/27		04/10/2015	JEFFERIES & CO.		17,045,000	17,045,000		1FE
00176J AB 2	AMMC CLO 2015-16A AF SSNR 3.04 04/14/27		04/10/2015	JEFFERIES & CO.		1,085,000	1,085,000		1FE
00176J AC 0	AMMC CLO 2015-16A AX FLT 04/14/27		04/10/2015	JEFFERIES & CO.		200,000	200,000		1FE
00176J AD 8	AMMC CLO 2015-16A B1 MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO.		1,785,000	1,785,000		1FE
00176J AE 6	AMMC CLO 2015-16A BF MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO.		115,000	115,000		1FE
00176J AF 3	AMMC CLO 2015-16A C MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO.		1,039,500	1,050,000		1FE
00176J AG 1	AMMC CLO 2015-16A D MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO.		1,014,825	1,050,000		1AM
00176K AA 1	AMMC CLO 2015-16A E MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO.		878,850	945,000		1AM
00206R CN 0	AT&T INC 3.40 05/15/2025		04/23/2015	JP MORGAN SECURITIES INC.		9,970,400	10,000,000		2FE
00287Y AQ 2	ABBVIE INC 3.60 05/14/2025		05/05/2015	BANC OF AMERICA SECURITIES		4,991,250	5,000,000		2FE
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034	R	05/13/2015	GUGGENHEIM CAPITAL MARKET		4,304,253	5,401,416	6,256	1FE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
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 or Market Indicator (a)
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034	R	05/18/2015	GUGGENHEIM CAPITAL MARKET		3,421,088	4,303,256	5,251	1FE
01450A AA 8	ALESC 11A A1A CDO SEQ SSNR FLT 12/23/36	R	05/13/2015	GUGGENHEIM CAPITAL MARKET		7,668,437	10,190,615	9,425	1FE
01609W AH 5	ALIBABA GROUP 3.60 11/28/2024	R	05/05/2015	BARCLAYS CAPITAL		4,935,400	5,000,000	80,000	1FE
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027	R	04/30/2015	MORGAN STANLEY		27,282,500	28,000,000		1FE
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020		04/15/2015	Capitalized Interest		7,330	7,082		6FE
02665U AB 1	AH4R 2014-SFR2 B ABS MEZ 4.29 10/17/36		05/14/2015	JP MORGAN SECURITIES INC		2,094,063	2,000,000	4,290	1FE
02665X AB 5	AH4R 2014-SFR3 B ABS MEZ 4.201 12/17/36		05/06/2015	JP MORGAN SECURITIES INC		9,372,305	9,000,000	10,503	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		05/05/2015	MORGAN STANLEY		10,274,172	10,134,818	10,736	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		05/07/2015	DEUTSCHE BANK		13,212,278	12,980,555	13,751	1FE
02666A AC 2	AH4R 2015-SFR1 C ABS MEZ SEQ 4.11 04/45		05/05/2015	MORGAN STANLEY		5,048,438	5,000,000	6,279	1FE
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024		05/05/2015	BARCLAYS CAPITAL		5,234,900	5,000,000	51,903	1FE
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024		05/05/2015	MORGAN STANLEY		5,232,200	5,000,000	51,903	1FE
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024		05/07/2015	JEFFERIES & CO		2,078,280	2,000,000	20,761	1FE
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024		05/08/2015	BANC OF AMERICA SECURITIES		10,487,600	10,000,000	104,833	1FE
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024		05/12/2015	BARCLAYS CAPITAL		5,331,063	5,148,000	55,026	1FE
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024		06/03/2015	GOLDMAN SACHS		5,132,550	5,000,000	65,264	1FE
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024		06/03/2015	RBC CAPITAL MARKETS		1,059,668	1,032,000	13,470	1FE
037833 BG 4	APPLE INC 3.20 05/13/2025		05/06/2015	GOLDMAN SACHS		14,947,800	15,000,000		1FE
052769 AD 8	AUTODESK INC 4.375 06/15/2025		06/02/2015	JP MORGAN SECURITIES INC		2,989,110	3,000,000		2FE
05490L AA 7	BLUE CRS/SHLD MN 3.79 05/01/2025		04/21/2015	JP MORGAN SECURITIES INC		2,999,730	3,000,000		1FE
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		04/26/2015	Capital Interest		6,451	7,311		1FM
05581J AA 2	BNSF RAILWAY CO 3.442 06/16/2028		06/11/2015	MORGAN STANLEY		5,000,000	5,000,000		1FE
05607Y AC 5	B2R 2015-1 A2 ABS SSNR 3.469 05/15/2048		04/07/2015	WELLS FARGO BROKERAGE SERVICES		10,099,560	10,000,000	20,236	1FE
05607Y AC 5	B2R 2015-1 A2 ABS SSNR 3.469 05/15/2048		06/03/2015	WELLS FARGO BROKERAGE SERVICES		5,465,625	5,500,000	3,710	1FE
05607Y AJ 0	B2R 2015-1 B ABS MEZ 3.965 05/15/2048		04/07/2015	WELLS FARGO BROKERAGE SERVICES		4,119,732	4,000,000	9,252	1FE
06738E AE 5	BARCLAYS PLC 3.65 03/16/2025	R	05/05/2015	BARCLAYS CAPITAL		4,901,550	5,000,000	26,361	2FE
07177M AA 1	BAXALTA INC 4.00 06/23/2025		06/18/2015	CITIGROUP		4,966,200	5,000,000		2FE
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036		04/14/2014	Capital Interest		(24,019)			1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		03/28/2015	Capital Interest		(2,239)			1FM
08180F AE 1	BSP 2014-IVA A2A CLO SEQ MEZ FLT 07/26	R	04/15/2015	CS FIRST BOSTON		9,956,250	10,000,000		1FE
08180R AJ 4	BSP 2015-VIIA A1B CLO SEQ SSNR 3.36 7/27	R	06/30/2015	JP MORGAN SECURITIES INC		6,000,000	6,000,000		1FE
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		06/30/2015	Capitalized Interest		7,759	9,009		4Z
14149Y BE 7	CARDINAL HEALTH 3.75 09/15/2025		06/16/2015	BARCLAYS CAPITAL		4,996,400	5,000,000		2FE
14311M AL 0	CGMS 2015-3A A2B CLO MEZ SEQ 4.17 07/28	R	06/30/2015	JP MORGAN SECURITIES INC		3,500,000	3,500,000		1FE
17275R AW 2	CISCO SYSTEMS 3.50 06/15/2025		06/10/2015	WELLS FARGO BROKERAGE SERVICES		4,986,650	5,000,000		1FE
172967 JP 7	CITIGROUP INC 3.30 04/27/2025		04/22/2015	CITIGROUP		3,992,560	4,000,000		1FE
172967 JT 9	CITIGROUP INC 4.40 06/10/2025		06/03/2015	CITIGROUP		4,979,600	5,000,000		2FE
190897 AA 6	COBIZ FINANCIAL 5.625 06/25/2030		06/22/2015	JP MORGAN SECURITIES INC		7,000,000	7,000,000		2FE
198280 AE 9	COLUMBIA PIPELINE 4.50 06/01/2025		05/19/2015	JP MORGAN SECURITIES INC		9,984,700	10,000,000		2FE
20369E AA 0	COMMUNITY HOSP 4.237 05/01/2025		06/04/2015	WELLS FARGO BROKERAGE SERVICES		5,000,000	5,000,000		1FE

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Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
20453K AA 3	COMPASS BANK 3.875 04/10/2025		04/07/2015	CITIGROUP		12,872,470	13,000,000		2FE
20786W AA 5	CONNECTONE BANCO 5.75 07/01/25		06/25/2015	RAYMOND JAMES & ASSOCIATES		5,000,000	5,000,000		2FE
20826F AD 8	CONOCOPHILLIPS CO 3.35 11/15/2024		05/12/2015	MITSUBISHI		5,002,850	5,000,000		1FE
20826F AG 1	CONOCOPHILLIPS CO 3.35 05/15/2025		05/13/2015	MITSUBISHI		4,982,750	5,000,000		1FE
210382 AA 5	CONSTELLIS GROUP INC 9.75 05/15/2020		05/06/2015	JEFFERIES & CO		4,478,085	4,500,000		4FE
21688A AE 2	RABOBANK NED NY 3.375 05/21/2025	R	05/14/2015	JP MORGAN SECURITIES INC		11,983,800	12,000,000		1FE
22003B AK 2	CORPORATE OFFICE 5.00 07/01/2025		06/22/2015	BANC OF AMERICA SECURITIES		2,985,300	3,000,000		2FE
22546Q AP 2	CREDIT SUISSE NY MTN 3.625 09/09/2024	R	05/07/2015	NOMURA SECURITIES INTL		10,114,200	10,000,000	63,438	1FE
22822R BD 1	CROWN CASTLE TOW 3.663 05/15/2025		04/30/2015	MORGAN STANLEY		36,000,000	36,000,000		1FE
233851 BW 3	DAIMLER FINANCE 3.30 05/19/2025		05/11/2015	CITIGROUP		9,979,700	10,000,000		1FE
251525 AP 6	DEUTSCHE BANK AG 4.50 04/01/2025	R	04/16/2015	DEUTSCHE BANK		4,969,400	5,000,000	12,500	2FE
251525 AP 6	DEUTSCHE BANK AG 4.50 04/01/2025	R	05/05/2015	DEUTSCHE BANK		4,875,800	5,000,000	23,125	2FE
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	R	06/15/2015	DEUTSCHE BANK		14,000,000	14,000,000		1FE
26884A BD 4	ERP OPERATING LP 3.375 06/01/2025		05/11/2015	CITIGROUP		4,972,500	5,000,000		1FE
26884A BD 4	ERP OPERATING LP 3.375 06/01/2025		05/12/2015	GOLDMAN SACHS		4,962,000	5,000,000	469	1FE
26884A BD 4	ERP OPERATING LP 3.375 06/01/2025		05/12/2015	WELLS FARGO BROKERAGE SERVICES		2,984,010	3,000,000	281	1FE
291011 BG 8	EMERSON ELECTRIC 3.15 06/01/2025		05/18/2015	JP MORGAN SECURITIES INC		16,946,280	17,000,000		1FE
29273R BG 3	ENERGY TRAN PARTNERS 4.75 01/15/2026		06/18/2015	MITSUBISHI		11,913,000	12,000,000		2FE
29379V BH 5	ENTERPRISE PRODUCTS 3.70 02/15/2026		05/04/2015	WELLS FARGO BROKERAGE SERVICES		7,970,800	8,000,000		2FE
29977G AA 0	EVERBANK FINL CORP 5.75 07/02/2025		06/26/2015	BANC OF AMERICA SECURITIES		20,000,000	20,000,000		2FE
30161N AJ 0	EXELON CORP 3.95 06/15/2025		06/08/2015	GOLDMAN SACHS		6,985,650	7,000,000		2FE
302635 AC 1	FS INVST CORP 4.75 05/15/2022		04/27/2015	WELLS FARGO BROKERAGE SERVICES		9,968,400	10,000,000		2FE
316041 CP 5	FIDELITY BANK GA 5.875 05/31/2030		05/29/2015	STIFEL NICOLAUS		7,000,000	7,000,000		2FE
317585 AA 5	FINANCIAL INSTITUTIONS 6.00 04/15/2030		04/09/2015	STERNE AGEE & LEACH		5,000,000	5,000,000		2FE
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		06/01/2015	Private Placement		5,011,660	5,011,660		3FE
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		05/29/2015	Private Placement		3,906,595	3,906,596		3FE
337738 AP 3	FISERV INC 3.85 06/01/2025		05/19/2015	BANC OF AMERICA SECURITIES		9,993,300	10,000,000		2FE
33938E AT 4	FLEXTRONICS INTL 4.75 06/15/2025	R	06/03/2015	BANC OF AMERICA SECURITIES		4,960,650	5,000,000		2FE
34960B AC 6	FCBSL 2013-2A A1F CLO SSNR FLT 10/19/25	R	04/16/2015	RBC CAPITAL MARKETS		14,925,000	15,000,000	740	1FE
34964C AA 4	FORTUNE BRANDS 4.00 06/15/2025		06/08/2015	JP MORGAN SECURITIES INC		9,935,700	10,000,000		2FE
360271 AJ 9	FULTON FINANCIAL 4.50 11/15/2024		06/08/2015	SANDLER & O'NEIL PARTNERS		19,941,600	20,000,000	65,000	2FE
36246M AU 3	GTP ACQUISITION 3.482 06/16/2025		05/20/2015	BARCLAYS CAPITAL		10,000,000	10,000,000		1FE
38174F AL 0	GOCAP 2015-23A B2 CLO MEZ 4.094 05/05/27	R	05/18/2015	WELLS FARGO BROKERAGE SERVICES		2,498,350	2,500,000		1FE
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	R	06/19/2015	UBS WARBURG		8,999,988	9,000,000		1FE
40536Y AE 4	HLCNL 2007-2A A1J CLO MEZ SEQ FLT 04/21	R	06/16/2015	JP MORGAN SECURITIES INC		1,948,750	2,000,000	1,859	1FE
413086 AH 2	HARMAN INTL 4.15 05/15/2025		05/06/2015	JP MORGAN SECURITIES INC		9,933,600	10,000,000		2FE
413875 AR 6	HARRIS CORP 3.832 04/28/2025		04/22/2015	MORGAN STANLEY		5,000,000	5,000,000		2FE
42217K BF 2	HEALTH CARE REIT 4.00 06/01/2025		05/20/2015	UBS WARBURG		6,994,820	7,000,000		2FE
423074 AX 1	HJ HEINZ CO 3.95 07/15/2025		06/23/2015	WELLS FARGO BROKERAGE SERVICES		7,989,360	8,000,000		2FE
43132W AJ 9	HLDN 2015-4A A1B CLO SEQ SSNR 3.41 07/27	R	06/30/2015	CITIGROUP		7,000,000	7,000,000		1FE
432748 AB 7	HILLTOP HOLDINGS 5.00 04/15/2025		04/06/2015	SANDLER & O'NEIL PARTNERS		13,000,000	13,000,000		2FE

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Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
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 or Market Indicator (a)
44107T AV 8	HOST HOTELS & RESORTS E 4.00 06/15/2025		05/06/2015	GOLDMAN SACHS		12,978,940	13,000,000		2FE
44931B AE 7	ICG 2015-1A COMB CLO MEZ 07/19/2027	R	06/11/2015	CS FIRST BOSTON		25,862,350	26,750,000		1FE
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		04/30/2015	Capitalized Interest		8,640	8,555		5Z
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		05/31/2015	Capitalized Interest		8,943	8,855		5Z
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		06/30/2015	Capitalized Interest		8,670	8,585		5Z
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034		04/16/2015	AMHERST SECURITIES CORP		4,057,648	3,878,278	11,850	1Z
459200 HU 8	IBM CORP 3.625 02/12/2024		05/08/2015	JP MORGAN SECURITIES INC		10,414,000	10,000,000	91,632	1FE
460146 CL 5	INTL PAPER CO 3.80 01/15/2026		05/14/2015	MIZUHO SEC USA		6,969,830	7,000,000		2FE
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020	R	04/09/2015	JEFFERIES & CO		5,000,000	5,000,000		1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		04/30/2015	ROBERT W BAIRD CO		6,301,960	6,385,773	11,565	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		06/01/2015	CS FIRST BOSTON		7,882,983	7,976,457	13,724	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		06/03/2015	BANC OF AMERICA SECURITIES		1,946,209	1,994,114	4,153	1FE
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		04/26/2015	Deferred Interest		4,033	6,468		1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		05/26/2015	Deferred Interest		4,127	6,389		1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2015	Deferred Interest		4,315	6,603		1FM
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37		05/31/2015	Pass-Through Loss		1,659			1FE
47421M AE 3	JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27	R	06/26/2015	BANC OF AMERICA SECURITIES		13,000,000	13,000,000		1FE
49327M 2K 9	KEY BANK NA 3.30 06/01/2025		05/27/2015	KEYBANK CAPITAL MARKET		9,976,300	10,000,000		1FE
49327M 2K 9	KEY BANK NA 3.30 06/01/2025		06/05/2015	GOLDMAN SACHS		4,852,700	5,000,000	4,125	1FE
49327M 2K 9	KEY BANK NA 3.30 06/01/2025		06/26/2015	CANTOR FITZGERALD & CO		3,843,640	4,000,000	11,000	1FE
49327M 2K 9	KEY BANK NA 3.30 06/01/2025		06/26/2015	JANNEY MONTGOMERY SCOTT		1,921,780	2,000,000	5,500	1FE
49327M 2K 9	KEY BANK NA 3.30 06/01/2025		06/26/2015	KEYBANK CAPITAL MARKET		3,848,440	4,000,000	11,000	1FE
50188N AA 6	LCM 19A COMB CLO MEZ 07/15/2027	R	06/30/2015	MORGAN STANLEY		16,012,535	16,625,000		1FE
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		04/01/2015	Capitalized Interest		9,628	9,602		4Z
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		05/01/2015	Capitalized Interest		9,085	9,270		4Z
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		06/01/2015	Capitalized Interest		9,357	9,547		4Z
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036		06/16/2015	BANC OF AMERICA SECURITIES		5,767,357	6,056,955	1,352	1FM
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		03/31/2015	Capitalized Interest		18,502	18,502		4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		04/30/2015	Capitalized Interest		17,599	17,599		4Z
53944V AH 2	LLOYDS BANK PLC 3.50 05/14/2025	R	05/11/2015	BANC OF AMERICA SECURITIES		14,959,800	15,000,000		1FE
553794 AC 2	MUFG AMERICAS HLDGS 3.00 02/10/2025		05/06/2015	BARCLAYS CAPITAL		5,404,491	5,599,000	43,392	1FE
55608X AB 3	MACQUARIE BK LTD 4.875 06/10/2025	R	06/02/2015	CITIGROUP		4,986,700	5,000,000		2FE
55608X AB 3	MACQUARIE BK LTD 4.875 06/10/2025	R	06/03/2015	JP MORGAN SECURITIES INC		4,983,550	5,000,000		2FE
56576L AN 9	MCLO 2015-8A A1C CLO SEQ SSNR 3.48 07/27	R	06/16/2015	JP MORGAN SECURITIES INC		10,500,000	10,500,000		1FE
565849 AL 0	MARATHON OIL CORP 3.85 06/01/2025		06/01/2015	JP MORGAN SECURITIES INC		12,970,230	13,000,000		2FE
58013M EU 4	MCDONALD'S CORP 3.375 05/26/2025		05/18/2015	JP MORGAN SECURITIES INC		28,955,920	29,000,000		1FE
580645 AG 4	MCGRAW-HILL 4.00 06/15/2025		05/20/2015	JP MORGAN SECURITIES INC		11,910,480	12,000,000		2FE
59156R BM 9	METLIFE INC 3.00 03/01/2025		05/07/2015	UBS WARBURG		4,906,800	5,000,000	27,917	1FE
59156R BM 9	METLIFE INC 3.00 03/01/2025		05/12/2015	GOLDMAN SACHS		9,770,100	10,000,000	58,333	1FE
60688H AA 3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039	R	05/29/2015	BANC OF AMERICA SECURITIES		1,814,225	2,418,967	2,669	1FE

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61166W AW 1	MONSANTO CO 2.85 04/15/2025		04/07/2015	GOLDMAN SACHS		3,983,760	4,000,000		1FE
61761J ZN 2	MORGAN STANLEY 3.95 04/23/2027		04/20/2015	MORGAN STANLEY		2,989,200	3,000,000		2FE
636180 BM 2	NATIONAL FUEL GAS 5.20 07/15/2025		06/22/2015	JP MORGAN SECURITIES INC		17,943,480	18,000,000		2FE
67091R AE 9	OCP 2015-8A A2B CLO MEZ 4.00 04/17/2027	R	04/10/2015	BANC OF AMERICA SECURITIES		3,500,000	3,500,000		1FE
674599 CG 8	OCCIDENTAL PETE 3.50 06/15/2025		06/18/2015	JP MORGAN SECURITIES INC		6,981,940	7,000,000		1FE
680223 AJ 3	OLD REPUB INTL 4.875 10/01/2024		05/07/2015	KEYBANK CAPITAL MARKET		10,471,200	10,000,000	55,521	2FE
680633 ZZ 0	LAI/OLG FINANCE TL 14.00 06/30/2020		06/30/2015	Capitalized Interest		9,296	9,296		3Z
68389X BC 8	ORACLE CORP 2.95 05/15/2025		04/28/2015	JP MORGAN SECURITIES INC		12,940,590	13,000,000		1FE
68389X BC 8	ORACLE CORP 2.95 05/15/2025		05/12/2015	GOLDMAN SACHS		2,913,630	3,000,000	2,458	1FE
69353R EK 0	PNC BANK NA 2.95 02/23/2025		05/05/2015	MORGAN STANLEY		9,859,900	10,000,000	64,736	1FE
694308 HM 2	PACIFIC GAS&ELEC 3.50 06/15/2025		06/09/2015	JP MORGAN SECURITIES INC		6,955,550	7,000,000		1FE
69915V AL 4	PARL 2015-1A C2 CLO MEZ SEQ 5.17 07/27	R	06/12/2015	MORGAN STANLEY		2,000,000	2,000,000		1FE
70466W AA 7	PEACHTREE FDG TRST 3.976 02/15/2025		05/05/2015	WELLS FARGO BROKERAGE SERVICES		3,376,464	3,360,000	18,926	2FE
713448 CT 3	PEPSICO INC 2.75 04/30/2025		05/05/2015	JP MORGAN SECURITIES INC		9,722,800	10,000,000	9,167	1FE
740189 AM 7	PRECISION CAST 3.25 06/15/2025		06/01/2015	CITIGROUP		7,983,680	8,000,000		1FE
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035	R	04/09/2015	RAYMOND JAMES & ASSOCIATES		2,276,159	3,014,780	1,420	1AM
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035	R	04/10/2015	RAYMOND JAMES & ASSOCIATES		2,270,129	3,014,780	1,484	1AM
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33	R	05/14/2015	RAYMOND JAMES & ASSOCIATES		7,502,725	8,638,845	13,044	1FE
74041U AA 7	PRETSL 14A A1 CDO SEQ SSNR FLT 06/24/34	R	05/13/2015	GUGGENHEIM CAPITAL MARKET		7,550,658	9,408,920	10,790	1FE
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35	R	06/24/2015	BANC OF AMERICA SECURITIES		2,592,133	3,450,427	393	1AM
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35	R	05/13/2015	GUGGENHEIM CAPITAL MARKET		13,649,340	18,153,736	17,525	1FE
74042J AA 1	PRESTL 21A A1 CDO SEQ SSNR FLT 03/22/38	R	05/13/2015	GUGGENHEIM CAPITAL MARKET		15,860,622	21,094,759	20,364	1FE
74043C AA 5	PRETSL XXIVA A1 CDO SSNR FLT 03/22/2037	R	04/01/2015	BANC OF AMERICA SECURITIES		3,613,156	4,754,153	1,130	1AM
74043C AA 5	PRETSL XXIVA A1 CDO SSNR FLT 03/22/2037	R	04/14/2015	GUGGENHEIM CAPITAL MARKET		5,093,735	6,791,647	3,768	1AM
74043C AA 5	PRETSL XXIVA A1 CDO SSNR FLT 03/22/2037	R	04/23/2015	GUGGENHEIM CAPITAL MARKET		5,068,267	6,791,647	3,875	1AM
744320 AV 4	PRUDENTIAL FIN 5.375 05/15/2045		05/13/2015	GOLDMAN SACHS		3,000,000	3,000,000		2FE
744320 AV 4	PRUDENTIAL FIN 5.375 05/15/2045		05/14/2015	GOLDMAN SACHS		10,075,000	10,000,000	1,493	2FE
744320 AV 4	PRUDENTIAL FIN 5.375 05/15/2045		05/14/2015	JP MORGAN SECURITIES INC		1,007,500	1,000,000	149	2FE
747525 AF 0	QUALCOMM INC 3.45 05/20/2025		05/13/2015	GOLDMAN SACHS		32,881,200	33,000,000		1FE
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		01/26/2015	Deferred Interest			1,689		1FM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		04/26/2015	Capital Interest		1,631	1,822		1FM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		05/26/2015	Capital Interest		1,508	1,626		1FM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		06/26/2015	Deferred Interest		2,167	1,698		1FM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		10/26/2014	Capital Interest			1,689		1FM
767201 AS 5	RIO TINTO FINANCE 3.75 06/15/2025	R	06/11/2015	DEUTSCHE BANK		4,966,650	5,000,000		1FE
78403D AH 3	SBA TOWER TRUST 14-2 C 3.869 10/15/2024		05/07/2015	BARCLAYS CAPITAL		5,130,950	5,000,000	14,509	1FE
78403D AH 3	SBA TOWER TRUST 14-2 C 3.869 10/15/2024		05/12/2015	BARCLAYS CAPITAL		10,494,018	10,303,000		1FE
78486Q AD 3	SVB FINANCIAL GR 3.50 01/29/25		04/29/2015	BANC OF AMERICA SECURITIES		8,228,338	8,333,000	76,965	1FE
806213 AD 6	SCENTRE GROUP TRUST 3.25 10/28/2025	R	04/21/2015	BANC OF AMERICA SECURITIES		8,973,000	9,000,000		1FE
806213 AD 6	SCENTRE GROUP TRUST 3.25 10/28/2025	R	04/30/2015	BANC OF AMERICA SECURITIES		4,900,150	5,000,000	3,160	1FE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
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 or Market Indicator (a)
806213 AD 6	SCENTRE GROUP TRUST 3.25 10/28/2025	R	05/08/2015	DEUTSCHE BANK		4,910,200	5,000,000	6,771	1FE
811065 AG 6	SCRIPPS NETWORKS 3.95 06/15/2025		05/18/2015	WELLS FARGO BROKERAGE SERVICES		9,981,000	10,000,000		2FE
81180W AQ 4	SEAGATE HDD CAYMAN 4.875 06/01/2027	R	05/11/2015	MORGAN STANLEY		4,985,900	5,000,000		2FE
822582 BD 3	SHELL INTL FIN 3.25 05/11/2025	R	05/06/2015	HSBC SECURITIES		29,908,500	30,000,000		1FE
822582 BD 3	SHELL INTL FIN 3.25 05/11/2025	R	05/07/2015	HSBC SECURITIES		10,064,700	10,000,000	903	1FE
82620K AE 3	SIEMENS FINANCIAL 3.25 05/27/2025	R	05/18/2015	DEUTSCHE BANK		38,900,940	39,000,000		1FE
83367T BJ 7	SOCIETE GENERALE 4.25 04/14/2025	R	04/08/2015	JP MORGAN SECURITIES INC		4,921,950	5,000,000		2FE
833777 ZZ 1	SOFTWARE PARADIGMS INTL EURO+800 5/22/20		06/02/2015	Private Placement		4,962,486	5,022,599		4Z
83609G AE 5	SNDPT 2015-2A B2 CLO MEZ SEQ 4.02 07/27	R	06/18/2015	BANC OF AMERICA SECURITIES		9,000,000	9,000,000		1FE
84265V AH 8	SOUTHERN COPPER 3.875 04/23/2025		04/20/2015	MORGAN STANLEY		4,972,950	5,000,000		2FE
853254 AX 8	STANDARD CHARTERED 3.20 04/17/2025	R	04/13/2015	BANC OF AMERICA SECURITIES		19,945,600	20,000,000		1FE
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045		04/14/2015	CS FIRST BOSTON		4,998,929	5,000,000		1FE
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045		04/28/2015	CS FIRST BOSTON		3,312,375	3,300,000	5,156	1FE
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		04/14/2015	CS FIRST BOSTON		6,496,626	6,500,000		1FE
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		04/15/2015	MORGAN STANLEY		5,542,109	5,500,000	2,548	1FE
887317 AW 5	TIME WARNER INC 3.60 07/15/25		05/28/2015	BANC OF AMERICA SECURITIES		4,988,000	5,000,000		2FE
88731E AF 7	TIME WARNER ENT 8.375 03/15/2023		04/23/2015	JP MORGAN SECURITIES INC		2,536,980	2,000,000	20,007	2FE
88731E AF 7	TIME WARNER ENT 8.375 03/15/2023		04/23/2015	MORGAN STANLEY		3,818,370	3,000,000	30,010	2FE
89148* AA 4	ORCHARD TOSCA TL B 14.00 11/3/2017		06/30/2015	Capitalized Interest		71,617	72,836		5
902752 AA 2	UIRC-GSA V LLC 2015-A 4.71 12/05/2035		06/26/2015	WILLIAM BLAIR & COMPANY		10,000,000	10,000,000		1
907818 ED 6	UNION PACIFIC CORP 3.25 08/15/2025		06/16/2015	BANC OF AMERICA SECURITIES		5,962,680	6,000,000		1FE
91845# AA 2	VERIZON CTL 3.812 05/15/2035		05/19/2015	Private Placement		10,000,000	10,000,000		2FE
919794 AC 1	VALLEY NATL BANC 4.55 06/30/2025		06/16/2015	SANDLER & O'NEIL PARTNERS		14,993,700	15,000,000		2FE
92345Y AD 8	VERISK ANALYTICS 4.00 06/15/2025		05/11/2015	BANC OF AMERICA SECURITIES		9,946,300	10,000,000		2FE
948741 AL 7	WEINGARTEN RLTY 3.85 06/01/2025		05/07/2015	WELLS FARGO BROKERAGE SERVICES		6,946,310	7,000,000		2FE
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		05/19/2015	GUGGENHEIM CAPITAL MARKET		17,000,000	17,000,000		2AM
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		05/19/2015	GUGGENHEIM CAPITAL MARKET		13,500,000	13,500,000		2AM
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		06/05/2015	BANC OF AMERICA SECURITIES		2,975,625	3,000,000	3,373	2AM
95763P AJ 0	WESTERN ALLIANCE 5.00 07/15/2025		06/24/2015	SANDLER & O'NEIL PARTNERS		15,000,000	15,000,000		2FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	01/01/2015	UBS WARBURG		(6,080)	(6,061)		2FE
3899999. Total Bonds - Industrial and Miscellaneous						1,439,472,959	1,466,218,725	1,424,479	XXX
8399997. Total Bonds - Part 3						1,582,961,809	1,590,135,364	2,185,119	XXX
8399999. Total Bonds						1,582,961,809	1,590,135,364	2,185,119	XXX
Preferred Stocks - Industrial and Miscellaneous									
088555 ZA 8	BIDTELLECT SERIES B		06/30/2015	Private Placement	294,985.000	1,799,409			P4AZ
8499999. Total Preferred Stocks - Industrial and Miscellaneous						1,799,409	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						1,799,409	XXX	0	XXX
8999999. Total Preferred Stocks						1,799,409	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		04/10/2015	JEFFERIES & CO	7,840,000.000	7,134,400	XXX		U
02005N 10 0	ALLY FINANCIAL INC		05/20/2015	BERNSTEIN	25,000.000	564,475	XXX		L

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
02005N 10 0	ALLY FINANCIAL INC.		05/21/2015	BERNSTEIN.	35,000.000	795,694	XXX		L.
02005N 10 0	ALLY FINANCIAL INC.		05/26/2015	BERNSTEIN.	10,000.000	224,841	XXX		L.
02005N 10 0	ALLY FINANCIAL INC.		05/27/2015	BERNSTEIN.	10,000.000	226,756	XXX		L.
02005N 10 0	ALLY FINANCIAL INC.		05/29/2015	BERNSTEIN.	10,000.000	228,196	XXX		L.
02005N 10 0	ALLY FINANCIAL INC.		06/01/2015	BERNSTEIN.	10,000.000	226,403	XXX		L.
02005N 10 0	ALLY FINANCIAL INC.		06/02/2015	BERNSTEIN.	10,000.000	227,185	XXX		L.
02005N 10 0	ALLY FINANCIAL INC.		06/03/2015	BERNSTEIN.	10,000.000	227,339	XXX		L.
02005N 10 0	ALLY FINANCIAL INC.		06/04/2015	BERNSTEIN.	10,000.000	225,906	XXX		L.
02005N 10 0	ALLY FINANCIAL INC.		06/08/2015	STRATEGAS RESEARCH.	10,000.000	227,661	XXX		L.
02005N 10 0	ALLY FINANCIAL INC.		06/09/2015	STRATEGAS RESEARCH.	10,000.000	224,116	XXX		L.
02005N 10 0	ALLY FINANCIAL INC.		06/11/2015	BERNSTEIN.	25,000.000	571,245	XXX		L.
02005N 10 0	ALLY FINANCIAL INC.		06/12/2015	BERNSTEIN.	25,000.000	571,185	XXX		L.
02005N 10 0	ALLY FINANCIAL INC.		06/15/2015	BERNSTEIN.	25,000.000	571,270	XXX		L.
02005N 10 0	ALLY FINANCIAL INC.		06/16/2015	BERNSTEIN.	15,000.000	344,090	XXX		L.
088555 ZB 6	BIDTELLECT $6.78 6/29/2025.		06/30/2015	Private Placement.	294,985.000	200,590	XXX		A.
133999 ZZ 8	CGL HOLDINGS II CORPORATION.		04/21/2015	Private Placement.	1,050.000	1,050,000	XXX		A.
233500 ZZ 3	DTV AMERICA CORPORATION.		06/30/2015	Private Placement.	1,333,333.000	2,999,999	XXX		A.
30604P 10 1	FAIRWAY ENERGY PARTNERS LLC.		06/30/2015	FRIEDMAN BILLINGS RAMSEY.	1,750,000.000	17,500,000	XXX		A.
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R.		05/06/2015	Private Placement.	59,999.000	5,999,900	XXX		A.
62913F 50 8	NII HOLDINGS INC.		06/26/2015	Exchanged.	57,850.000	882,213	XXX		U.
694171 30 7	PACIFIC DATAVISION INC.		05/12/2015	FRIEDMAN BILLINGS RAMSEY.	37,500.000	1,500,000	XXX		L.
9099999. Total Common Stocks - Industrial and Miscellaneous.						42,723,463	XXX	0	XXX
9799997. Total Common Stocks - Part 3.						42,723,463	XXX	0	XXX
9799999. Total Common Stocks.						42,723,463	XXX	0	XXX
9899999. Total Preferred and Common Stocks.						44,522,871	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks.						1,627,484,680	XXX	2,185,119	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....2.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039		06/15/2015	MBS Paydown		19,148	19,148	19,402	19,357	580	(233)		347		19,148			0	385	02/01/2039	1
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032		06/25/2015	MBS Paydown		977	977	1,131	1,113		(125)		(125)		977			0	27	03/01/2032	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		06/25/2015	MBS Paydown		324	324	370	365		(8)		(8)		324			0	9	01/01/2032	1
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039		06/25/2015	MBS Paydown		10,288	10,288	10,427	10,434		(167)		(167)		10,288			0	197	02/01/2039	1
36296J FT 7	GN 692378 PT 4.50 02/15/2039		06/15/2015	MBS Paydown		7,947	7,947	8,045	8,027		(86)		(86)		7,947			0	122	02/15/2039	1
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039		06/15/2015	MBS Paydown		8,095	8,095	8,312	8,245		(160)		(160)		8,095			0	200	03/15/2039	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31		06/20/2015	MBS Paydown		5,247	5,247	5,474	5,390		(117)		(117)		5,247			0	141	04/20/2031	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		06/20/2015	MBS Paydown		34,840	34,840	36,779	36,092		(1,148)		(1,148)		34,840			0	926	05/20/2032	1
38373W GY 8	GNR 2002-19 PG PAC 6.45 3/20/32		06/20/2015	MBS Paydown		19,042	19,042	20,057	19,697		(565)		(565)		19,042			0	487	03/20/2032	1
649085 AA 5	NEW VALEY GEN II5.572 05/01/20		05/01/2015	Sinking Fund Redemption		210,960	210,960	246,466	234,977		(2,693)		(2,693)		210,960			0	5,877	05/01/2020	1FE
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		06/15/2015	Sinking Fund Redemption		114,286	114,286	114,286	114,285		1		1		114,286			0	2,051	12/15/2030	1
83162C GJ 6	SBAP 1995-20K 1 6.65 11/01/2015		05/01/2015	MBS Paydown		11,838	11,838	11,908	11,839		1		1		11,838			0	394	11/01/2015	1
0599999. Total Bonds - U.S Government						442,989	442,989	482,657	469,822	580	(5,300)	0	(4,719)	0	442,989	0	0	0	10,817	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
057507 HU 2	BAKERSFIELD CA SD-TXB 4.39 05/01/2026		05/01/2015	Sinking Fund Redemption		5,000	5,000	5,000	5,001		(0)		(0)		5,000			0	110	05/01/2026	1FE
68406P GE 5	ORANGE BCH AL TXB 5.00 05/01/2015		05/01/2015	Maturity		470,000	470,000	472,660	470,181		(181)		(181)		470,000			0	11,750	05/01/2015	1FE
686053 CE 7	OR SCH BRD TXB PENSION 0.00 6/30/2015		06/30/2015	Maturity		4,000,000	4,000,000	3,111,160	3,912,088		87,912		87,912		4,000,000			0		06/30/2015	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,475,000	4,475,000	3,588,820	4,387,270	0	87,731	0	87,731	0	4,475,000	0	0	0	11,860	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01170R DA 7	ALASKA HSG A 2.80 12/01/2026		06/01/2015	Sinking Fund Redemption		640,000	640,000	640,000	640,002		(2)		(2)		640,000			0	8,960	12/01/2026	1FE
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		06/01/2015	MBS Paydown		345,912	345,912	345,912	345,913		(0)		(0)		345,912			0	(11,376)	07/01/2043	1FE
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022		04/01/2015	Sinking Fund Redemption		55,000	55,000	55,000	55,004		(4)		(4)		55,000			0	1,650	04/01/2022	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		06/01/2015	MBS Paydown		528,717	528,717	528,717	528,717		(0)		(0)		528,717			0	6,454	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		06/01/2015	MBS Paydown		392,302	392,302	391,321	391,430		525		525		392,302			0	4,588	02/01/2042	1FE
25477P NF 8	DC HSG FIN AGY A REF 3.875 06/15/2045		06/15/2015	MBS Paydown		39,988	39,988	39,988	39,988		0		0		39,988			0	646	06/15/2045	1FE
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021		06/15/2015	MBS Paydown		1,191	1,191	1,192	1,191				0		1,191			0	34	01/15/2021	1
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022		06/15/2015	MBS Paydown		831	831	853	838		(3)		(3)		831			0	24	05/15/2022	1
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023		06/15/2015	MBS Paydown		9,167	9,167	9,719	9,381		(141)		(141)		9,167			0	303	04/15/2023	1
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031		06/15/2015	MBS Paydown		14,428	14,428	15,094	14,858		(414)		(414)		14,428			0	458	07/15/2031	1
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020		06/15/2015	MBS Paydown		17,306	17,306	18,279	17,612		(212)		(212)		17,306			0	482	03/15/2020	1
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022		06/15/2015	MBS Paydown		25,813	25,813	27,484	26,402		(426)		(426)		25,813			0	641	02/15/2022	1
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022		06/15/2015	MBS Paydown		117,400	117,400	125,976	119,970		(1,850)		(1,850)		117,400			0	2,931	02/15/2022	1
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023		06/15/2015	MBS Paydown		21,502	21,502	23,515	22,221		(577)		(577)		21,502			0	602	12/15/2023	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027		06/15/2015	MBS Paydown		8,590	8,590	8,907	8,744		(93)		(93)		8,590			0	208	09/15/2027	1
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028		06/15/2015	MBS Paydown		4,300	4,300	4,537	4,429		(95)		(95)		4,300			0	113	01/15/2028	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028		06/15/2015	MBS Paydown		12,750	12,750	13,945	13,456		(611)		(611)		12,750			0	509	03/15/2028	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029		06/15/2015	MBS Paydown		33,849	33,849	35,538	34,810		(883)		(883)		33,849			0	911	01/15/2029	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031		06/15/2015	MBS Paydown		3,485	3,485	3,598	3,551		(25)		(25)		3,485			0	84	04/15/2031	1
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031		06/15/2015	MBS Paydown		17,546	17,546	18,400	18,098		(523)		(523)		17,546			0	399	09/15/2031	1
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019		06/15/2015	MBS Paydown		28	28	32	29		0		0		28			0	1	11/15/2019	1
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020		06/15/2015	MBS Paydown		624	624	557	613		2		2		624			0	21	05/15/2020	1
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021		06/25/2015	MBS Paydown		1,212	1,212	1,274	1,226		(10)		(10)		1,212			0	36	02/25/2021	1
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021		06/25/2015	MBS Paydown		4,719	4,719	5,144	4,966		(129)		(129)		4,719			0	131	06/25/2021	1
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021		06/25/2015	MBS Paydown		2,314	2,314	2,687	2,551		(108)		(108)		2,314			0	70	11/25/2021	1
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022		06/25/2015	MBS Paydown		16,669	16,669	16,864	16,660		(50)		(50)		16,669			0	556	07/25/2022	1
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22		06/25/2015	MBS Paydown		3,866	3,866	3,899	3,926		111		111		3,866			0	130	07/25/2022	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022		06/25/2015	MBS Paydown		5,221	5,221	5,602	5,357		(61)		(61)		5,221			0	162	07/25/2022	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022		06/25/2015	MBS Paydown		1,560	1,560	1,667	1,591		(15)		(15)		1,560			0	37	10/25/2022	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022		06/25/2015	MBS Paydown		15,312	15,312	16,615	15,739		(283)		(283)		15,312			0	432	12/25/2022	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023		06/25/2015	MBS Paydown		23,246	23,246	25,736	24,150		(509)		(509)		23,246			0	675	09/25/2023	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024		06/25/2015	MBS Paydown		8,184	8,184	9,043	8,513		(232)		(232)		8,184			0	250	04/25/2024	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022		06/25/2015	MBS Paydown		2,577	2,577	2,754	2,638		(28)		(28)		2,577			0	73	01/25/2022	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027		06/18/2015	MBS Paydown		17,327	17,327	18,671	17,626		(286)		(286)		17,327			0	458	04/18/2027	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029		06/25/2015	MBS Paydown		70,307	70,307	74,769	72,755		(2,370)		(2,370)		70,307			0	2,051	02/25/2029	1
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018		06/25/2015	MBS Paydown		1,347	1,347	1,334	1,338		1		1		1,347			0	52	10/25/2018	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019		06/25/2015	MBS Paydown		1,410	1,410	1,564	1,446		(5)		(5)		1,410			0	53	11/25/2019	1
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031		06/25/2015	MBS Paydown		6,654	6,654	7,017	6,884		(187)		(187)		6,654			0	181	10/25/2031	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032		06/25/2015	MBS Paydown		3,597	3,597	3,741	3,683		(18)		(18)		3,597			0	90	02/25/2032	1
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32		06/25/2015	MBS Paydown		7,129	7,129	6,846	6,747		240		240		7,129			0	210	06/25/2032	1
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032		06/25/2015	MBS Paydown		66,331	66,331	69,910	68,447		(2,052)		(2,052)		66,331			0	1,634	09/25/2032	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032		06/15/2015	MBS Paydown		70,006	70,006	74,446	72,743		(2,455)		(2,455)		70,006			0	2,028	05/15/2032	1
31392K LR 5	FHR 2450 PH PAC 6.0 5/15/2022		06/15/2015	MBS Paydown		178,884	178,884	190,908	183,396		(4,859)		(4,859)		178,884			0	4,539	05/15/2022	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032		06/15/2015	MBS Paydown		33,760	33,760	35,463	34,789		(833)		(833)		33,760			0	820	05/15/2032	1
31393X VH 7	FNW 2004-W3 A6 PAC 5.50 5/25/2034		06/25/2015	MBS Paydown		925,298	925,298	886,551	907,249		14,814		14,814		925,298			0	21,066	05/25/2034	1
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		06/15/2015	MBS Paydown		56,177	56,177	54,807	55,624		316		316		56,177			0	1,259	10/15/2034	1
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		06/01/2015	MBS Paydown		275,434	275,434	275,434	275,435		(0)		(0)		275,434			0	3,166	07/01/2041	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		06/01/2015	MBS Paydown		260,065	260,065	260,065	260,065		(0)		(0)		260,065			0	3,084	07/01/2041	1FE
407271 GN 9	HAMILTON ECON KING 5.97 06/01/2016		06/01/2015	Sinking Fund Redemption		350,000	350,000	350,000	349,998		2		2		350,000			0	10,448	06/01/2016	1FE
45201Y YL 5	IL HSG DEV AUTH B 2.75 06/01/2043		06/01/2015	MBS Paydown		15,496	15,496	15,012			3		3		15,496			0	36	06/01/2043	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		06/01/2015	Partial Call		220,000	220,000	218,737	218,784		1,217		1,217		220,000		(0)	(0)	2,725	02/01/2042	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		06/01/2015	Partial Call		250,000	250,000	250,000	250,000		(0)		(0)		250,000			0	3,238	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		06/01/2015	Partial Call		315,000	315,000	315,000	315,000		(0)		(0)		315,000			0	3,800	11/01/2041	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57419R PL 3	MARYLAND CMNTY DEV E 2.857 09/01/2040		03/02/2015	Partial Call							(6)		(6)					0		09/01/2040	1FE
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023		06/01/2015	Partial Call		5,000	5,000	5,000	5,000		0		0		5,000			0	88	12/01/2023	1FE
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032		06/01/2015	Partial Call		5,000	5,000	5,000	5,000		0		0		5,000			0	120	12/01/2032	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		06/15/2015	MBS Paydown		76,710	76,710	77,009	68,748		(7)		(7)		76,710			0	1,528	01/15/2046	1FE
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041		06/01/2015	MBS Paydown		70,125	70,125	68,372			12		12		70,125			0	158	09/01/2041	1FE
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040		06/01/2015	MBS Paydown		30,920	30,920	30,920	30,920				0		30,920			0	541	01/01/2040	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036		06/01/2015	MBS Paydown		202,061	202,061	202,061	202,061		291		291		202,061			0	2,254	08/01/2036	1FE
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035		06/01/2015	MBS Paydown		186,485	186,485	186,485	186,485				0		186,485			0	1,921	08/01/2035	1FE
64966N AA 5	NYC NY HSG DEV REV 5.60 12/01/2021		06/01/2015	Sinking Fund Redemption		155,000	155,000	161,908	157,892		(291)		(291)		155,000			0	4,340	12/01/2021	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		06/11/2015	Sinking Fund Redemption		472,294	472,294	466,111	465,460		1,166		1,166		472,294			0	15,189	09/11/2018	2
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		06/15/2015	MBS Paydown		52,546	52,546	52,546	52,545		0		0		52,546			0	580	06/15/2036	1FE
649883 XV 2	NY MTGE AGY 183 4.45 10/01/2029		04/01/2015	Partial Call		220,000	220,000	220,000	220,005		(5)		(5)		220,000			0	4,895	10/01/2029	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		06/01/2015	Partial Call		185,000	185,000	185,000	184,999		1		1		185,000			0	3,829	01/01/2030	1FE
67178K AA 8	OAK RIDGE IND DEV 5.78 12/15/32		06/15/2015	Sinking Fund Redemption		27,300	27,300	25,613	25,804		1,470		1,470		27,300			0	789	12/15/2032	1FE
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033		04/01/2015	Partial Call		1,230,000	1,230,000	1,230,000	1,230,047		(47)		(47)		1,230,000			0	18,449	07/01/2033	1FE
71781L AT 6	PHILADELPHIA PA PENSION B 0.0 4/15/15		04/15/2015	Maturity		6,000,000	6,000,000	3,552,180	5,849,922		150,078		150,078		6,000,000			0		04/15/2015	1FE
76221T DH 9	RI HSG & MTG FIN TXB 2.913 10/01/2039		06/26/2015	Partial Call		320,000	320,000	320,000	319,998		2		2		320,000			0	3,980	10/01/2039	1FE
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035		06/15/2015	MBS Paydown		1,161,058	1,161,058	1,291,133	1,272,028		(108,483)		(108,483)		1,161,058			0	37,873	01/20/2035	1
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		06/01/2015	Partial Call		190,000	190,000	189,819	189,811		184		184		189,994		6	6	2,775	07/01/2041	1FE
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043		06/25/2015	MBS Paydown		212,803	212,803	212,803	212,540		272		272		212,803			0	3,517	12/25/2043	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		06/25/2015	MBS Paydown		689,190	689,190	689,190	689,607		(558)		(558)		689,190			0	9,158	10/25/2037	1FE
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038		06/25/2015	MBS Paydown		272,569	272,569	293,693	292,992		(7,379)		(7,379)		272,569			0	7,020	03/25/2038	1FE
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038		06/25/2015	MBS Paydown		116,573	116,573	125,608	125,301		(50)		(50)		116,573			0	2,831	03/25/2038	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		06/25/2015	MBS Paydown		719,604	719,604	719,312	719,252		165		165		719,604			0	8,585	08/25/2042	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						18,100,069	18,100,069	15,819,887	17,992,997	0	33,693	0	33,693	0	18,100,064	0	5	5	212,552	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01/27/46		06/27/2015	MBS Paydown		242,680	242,680	174,123	198,530		9,203		9,203		242,680			0	228	01/27/2046	1FM
00087V AC 1	ACAP 2005-3A C1 ABS FLT 12/25/35		06/25/2015	MBS Paydown		174,251	174,251	160,311	163,151		(7,568)		(7,568)		174,251			0	2,451	12/25/2035	1AM
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		06/15/2015	MBS Paydown		75,000	75,000	75,000			(0)		(0)		75,000			0	755	02/15/2040	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2015	MBS Paydown		107,369	107,369	107,369	107,369				0		107,369			0	867	12/15/2042	1FE
002447 AA 8	AWAS AVIATION 7.00 10/15/2016	R	04/15/2015	Sinking Fund Redemption		264,000	264,000	264,000	263,999		0		0		264,000			0	9,240	10/17/2016	3FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		06/01/2015	Sinking Fund Redemption		146,463	146,463	146,463	146,463				0		146,463			0	2,195	11/01/2017	2FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		06/25/2015	MBS Paydown		209,459	209,459	183,539	205,387		(1,416)		(1,416)		209,459			0	232	08/25/2036	1FM
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034		06/25/2015	MBS Paydown		534,181	534,181	431,415	439,764		282		282		534,181			0	2,320	11/25/2034	1FM
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		06/25/2015	MBS Paydown		340,716	340,716	318,783	318,274		10,219		10,219		340,716			0	4,021	06/25/2035	1FM
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		06/25/2015	MBS Paydown		93,987	93,987	65,321	66,183		(12,618)		(12,618)		93,987			0	177	11/25/2035	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
009089 AA 1	AIR CANADA 2013-1A 4.125 05/15/2025	I	05/15/2015	Sinking Fund Redemption		71,542	71,542	71,542	71,542		(0)		(0)		71,542			0	1,476	05/15/2025	1FE
00922K AA 8	AIR 2 US 8.027 10/01/2019	R	04/01/2015	Sinking Fund Redemption		79,616	79,616	78,024	78,649		123		123		79,616			0	3,195	10/01/2019	3FE
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032	R	06/07/2015	MBS Paydown		217,283	217,283	204,179	214,271		3,738		3,738		217,283			0	364	05/10/2032	1FE
009503 AA 1	AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032	R	06/15/2015	MBS Paydown		67,994	67,994	55,330	57,645		23,449		23,449		67,994			0	125	06/15/2032	1AM
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	R	06/15/2015	MBS Paydown		489,558	489,558	418,897	423,015		9,230		9,230		489,558			0	(5,068)	06/15/2032	1FE
01310T AG 4	ALBERTSON TL B-3 4.00 8/25/2019		06/30/2015	Paydown		15,000	15,000	14,625	14,629		371		371		15,000			0	378	08/25/2019	3FE
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034	R	06/23/2015	MBS Paydown		105,953	105,953	84,343			(19,245)		(19,245)		105,953			0	202	12/23/2034	1FE
01449C AA 8	ALESC 8A A1A CDO SEQ SSNR FLT 12/23/2035	R	06/23/2015	MBS Paydown		261,394	261,394	201,274			(25,341)		(25,341)		261,394			0	424	12/23/2035	1AM
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036	R	06/23/2015	MBS Paydown		2,535	2,535	1,927			(74,985)		(74,985)		2,535			0	8	06/23/2036	1AM
01450A AA 8	ALESC 11A A1A CDO SEQ SSNR FLT 12/23/36	R	06/23/2015	MBS Paydown		214,286	214,286	161,250			26,581		26,581		214,286			0	326	12/23/2036	1FE
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036		06/25/2015	MBS Paydown		65,320	65,320	41,900	42,219		22,923		22,923		65,320			0	1,162	08/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		06/25/2015	MBS Paydown		64,249	64,249	43,288	41,234		926		926		64,249			0	1,473	06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		06/25/2015	Pass-Through Loss			13,358	9,000					0		13,358		(13,358)	(13,358)	331	06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		06/30/2015	Book Value Adjustment									0		(13,358)		13,358	13,358		06/25/2036	1FM
02376X AA 7	AM AIRLN 14-1 B 4.375 10/01/22		04/01/2015	Sinking Fund Redemption		124,462	124,462	124,462	124,463		1		1		124,462			0	2,949	10/01/2022	2FE
02377A AA 6	AM AIRLN 14-1 A 3.70 10/01/26		04/01/2015	Sinking Fund Redemption		263,776	263,776	263,776	263,778		2		2		263,776			0	5,287	10/01/2026	1FE
02554C AA 7	AMER EAGLE NW HSG-A 4.97 12/15/18		06/15/2015	Sinking Fund Redemption		190,000	190,000	187,540	188,897		906		906		190,000			0	4,722	12/15/2018	1FE
02554C AE 9	AMER EAGLE NW HSG-B-WA 5.27 12/15/18		06/15/2015	Sinking Fund Redemption		30,000	30,000	29,349	29,712		253		253		30,000			0	791	12/15/2018	1FE
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		06/25/2015	MBS Paydown		26,379	26,379	19,784	17,756		438		438		26,379			0	42	10/25/2046	1FM
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045		06/25/2015	MBS Paydown		261,243	261,243	223,526	224,884		12,541		12,541		261,243			0	2,495	02/25/2045	1FM
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045		06/25/2015	MBS Paydown		116,616	116,616	101,602	103,265		2,766		2,766		116,616			0	1,166	06/25/2045	1FM
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045		06/25/2015	MBS Paydown		108,635	108,635	90,710	90,950		14,401		14,401		108,635			0	819	09/25/2045	1FM
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035		06/25/2015	MBS Paydown		13,530	13,530	11,036	11,096		(115)		(115)		13,530			0	41	11/25/2035	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		06/17/2015	MBS Paydown		89,921	89,921	90,660	90,501		(18)		(18)		89,921			0	1,405	10/17/2036	1FE
02665V AA 1	AH4R 2014-SFR1 A ABS SSNR FLT 06/17/2031		06/17/2015	MBS Paydown		33,472	33,472	33,472	33,472				0		33,472			0	176	06/17/2031	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		06/17/2015	MBS Paydown		96,397	96,397	96,980	60,887		(11)		(11)		96,397			0	1,208	12/17/2036	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		06/17/2015	MBS Paydown		95,091	95,091	95,642			(23)		(23)		95,091			0	422	04/17/2052	1FE
03072S JC 0	AMSI 2003-8 AF4 SEQ 5.32 10/25/33		05/25/2015	MBS Paydown		48,904	48,904	48,899	48,812		(69)		(69)		48,904			0	1,134	10/25/2033	1FM
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034		06/25/2015	MBS Paydown		69,539	69,539	67,453	68,039		589		589		69,539			0	1,720	05/25/2034	1FM
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27		04/25/2015	MBS Paydown		9,029	9,029	9,020	9,029				0		9,029			0	225	03/25/2027	1FM
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27		06/25/2015	MBS Paydown		54,753	54,753	54,787	54,753				0		54,753			0	1,704	10/25/2027	1FM
032166 AR 1	AMSOUTH BANK AI 5.20 04/01/2015		04/01/2015	Maturity		8,575,000	8,575,000	8,610,834	8,578,897		(3,897)		(3,897)		8,575,000			0	222,950	04/01/2015	2FE
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		06/20/2015	MBS Paydown		105,644	105,644	105,644	105,644		0		0		105,644			0	3,528	12/20/2024	2AM
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019		04/20/2015	MBS Paydown		1,576,194	1,576,194	1,554,103	1,564,950		4,763		4,763		1,576,194			0	3,835	01/20/2019	1FE
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029		06/15/2015	MBS Paydown		134,615	134,615	134,615	134,469		147		147		134,615			0	3,124	12/15/2029	1FE
03763R AA 9	APID 2012-9A A CLO FLT 07/15/2023		04/15/2015	MBS Paydown		5,000,000	5,000,000	4,970,000	4,977,341		22,659		22,659		5,000,000			0	41,502	07/15/2023	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
04013Y AA 0	ARES 2012-2A A CLO FLT 10/12/2023		05/19/2015	WELLS FARGO BROKERAGE SERVICES		13,001,430	13,000,000	13,000,000	13,000,000				0		13,000,000		1,430	1,430	138,733	10/12/2023	1FE
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024		06/15/2015	Paydown		29,579	29,579	29,579	29,579				0		29,579			0	610	10/15/2024	1
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036		06/25/2015	MBS Paydown		556,687	556,687	361,741	398,921		17,707		17,707		556,687			0	706	07/25/2036	1FM
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022		06/01/2015	Sinking Fund Redemption		58,500	58,500	63,765	62,641		(3,881)		(3,881)		58,500			0	1,619	06/01/2022	1FE
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018		06/02/2015	Sinking Fund Redemption		266,413	266,413	268,618	286,649		(32,999)		(32,999)		266,413			0	7,955	01/02/2018	3
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019		06/02/2015	Sinking Fund Redemption		182,365	182,365	182,137	182,061		24		24		182,365			0	5,342	01/02/2019	3
049164 BE 5	ATLAS AIR 00-1 C 2000-1 8.707 01/02/2019		06/02/2015	Sinking Fund Redemption		90,741	90,741	94,825	96,500		(502)		(502)		90,741			0	3,268	01/02/2019	3
05115E AB 6	AUGUSTA FNDG IV 6.9 11/15/15		05/15/2015	Paydown		440,103	440,103	442,078	438,620		862		862		440,103			0	15,184	11/15/2015	3
05178R AA 3	AURORA MILITARY 5.32 12/15/2020		06/15/2015	Sinking Fund Redemption		200,000	200,000	204,360	202,769		(2,765)		(2,765)		200,000			0	5,320	12/15/2020	1FE
05377R AF 1	AESOP 2010-3A A ABS 4.64 05/20/16		05/20/2015	MBS Paydown		5,666,667	5,666,667	5,745,541	5,670,641		(6,223)		(6,223)		5,666,667			0	98,600	05/20/2016	1FE
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		06/26/2015	MBS Paydown		210,413	210,413	194,481	207,265		(737)		(737)		210,413			0	1,878	04/26/2037	1FM
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36		06/26/2015	MBS Paydown		203,351	203,351	152,513	173,370		9,984		9,984		203,351			0	4,664	08/26/2036	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		06/26/2015	MBS Paydown		279,682	279,682	273,389	272,767		4,812		4,812		279,682			0	6,130	06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		06/26/2015	MBS Paydown		691,318	691,318	649,839	657,742		18,505		18,505		691,318			0	7,301	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		06/27/2015	MBS Paydown		540,684	540,684	531,144	521,779		13,871		13,871		540,684			0	11,617	06/27/2037	1FM
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37		06/26/2015	MBS Paydown		327,689	327,689	318,268	327,689				0		327,689			0	8,279	06/26/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		06/26/2015	MBS Paydown		294,333	294,333	289,918	291,418		1,206		1,206		294,333			0	7,042	03/26/2036	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		06/26/2015	Pass-Through Loss			23,277	6,168			668		668		23,277		(23,277)	(23,277)	560	06/26/2037	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		06/30/2015	Book Value Adjustment									0		(23,277)		23,277	23,277		06/26/2037	1FM
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37		06/26/2015	MBS Paydown		163,490	163,490	158,483	134,575		34,994		34,994		163,490			0	4,226	03/26/2037	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		06/26/2015	MBS Paydown		329,673	329,673	327,200	328,483		919		919		329,673			0	7,184	12/26/2036	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		06/26/2015	Pass-Through Loss			99,743	53,112			(239)		(239)		99,743		(99,743)	(99,743)	1,970	05/26/2036	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		06/30/2015	Book Value Adjustment									0		(99,743)		99,743	99,743		05/26/2036	1FM
05533C BN 7	BCAP 2010-RR6 3A3 SUB SSNR 5.50 10/26/35		06/26/2015	MBS Paydown		492,534	492,534	467,907	477,214		13,751		13,751		492,534			0	11,569	10/26/2035	1FM
05533C FJ 2	BCAP 2010-RR6 10A8 SEQ SSNR CSTR 1/26/37		06/26/2015	MBS Paydown		154,825	154,825	149,213	141,548		33,019		33,019		154,825			0	1,433	01/26/2037	1FM
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035		06/26/2015	MBS Paydown		427,491	427,491	384,742	410,827		11,212		11,212		427,491			0	8,622	11/26/2035	1FM
05533D DU 7	BCAP 2010-RR7 8A7 MEZ SEQ 5.50 05/35 RE		04/26/2015	MBS Paydown		374,680	374,680	369,060	370,262		769		769		374,680			0	6,862	05/26/2035	1FM
05533D DU 7	BCAP 2010-RR7 8A7 MEZ SEQ 5.50 05/35 RE		05/31/2015	Distribution		9,366,026	9,366,026	9,225,535	9,255,606		11,320		11,320		9,256,057		109,969	109,969	214,585	05/26/2035	1FM
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		05/26/2015	MBS Paydown		1,761,738	1,761,738	1,461,070	1,638,385		124,843		124,843		1,761,738			0	25,536	10/26/2035	1FM
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035		06/26/2015	MBS Paydown		491,371	491,371	487,686	486,997		(4,966)		(4,966)		491,371			0	11,741	12/26/2035	1FM
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36		06/26/2015	MBS Paydown		952,777	952,777	914,666	922,321		2,931		2,931		952,777			0	9,914	02/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		06/26/2015	MBS Paydown		123,351	123,351	116,875	117,081		339		339		123,351			0	3,154	10/26/2035	1FM
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE		06/27/2015	MBS Paydown		30,237	30,237	29,255	29,462		28		28		30,237			0	314	09/27/2036	1FM
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE		06/26/2015	MBS Paydown		128,446	128,446	98,903	103,712		2,618		2,618		128,446			0	1,361	11/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		06/26/2015	MBS Paydown		957,902	957,902	842,954	854,133		67,545		67,545		957,902			0	9,741	01/26/2036	1FM
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40		06/17/2015	MBS Paydown		280,742	280,742	268,805	276,585		3,862		3,862		280,742			0	7,439	07/17/2040	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR CSTR 3/37		06/26/2015	MBS Paydown		1,160,974	1,160,974	1,164,602	1,156,802		574		574		1,160,974			0	25,837	03/26/2037	1FM
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR 01/47		06/26/2015	MBS Paydown		925,518	925,518	861,888	896,724		8,935		8,935		925,518			0	10,556	01/26/2047	1FM
05540F AL 6	BCAP 2012-RR2 2A3 SUB CSTR 12/26/2036 RE		03/26/2015	MBS Paydown		(5,366)	(5,366)	(4,561)	(4,762)		(588)		(588)		(5,366)			0	(29)	12/26/2036	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		06/26/2015	MBS Paydown		798,238	798,238	742,361	775,258		10,310		10,310		798,238			0	8,099	05/26/2036	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		06/26/2015	MBS Paydown		742,590	742,590	653,480	661,648		15,277		15,277		742,590			0	8,142	11/26/2035	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		06/20/2015	MBS Paydown		601,180	601,180	496,725	513,317		6,351		6,351		601,180			0	936	11/20/2036	1FM
05567Y AA 7	BURLINGTON NORTH 4.967 04/01/2023		04/01/2015	Sinking Fund Redemption		186,055	186,055	186,055	186,055				0		186,055			0	4,621	04/01/2023	1FE
05568D AA 2	BNSF RAILWAY CO 2006-3 5.342 04/01/2024		04/01/2015	Sinking Fund Redemption		136,058	136,058	131,514	132,178		188		188		136,058			0	3,634	04/01/2024	1FE
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/25/2015	MBS Paydown		229,844	229,844	161,929	166,125		63,162		63,162		229,844			0	5,752	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/25/2015	Pass-Through Loss			16,060	11,314					0		16,060		(16,060)	(16,060)	358	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/30/2015	Book Value Adjustment									0		(16,060)		16,060	16,060		03/25/2036	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		06/25/2015	MBS Paydown		48,791	48,791	46,869	46,046		2,359		2,359		48,791			0	967	03/25/2036	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		06/25/2015	Pass-Through Loss			890	855					0		890		(890)	(890)	20	03/25/2036	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		06/30/2015	Book Value Adjustment									0		(890)		890	890		03/25/2036	1FM
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036		06/25/2015	MBS Paydown		262,057	262,057	257,962	257,827		4,290		4,290		262,057			0	7,019	01/25/2036	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		06/25/2015	MBS Paydown		148,771	148,771	108,417	82,653		20,958		20,958		148,771			0	326	05/25/2035	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		06/25/2015	Pass-Through Loss			15,872	11,567					0		15,872		(15,872)	(15,872)	35	05/25/2035	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		06/30/2015	Book Value Adjustment									0		(15,872)		15,872	15,872		05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2015	MBS Paydown		304,825	304,825	215,229	202,948		33,510		33,510		304,825			0	567	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2015	Pass-Through Loss			32,522	22,963					0		22,429		(22,429)	(22,429)	60	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/30/2015	Book Value Adjustment									0		(22,429)		22,429	22,429		05/25/2035	1FM
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34		06/25/2015	MBS Paydown		60,330	60,330	53,618	53,524		372		372		60,330			0	703	04/25/2034	1FM
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33		06/25/2015	MBS Paydown		226,195	226,195	227,715	226,989		(1,429)		(1,429)		226,195			0	4,798	11/25/2033	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		06/25/2015	MBS Paydown		153,765	153,765	149,000	139,172		14,295		14,295		153,765			0	651	09/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		06/25/2015	Pass-Through Loss			4,567	7,158					0		1,071			0	108	09/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		06/30/2015	Book Value Adjustment									0		(1,071)			0		09/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		05/25/2015	MBS Paydown		166,587	166,587	146,379	146,877		5,882		5,882		166,587			0	1,438	10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		06/25/2015	Pass-Through Loss			47,243	41,512			20		20		47,243		(47,243)	(47,243)	460	10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		06/30/2015	Book Value Adjustment									0		(47,243)		47,243	47,243		10/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2015	MBS Paydown		4,765	4,765	4,211	4,568		(10)		(10)		4,765			0	52	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2015	Pass-Through Loss			72	64					0		72		(72)	(72)	1	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/30/2015	Book Value Adjustment									0		(72)		72	72		11/25/2035	1FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		06/25/2015	MBS Paydown		333,860	333,860	317,614	328,945		706		706		333,860			0	8,454	12/25/2035	3FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		06/25/2015	Pass-Through Loss			18,771	17,858					0					0	454	12/25/2035	3FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		06/20/2015	MBS Paydown		256,186	256,186	214,813	203,415		1,280		1,280		256,186			0	3,065	11/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		06/20/2015	Pass-Through Loss			27,946	23,089					0		27,946		(27,946)	(27,946)	382	11/20/2046	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		06/30/2015	Book Value Adjustment									0		(27,946)		27,946	27,946		11/20/2046	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		06/25/2015	MBS Paydown		4,632	4,632	4,400	3,108		(55)		(55)		4,632			0	107	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		06/25/2015	Pass-Through Loss			2,600	2,470					0					0	60	01/25/2037	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2015	MBS Paydown		2,521	2,521	2,395	1,820		(41)		(41)		2,521			0	61	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2015	Pass-Through Loss			1,343	1,276					0					0	32	10/25/2036	1FM
05952X AJ 3	BAFC 2010-R4 2A2 SUB SSNR 5.50 3/26/2037		06/26/2015	MBS Paydown		340,679	340,679	323,645	336,004		4,135		4,135		340,679			0	8,045	03/26/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2015	MBS Paydown		35,901	35,901	31,554	26,689		(68)		(68)		35,901			0	800	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2015	Pass-Through Loss			8,625	7,536					0					0	169	05/25/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		06/20/2015	MBS Paydown		30,346	30,346	26,313	24,156		1,356		1,356		30,346			0	605	09/20/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		06/20/2015	Pass-Through Loss			2,923	2,535					0					0	59	09/20/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		04/26/2015	MBS Paydown		92,774	92,774	92,774	92,774				0		92,774			0	1,809	09/26/2037	1FM
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37		06/26/2015	MBS Paydown		24,212	24,212	22,033	23,580		60		60		24,212			0	190	01/26/2037	1FM
05955F AA 8	BALL 2009-UB1 A4A SEQ CSTR 6/24/50		06/24/2015	MBS Paydown		14,760	14,760	13,339	14,311		382		382		14,760			0	354	06/24/2050	1FE
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		06/26/2015	MBS Paydown		1,112,586	1,112,586	1,056,957	1,080,514		6,142		6,142		1,112,586			0	29,371	08/26/2037	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		06/26/2015	MBS Paydown		1,524,170	1,524,170	1,495,592	1,511,369		5,946		5,946		1,524,170			0	38,011	10/26/2036	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		06/24/2015	MBS Paydown		183,099	183,099	185,874	183,454		(984)		(984)		183,099			0	4,434	02/24/2051	1FE
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		06/24/2015	MBS Paydown		44,986	44,986	44,399	44,737		80		80		44,986			0	1,042	12/24/2049	1FE
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44		06/24/2015	MBS Paydown		498,314	498,314	456,859	484,263		11,969		11,969		498,314			0	11,034	02/24/2044	1FE
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46		06/15/2015	MBS Paydown		225,944	225,944	213,588	220,962		4,405		4,405		225,944			0	5,930	05/15/2046	1FE
05956G AK 3	BAFC 2010-R8 2A3 SUB SSNR 5.0 9/26/37		06/26/2015	MBS Paydown		499,605	499,605	477,123	489,689		9,304		9,304		499,605			0	9,417	09/26/2037	1FM
05956J AK 7	BAFC 2010-R9 3A2 SEQ SSNR 5.5 12/26/2035		06/26/2015	MBS Paydown		334,488	334,488	334,488	334,488				0		334,488			0	8,259	12/26/2035	1FM
05956R BE 2	BAFC 2010-R11A 5A4 SUB FLT 05/26/2037 RE		06/26/2015	MBS Paydown		306,243	306,243	153,121	180,486		126,690		126,690		306,243			0	804	05/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR 6.00 08/37 RE		06/26/2015	MBS Paydown		1,159,621	1,159,621	1,163,969	1,151,003		(2,968)		(2,968)		1,159,621			0	29,944	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/26/2015	Pass-Through Loss			91,178	52,394			601		601		91,178		(91,178)	(91,178)	2,758	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/30/2015	Book Value Adjustment									0		(91,178)		91,178	91,178		08/26/2037	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		06/26/2015	MBS Paydown		141,828	141,828	102,825	114,991		1,263		1,263		141,828			0	3,541	08/26/2036	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		06/26/2015	Pass-Through Loss			33,768	24,482					0		33,768		(33,768)	(33,768)	812	08/26/2036	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		06/30/2015	Book Value Adjustment									0		(33,768)		33,768	33,768		08/26/2036	1FM
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036		06/28/2015	MBS Paydown		329,308	329,308	329,096	329,308		(347)		(347)		329,308			0	8,174	11/28/2036	2FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		06/28/2015	MBS Paydown		110,858	137,316	110,734	110,858				0		110,858			0	1,793	02/28/2041	1FM
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40		06/17/2015	MBS Paydown		62,533	62,533	59,782	61,683		779		779		62,533			0	1,799	07/17/2040	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		06/20/2015	MBS Paydown		245,105	245,105	246,086	245,945		(77)		(77)		245,105			0	3,794	09/20/2027	1FE
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		06/25/2015	MBS Paydown		289,747	289,747	292,825	292,398		(203)		(203)		289,747			0	6,555	09/25/2033	2FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		01/25/2015	MBS Paydown							(4,783)		(4,783)		(4,783)		4,783	4,783		05/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		06/25/2015	MBS Paydown		6,034	6,034	3,741	2,533		42		42		6,034			0	65	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		06/25/2015	Pass-Through Loss			1,302	758					0		1,302		(1,302)	(1,302)	12	04/25/2037	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		06/30/2015	Book Value Adjustment									0		(1,302)		1,302	1,302		04/25/2037	1FM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034		06/25/2015	MBS Paydown		98,391	98,391	73,547	75,928		1,025		1,025		98,391			0	236	10/25/2034	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		06/25/2015	MBS Paydown		608,062	608,062	615,283	613,538		(3,019)		(3,019)		608,062			0	13,040	09/25/2020	5FM
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41		06/11/2015	MBS Paydown		276,852	276,852	280,921	277,520		(1,050)		(1,050)		276,852			0	(976)	09/11/2041	1FM
07388R AE 7	BSCMS 2007-PW15 A4 SEQ SSNR 5.331 02/44		06/11/2015	MBS Paydown		483,782	483,782	515,239	497,239		(11,301)		(11,301)		483,782			0	11,125	02/11/2044	1FM
079867 AQ 0	BELLSOUTH TELEC 6.3 12/15/15		06/15/2015	Sinking Fund Redemption		208,299	208,299	220,266	209,721		(902)		(902)		208,299			0	6,561	12/15/2015	1FE
084423 AM 4	BERKLEY (WR) 5.60 05/15/2015		05/15/2015	Maturity		4,000,000	4,000,000	3,937,305	3,995,202		4,798		4,798		4,000,000			0	112,000	05/15/2015	2FE
092019 AA 6	BLACK 2005-2A A CLO FLT 01/07/2018		04/07/2015	MBS Paydown		1,828,868	1,828,868	1,706,562	1,792,967		6,559		6,559		1,828,868			0	4,646	01/07/2018	1FE
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018		06/15/2015	MBS Paydown		7,427	7,427	7,118	6,991				0		7,427			0	187	01/15/2018	5AM
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		06/15/2015	MBS Paydown		12,378	12,378	12,378	6,103				0		12,378			0	393	12/15/2029	6FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	06/20/2015	Sinking Fund Redemption		133,966	133,966	134,120	134,097		(8)		(8)		133,966			0	3,095	06/20/2024	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R	06/20/2015	Sinking Fund Redemption		197,118	197,118	197,118	197,116		2		2		197,118			0	5,544	06/20/2020	2FE
120568 AQ 3	BUNGE LTD FIN 5.10 07/15/2015	R	05/26/2015	WELLS FARGO BROKERAGE SERVICES.		5,026,000	5,000,000	4,993,750	4,999,580		320		320		4,999,900		26,100	26,100	222,417	07/15/2015	2FE
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018		01/02/2015	Sinking Fund Redemption		969	969	889	745				0		969			0	50	07/02/2018	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		06/15/2015	MBS Paydown		28,193	28,193	28,184	28,188		1		1		28,193			0	659	11/15/2039	1FE
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042		06/15/2015	MBS Paydown		15,898	15,898	15,895	15,894		0		0		15,898			0	312	07/15/2042	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	06/25/2015	MBS Paydown		100,000	100,000	99,978	99,983		2		2		100,000			0	1,446	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	06/25/2015	MBS Paydown		217,500	217,500	217,089	217,320		78		78		217,500			0	3,031	03/27/2028	1FE
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30		06/25/2015	MBS Paydown		21,577	21,577	18,987	20,501		(2,170)		(2,170)		21,577			0	311	08/25/2030	1FM
12513X AE 2	CD 2006-CD2 A4 SEQ CSTR 01/15/2046		06/15/2015	MBS Paydown		134,738	134,738	116,383	132,411		(10,813)		(10,813)		134,738			0	2,944	01/15/2046	1FM
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39		06/19/2015	MBS Paydown		104,962	104,962	101,639	103,963		931		931		104,962			0	2,329	12/19/2039	1FE
12527X AA 4	CGCMT 2010-RR3 MLSR SEQ CSTR 06/14/2050		06/14/2015	MBS Paydown		276,263	276,263	295,224	283,081		(6,887)		(6,887)		276,263			0	5,964	06/14/2050	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		05/20/2015	Pass-Through Loss			6,583	6,443			(5)		(5)					0	71	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2015	MBS Paydown		5,019	5,019	4,912	3,367		(5)		(5)		5,019			0	54	06/20/2036	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		06/25/2015	MBS Paydown		273,507	273,507	239,988	241,900		(1,270)		(1,270)		273,507			0	7,364	01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		06/25/2015	Pass-Through Loss			10,855	9,525					0		10,855		(10,855)	(10,855)	268	01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		06/30/2015	Book Value Adjustment									0		(10,855)		10,855	10,855		01/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		06/25/2015	MBS Paydown		51,129	51,129	33,234	35,245		386		386		51,129			0	1,122	09/25/2037	1FM
12548V AA 3	CIFC 2012-2A A1L CLO FLT 12/05/2024		05/19/2015	WELLS FARGO BROKERAGE SERVICES.		19,002,090	19,000,000	19,000,000	19,000,000				0		19,000,000		2,090	2,090	146,204	12/05/2024	1FE
12548V AB 1	CIFC 2012-2A A2L CLO FLT 12/05/2024		06/05/2015	MBS Paydown		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	37,919	12/05/2024	1Z
12548V AC 9	CIFC 2012-2A A3L CLO FLT 12/05/2024		06/05/2015	MBS Paydown		3,000,000	3,000,000	2,931,290	2,946,926		53,074		53,074		3,000,000			0	49,294	12/05/2024	1Z
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020		06/15/2015	MBS Paydown		201,311	201,311	201,436	122,902		21,486		21,486		201,311			0	7,636	08/15/2020	1AM
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030		06/25/2015	MBS Paydown		70,287	70,287	71,957	71,289		1,969		1,969		70,287			0	1,890	02/25/2030	1FM
172967 EP 2	CITIGROUP INC 6.875 03/05/2038		02/26/2015	Cash Tender		(90,563)							0				(90,563)	(90,563)	90,563	03/05/2038	1FE
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		06/25/2015	MBS Paydown		690,402	690,402	681,988	687,231		4,006		4,006		690,402			0	4,201	10/25/2037	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		06/18/2015	MBS Paydown		125,000	125,000	124,982	124,985		1		1		125,000			0	1,474	03/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		06/18/2015	MBS Paydown		59,113	59,113	59,109	59,109		0		0		59,113			0	904	11/18/2028	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		06/18/2015	MBS Paydown		171,454	171,454	171,384	171,313		11		11		171,454			0	2,358	06/18/2029	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		06/18/2015	MBS Paydown		225,000	225,000	224,910	224,912		7		7		225,000			0	3,169	10/18/2029	1FE
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		06/25/2015	MBS Paydown		5,959	5,959	3,995	4,180		(8)		(8)		5,959			0	135	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		06/25/2015	Pass-Through Loss			3,136	2,102					0		3,136		(3,136)	(3,136)	67	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		06/30/2015	Book Value Adjustment									0		(3,136)		3,136	3,136		02/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		06/25/2015	MBS Paydown		119,212	119,212	92,613	93,653		(924)		(924)		119,212			0	2,818	04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		06/25/2015	Pass-Through Loss			24,289	18,869					0		24,289		(24,289)	(24,289)	571	04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		06/30/2015	Book Value Adjustment									0		(24,289)		24,289	24,289		04/25/2037	1FM
12572X AA 8	CME GROUP INDEX 4.40 03/15/18		04/08/2015	Make Whole Call		8,789,600	8,000,000	7,927,750	7,967,676		32,324		32,324		8,000,000		789,600	789,600	198,489	03/15/2018	1FE
12639M AE 5	CSMC 2010-15R 1A3 SUB SSNR 3.5 09/26 RE		06/26/2015	MBS Paydown		318,980	318,980	297,449	318,980				0		318,980			0	4,122	09/26/2036	1FM
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		06/26/2015	MBS Paydown		346,375	346,375	346,375	343,290		4,417		4,417		346,375			0	9,182	01/26/2036	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		06/26/2015	MBS Paydown		1,310,134	1,310,134	1,310,134	1,305,950		436		436		1,310,134			0	29,733	10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		06/26/2015	Pass-Through Loss			87,379	109,202			(234)		(234)					0	1,903	10/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		06/26/2015	MBS Paydown		400,644	400,644	401,163	359,319		30,029		30,029		400,644			0	8,885	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		05/26/2015	Pass-Through Loss			2,778	770			(4)		(4)		2,485		(2,485)	(2,485)	64	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		05/31/2015	Book Value Adjustment									0		(2,485)		2,485	2,485		11/26/2035	1FM
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		06/26/2015	MBS Paydown		633,672	633,672	635,965	632,605		(101)		(101)		633,672			0	14,411	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		06/26/2015	Pass-Through Loss			62,935	57,861			(197)		(197)		37,753		(37,753)	(37,753)	1,247	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		06/30/2015	Book Value Adjustment									0		(37,753)		37,753	37,753		09/26/2035	1FM
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35		06/26/2015	MBS Paydown		1,133,508	1,133,508	1,133,508	1,133,508				0		1,133,508			0	24,587	10/26/2035	1FM
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36		06/26/2015	MBS Paydown		25,305	25,305	25,305	25,305				0		25,305			0	283	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		06/26/2015	Pass-Through Loss			1,895	1,890					0		1,861		(1,861)	(1,861)	18	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		06/30/2015	Book Value Adjustment									0		(1,862)		1,862	1,862		04/26/2036	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		06/26/2015	MBS Paydown		482,729	482,729	482,729	481,165		604		604		482,729			0	11,082	01/26/2036	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		06/26/2015	MBS Paydown		1,183,268	1,183,268	1,181,010	1,160,396		(785)		(785)		1,183,268			0	25,480	04/26/2035	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2015	MBS Paydown		26,072	26,072	14,323	14,436		11,340		11,340		26,072			0	493	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2015	Pass-Through Loss			3,000	1,648					0		3,000		(3,000)	(3,000)	61	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/30/2015	Book Value Adjustment									0		(3,000)		3,000	3,000		09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		06/26/2015	MBS Paydown		273,479	273,479	273,077	272,261		99		99		273,479			0	7,098	07/26/2037	3FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2015	Pass-Through Loss			44,510	34,765			(176)		(176)		44,510		(44,510)	(44,510)	952	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/30/2015	Book Value Adjustment									0		(44,486)		44,486	44,486		07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		06/26/2015	MBS Paydown		537,323	537,323	537,323	535,800		(16)		(16)		537,323			0	12,559	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		06/26/2015	Pass-Through Loss			37,456	28,517			(198)		(198)		3,006		(3,006)	(3,006)	839	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		06/30/2015	Book Value Adjustment									0		(3,006)		3,006	3,006		11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		06/26/2015	MBS Paydown		936,954	936,954	936,954	934,796		(521)		(521)		936,954			0	21,150	09/26/2035	1FM
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36		06/26/2015	MBS Paydown		322,042	322,042	268,305	295,622		26,364		26,364		322,042			0	8,430	12/26/2036	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/26/2015	Pass-Through Loss			60,227	11,252			354		354		60,227		(60,227)	(60,227)	1,488	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/30/2015	Book Value Adjustment									0		(60,227)		60,227	60,227		12/26/2036	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		06/26/2015	MBS Paydown		11,832	11,832	9,822	6,038		5,849		5,849		11,832			0	190	05/26/2036	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		06/26/2015	MBS Paydown		551,510	551,510	554,885	551,600		(912)		(912)		551,510			0	12,628	08/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		06/26/2015	MBS Paydown		887,926	887,926	887,926	885,887		193		193		887,926			0	20,240	02/26/2035	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		06/26/2015	MBS Paydown		137,567	137,567	137,567	137,567				0		137,567			0	3,174	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		06/26/2015	Pass-Through Loss			5,133	5,132			(20)		(20)					0	98	01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		06/26/2015	MBS Paydown		89,411	89,411	89,857	89,401		39		39		89,411			0	2,233	06/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		06/26/2015	MBS Paydown		75,603	75,603	67,292	69,173		940		940		75,603			0	2,169	04/26/2037	1FM
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37		06/26/2015	Pass-Through Loss			25,257	3,171			(95)		(95)					0	596	04/26/2037	6FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		06/26/2015	MBS Paydown		108,341	108,341	108,165	105,224		3,184		3,184		108,341			0	2,328	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		06/26/2015	Pass-Through Loss			23,521	19,001			(77)		(77)		5,534		(5,534)	(5,534)	538	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		06/30/2015	Book Value Adjustment									0		(5,534)		5,534	5,534		02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		06/26/2015	MBS Paydown		69,972	69,972	69,972	65,132		(51)		(51)		69,972			0	79	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		06/26/2015	MBS Paydown		74,940	74,940	74,940	74,940				0		74,940			0	1,224	03/26/2037	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		06/26/2015	MBS Paydown		185,561	185,561	185,561	185,106		267		267		185,561			0	4,127	03/26/2036	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		06/26/2015	MBS Paydown		69,857	69,857	69,857	69,643		157		157		69,857			0	1,603	08/26/2035	1FM
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037		06/26/2015	MBS Paydown		214,903	214,903	210,801	206,705		5,666		5,666		214,903			0	5,505	05/26/2037	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		05/26/2015	Pass-Through Loss			336,622	254,991			11,808		11,808		336,622		(336,622)	(336,622)	7,980	06/26/2036	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		05/31/2015	Book Value Adjustment									0		(336,622)		336,622	336,622		06/26/2036	1FM
12641T CP 9	CSMC 2009-5R 4A2 SUB SSUP CSTR 07/49 RE		05/26/2015	Pass-Through Loss			1,343	1,153					0				(1,343)	(1,343)	12	07/26/2049	3FM
12641T CP 9	CSMC 2009-5R 4A2 SUB SSUP CSTR 07/49 RE		05/31/2015	Book Value Adjustment									0		(1,343)		1,343	1,343		07/26/2049	3FM
12641T CP 9	CSMC 2009-5R 4A2 SUB SSUP CSTR 07/49 RE		06/26/2015	MBS Paydown		1,222,558	1,222,558	1,049,872	1,280,099		(100,387)		(100,387)		1,223,901			0	10,976	07/26/2049	3FM
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37		06/26/2015	MBS Paydown		34,264	34,264	34,131	34,138		33		33		34,264			0	760	09/26/2037	1FM
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36		06/26/2015	MBS Paydown		242,281	242,281	233,801	237,051		2,967		2,967		242,281			0	5,014	03/26/2036	1FM
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		06/12/2015	MBS Paydown		634,984	634,984	666,113	645,722		(11,564)		(11,564)		634,984			0	13,305	08/12/2048	1FE
12645B BF 7	CSMC 2010-17R 3A2 SUB SSNR 3.50 5/26/36		06/26/2015	MBS Paydown		1,757,837	1,757,837	1,625,999	1,714,523		(1,190,669)		(1,190,669)		1,757,837			0	25,979	05/26/2036	1FM
12645D CW 5	CSMC 2010-19R 5A2 SUB 3.25 08/27/2036		02/27/2015	MBS Paydown		202,949	202,949	183,669	202,949				0		202,949		(0)	(0)	1,098	08/27/2036	1FM
12645D CY 1	CSMC 2010-19R 5A3 SUB 3.25 08/27/2036		06/27/2015	MBS Paydown		2,751,799	2,751,799	2,380,306	2,591,128		105,518		105,518		2,751,799			0	36,073	08/27/2036	1FM
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		06/25/2015	MBS Paydown		371,980	371,980	347,801	348,673		5,764		5,764		371,980			0	4,594	03/25/2043	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		06/25/2015	MBS Paydown		337,672	337,672	315,512	316,303		6,296		6,296		337,672			0	4,374	04/25/2043	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43		06/25/2015	MBS Paydown		888,392	888,392	841,196	842,527		20,483		20,483		888,392			0	10,968	05/25/2043	1FM
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043		06/25/2015	MBS Paydown		82,572	82,572	80,650	80,706		519		519		82,572			0	1,177	07/25/2043	1FM
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		06/27/2015	MBS Paydown		365,551	365,551	346,930	351,423		1,121		1,121		365,551			0	464	12/27/2036	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		06/25/2015	MBS Paydown		797,873	797,873	768,950	769,447		6,530		6,530		797,873			0	11,675	08/25/2043	1FM
126650 AN 0	CVS CAREMARK 6.204 10/10/25		06/10/2015	Sinking Fund Redemption		56,991	56,991	58,289	57,601		(42)		(42)		56,991			0	1,472	10/10/2025	2FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126650 AW 0	CVS CAREMARK 5.298 01/11/27		06/10/2015	Sinking Fund Redemption		43,341	43,341	43,341	43,341				0		43,341			0	957	01/11/2027	2FE
126650 BQ 2	CVS CAREMARK 6.943 01/10/2030		06/10/2015	Sinking Fund Redemption		56,043	56,043	65,807	65,202		(323)		(323)		56,043			0	1,621	01/10/2030	2FE
126650 BV 1	CVS PT TRUST 5.773 01/10/2033		06/10/2015	Sinking Fund Redemption		36,144	36,144	37,023	36,921		(21)		(21)		36,144			0	870	01/10/2033	2FE
126650 BY 5	CVS CORP 5.926 01/10/2034		06/10/2015	Sinking Fund Redemption		87,454	87,454	88,677	88,559		(30)		(30)		87,454			0	2,128	01/10/2034	2FE
12665V AA 0	CVS PASS-THRU TR 2014 4.163 08/10/36		06/10/2015	Sinking Fund Redemption		57,258	57,258	57,258	57,258		0		0		57,258			0	994	08/11/2036	2FE
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036		06/25/2015	MBS Paydown		43,300	43,300	39,241	43,300				0		43,300			0	826	02/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/25/2015	MBS Paydown		6,590	6,590	6,372	3,669		195		195		6,590			0	124	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/25/2015	Pass-Through Loss			7,968	7,704					0					0	126	05/25/2036	1FM
126670 SK 5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036		06/25/2015	MBS Paydown		327,184	327,184	272,585	305,416		25,984		25,984		327,184			0	720	05/25/2036	1FM
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33		06/25/2015	MBS Paydown		8,398	8,398	6,256	6,782		1,245		1,245		8,398			0	26	11/25/2033	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		06/25/2015	MBS Paydown		459,077	459,077	399,971	400,252		40,381		40,381		459,077			0	10,737	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/25/2015	MBS Paydown		255,519	255,519	224,537	221,446		21,683		21,683		255,519			0	5,574	04/25/2035	1FM
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034		06/25/2015	MBS Paydown		211,057	211,057	209,573	210,161		174		174		211,057			0	4,735	04/25/2034	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		06/25/2015	MBS Paydown		16,893	16,893	16,893	16,901		(7)		(7)		16,893			0	411	07/25/2034	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		06/25/2015	MBS Paydown		235,935	235,935	239,474	237,535		(386)		(386)		235,935			0	4,866	08/25/2024	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		06/25/2015	MBS Paydown		236,995	236,995	214,592	201,303		36,078		36,078		236,995			0	5,306	05/25/2035	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2015	MBS Paydown		42,266	42,266	29,002	5,488		(2,453)		(2,453)		42,266			0	93	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2015	Pass-Through Loss			69,570	47,738					0		69,570		(69,570)	(69,570)	147	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/30/2015	Book Value Adjustment									0		(69,570)		69,570	69,570		01/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2015	MBS Paydown		9,310	9,310	8,053	5,492		(125)		(125)		9,310			0	207	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2015	Pass-Through Loss			10,794	9,337					0					0	231	05/25/2036	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		05/25/2015	Pass-Through Loss			292	233					0		292		(292)	(292)	7	11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		05/31/2015	Book Value Adjustment									0		(292)		292	292		11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		06/25/2015	MBS Paydown		42,186	42,186	33,637	34,308		255		255		42,186			0	959	11/25/2035	1FM
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018		06/25/2015	MBS Paydown		679,676	679,676	659,552	674,139		6,106		6,106		679,676			0	16,546	04/25/2018	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		06/25/2015	MBS Paydown		296,586	296,586	296,168	296,209		(577)		(577)		296,586			0	6,235	02/25/2033	1FM
12669E QV 1	CWHL 2003-J6 2A3 4.75 7/25/2018		06/25/2015	MBS Paydown		273,482	273,482	254,039	268,987		4,858		4,858		273,482			0	6,319	07/25/2018	1FM
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		06/25/2015	MBS Paydown		926,382	926,382	916,795	772,512		2,988		2,988		926,382			0	18,591	10/25/2018	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/25/2015	MBS Paydown		303,356	303,356	284,842	285,799		(135)		(135)		303,356			0	7,129	08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/25/2015	Pass-Through Loss			36,724	34,396					0		36,724		(36,724)	(36,724)	962	08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/30/2015	Book Value Adjustment									0		(36,724)		36,724	36,724		08/25/2035	1FM
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041		05/20/2015	MBS Paydown		137,500	137,500	137,500	137,500		0		0		137,500			0	4,094	02/20/2041	3AM
14040H AM 7	CAPITAL ONE FINL 5.50 06/01/2015		06/01/2015	Maturity		5,000,000	5,000,000	4,804,000	4,988,575		11,425		11,425		5,000,000			0	137,500	06/01/2015	2FE
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017		06/15/2015	MBS Paydown		414,509	414,509	414,500	414,506		4		4		414,509			0	2,832	07/17/2017	1FE
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		06/25/2015	MBS Paydown		208,843	208,843	161,201	164,209		(26,983)		(26,983)		208,843			0	339	01/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		06/25/2015	MBS Paydown		333,475	333,475	274,801	307,131		1,167		1,167		333,475			0	467	02/25/2036	1FM

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		06/15/2015	MBS Paydown		49,993	49,993	50,316	50,175		2,959		2,959		49,993			0	1,175	12/15/2038	1FE
14574X AB 0	CARROLS RESTAURANT 11.25 05/15/2018		04/29/2015	Cash Tender		3,191,250	3,000,000	3,017,500	3,009,295		(1,020)		(1,020)		3,008,276		182,974	182,974	153,750	05/15/2018	4FE
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29		06/15/2015	MBS Paydown		1,318,623	1,318,623	1,318,623	1,318,625		(2)		(2)		1,318,623			0	31,477	02/15/2029	1FE
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		06/01/2015	Sinking Fund Redemption		93,436	93,436	93,436	93,436		(0)		(0)		93,436			0	2,497	12/01/2016	1
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		06/25/2015	MBS Paydown		189,402	189,402	187,516	187,633		655		655		189,402			0	4,596	06/25/2032	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2015	MBS Paydown		21,348	21,348	18,777	16,616		280		280		21,348			0	218	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2015	Pass-Through Loss			2,469	2,171					0		2,469		(2,469)	(2,469)	23	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/30/2015	Book Value Adjustment									0		(2,469)		2,469	2,469		01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2015	MBS Paydown		44,366	44,366	38,882	41,875		(257)		(257)		44,366			0	1,134	11/25/2036	4FM
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18		06/25/2015	MBS Paydown		160	160	120	120		(189)		(189)		160			0		12/25/2018	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		06/25/2015	MBS Paydown		52,857	52,857	47,835	48,036		(11,064)		(11,064)		52,857			0	587	03/25/2034	1FM
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34		06/25/2015	MBS Paydown		224,543	224,543	209,106	213,306		10,258		10,258		224,543			0	2,180	05/25/2034	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		06/25/2015	MBS Paydown		16,032	16,032	13,347	11,832		4,247		4,247		16,032			0	326	08/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2015	MBS Paydown		253,401	253,401	225,179	224,843		27,610		27,610		253,401			0	3,785	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2015	Pass-Through Loss			13,857	12,314					0		13,857		(13,857)	(13,857)	278	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/30/2015	Book Value Adjustment									0		(13,857)		13,857	13,857		04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		06/25/2015	MBS Paydown		349,595	349,595	309,895	299,806		(591)		(591)		349,595			0	8,324	04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		06/25/2015	Pass-Through Loss			19,118	16,947					0		19,118		(19,118)	(19,118)	471	04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		06/30/2015	Book Value Adjustment									0		(19,118)		19,118	19,118		04/25/2036	1FM
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049		06/15/2015	MBS Paydown		318,420	318,420	329,730	319,186		(1,423)		(1,423)		318,420			0	7,714	03/15/2049	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		06/25/2015	MBS Paydown		525,469	525,469	434,710	497,742		(13,922)		(13,922)		525,469			0	580	08/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		06/25/2015	MBS Paydown		604,460	604,460	587,370	599,785		(4,253)		(4,253)		604,460			0	14,852	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2015	MBS Paydown		318,596	318,596	296,965	310,524		2,476		2,476		318,596			0	7,496	09/25/2036	1FM
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49		06/10/2015	MBS Paydown		1,265,357	1,265,357	1,206,554	1,265,357				0		1,265,357			0	24,975	12/10/2049	1FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		06/25/2015	MBS Paydown		383	383	372	82	270	(232)		37		383			0	9	04/25/2037	5FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		06/25/2015	Pass-Through Loss			6,985	6,793		4,920			4,920		6,820		(6,820)	(6,820)	178	04/25/2037	5FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		06/30/2015	Book Value Adjustment									0		(6,820)		6,820	6,820		04/25/2037	5FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		06/25/2015	MBS Paydown		825,403	825,403	794,519	797,631		23,957		23,957		825,403			0	19,254	06/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2015	Pass-Through Loss			354	126			(1)		(1)		354		(354)	(354)	2	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/30/2015	Book Value Adjustment									0		(354)		354	354		03/25/2037	1FM
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36		04/25/2015	MBS Paydown		29,721	29,721	29,609	29,590		459		459		29,721			0	594	01/25/2036	1FM
17314Q AD 9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36		06/25/2015	MBS Paydown		130,662	130,662	44,425	51,545		78,467		78,467		130,662			0	3,445	01/25/2036	1FM
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37		06/25/2015	MBS Paydown		150,829	150,829	145,241	146,438		1,721		1,721		150,829			0	1,356	06/25/2037	1FM
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037		06/25/2015	MBS Paydown		561,579	561,579	565,791	561,895		(1,974)		(1,974)		561,579			0	13,967	08/25/2037	1FM
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036		06/25/2015	MBS Paydown		50,737	50,737	47,836	49,330		913		913		50,737			0	457	07/25/2036	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		06/25/2015	MBS Paydown		364,343	364,343	364,343	363,384		974		974		364,343			0	9,382	04/25/2037	1FM

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17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		06/25/2015	MBS Paydown		604,896	604,896	582,647	587,747		13,744		13,744		604,896			0	13,249	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		06/25/2015	MBS Paydown		485,661	485,661	478,376	480,535		2,408		2,408		485,661			0	12,850	05/25/2037	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		06/25/2015	MBS Paydown		663,834	663,834	662,797	660,907		1,205		1,205		663,834			0	13,727	12/25/2035	1FM
17317E BN 0	CMLTI 2010-7 9A2 SUB SSNR 6.0 10/25/2037		06/25/2015	MBS Paydown		669,195	669,195	652,465	660,387		2,994		2,994		669,195			0	14,925	10/25/2037	1FM
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44		06/25/2015	MBS Paydown		536,605	536,605	538,785	538,756		(1,174)		(1,174)		536,605			0	8,024	06/25/2044	1FM
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44		06/25/2015	MBS Paydown		175,619	175,619	174,577	173,824		250		250		175,619			0	2,626	06/25/2044	1FM
191098 AF 9	COCA-COLA BOTTLING 5.30 04/01/2015		04/01/2015	Maturity		5,000,000	5,000,000	4,995,550	4,999,878		122		122		5,000,000			0	132,500	04/01/2015	2FE
19416Q DN 7	COLGATE PALMOLIVE 3.15 08/05/2015		05/19/2015	SUSQUEHANNA INTL GRP		4,023,480	4,000,000	3,994,360	3,999,393		399		399		3,999,792		23,688	23,688	100,450	08/05/2015	1FE
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047		06/07/2015	MBS Paydown		699,373	699,373	638,178			699,373		699,373		699,373			0	6,716	12/09/2047	6FE
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46		06/10/2015	MBS Paydown		6,674	6,674	6,547	6,648		(10)		(10)		6,674			0	153	06/10/2046	1FM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		06/15/2015	MBS Paydown		8,074	8,074	8,068	3,359				0		8,074			0	235	03/15/2027	1FM
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024		04/29/2015	Sinking Fund Redemption		248,890	248,890	250,757	250,673		(72)		(72)		248,890			0	4,978	10/29/2024	1FE
210795 QC 7	CONTL AIRLINES 12-2 B 5.50 10/29/2020		04/29/2015	Sinking Fund Redemption		45,116	45,116	45,116	45,118		(0)		(0)		45,116			0	1,241	10/29/2020	2FE
21079N AA 9	CONTL AIRLINES 5.983 04/19/22		04/19/2015	Sinking Fund Redemption		136,696	136,696	135,201	135,648		47		47		136,696			0	4,089	04/19/2022	2FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		06/25/2015	MBS Paydown		294,730	294,730	297,473	296,041		(2,114)		(2,114)		294,730			0	6,943	06/25/2033	1FM
225458 KQ 0	CSFB 2005-3 3A19 PAC 5.50 7/25/35		06/25/2015	MBS Paydown		100,221	100,221	100,675	100,415		543		543		100,221			0	2,121	07/25/2035	1FM
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035		06/25/2015	MBS Paydown		322,693	322,693	284,776	281,406		1,202		1,202		322,693			0	7,719	07/25/2035	1FM
22545B AC 5	CSMC 2006-C2 A3 SEQ CSTR 3/15/39		06/15/2015	MBS Paydown		709,128	709,128	718,971	709,222		(1,593)		(1,593)		709,128			0	16,832	03/15/2039	1FM
225470 AP 8	CSFB 2005-C5 A4 SEQ 5.10 8/15/38		06/15/2015	MBS Paydown		3,983,989	3,983,989	3,776,541	3,965,843		21,618		21,618		3,983,989			0	85,989	08/15/2038	1FM
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033		06/25/2015	MBS Paydown		14,840	14,840	15,378	15,289		(375)		(375)		14,840			0	389	02/25/2033	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	06/18/2015	MBS Paydown		125,000	125,000	124,999	124,999		1		1		125,000			0	1,604	04/18/2028	1FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	R	06/18/2015	MBS Paydown		194,444	194,444	194,384	194,385		5		5		194,444			0	2,649	11/18/2029	1FE
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022		05/20/2015	MBS Paydown		1,671,497	1,671,497	1,673,672	1,671,497				0		1,671,497			0	14,556	11/21/2022	1FE
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37		06/27/2015	MBS Paydown		160,421	160,421	152,936	156,377		1,574		1,574		160,421			0	1,484	07/27/2037	1FM
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37		06/26/2015	MBS Paydown		143,449	143,449	133,992	141,887		(554)		(554)		143,449			0	967	06/26/2037	1FM
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38		04/26/2015	MBS Paydown		243,725	243,725	234,128	242,303		(2,250)		(2,250)		243,725			0	1,930	04/26/2038	1FM
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		06/25/2015	MBS Paydown		640,707	640,707	575,335	577,194		32,639		32,639		640,707			0	5,656	02/25/2043	1FM
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28		06/15/2015	Paydown		153,117	153,117	153,117	153,117		0		0		153,117			0	3,358	12/15/2028	2
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037		06/15/2015	Paydown		32,408	32,408	32,732	32,732		(8)		(8)		32,408			0	616	07/15/2037	2FE
22969* AA 1	WAL-MART GREENVILLE CTL 3.52 12/15/2029		06/15/2015	Paydown		98,305	98,305	99,288			(10)		(10)		98,305			0	808	12/15/2029	1FE
22970* AA 8	BNSF RAILWAY SER 2015 4.07 05/15/2034		06/15/2015	Paydown		67,171	67,171	67,171			(0)		(0)		67,171			0	487	05/15/2034	1FE
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		06/25/2015	MBS Paydown		240,073	240,073	158,448	152,024		50,807		50,807		240,073			0	263	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		06/25/2015	Pass-Through Loss			38,953	25,709					0		38,953		(38,953)	(38,953)	44	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		06/30/2015	Book Value Adjustment									0		(38,953)		38,953	38,953		04/25/2046	1FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		06/15/2015	MBS Paydown		42,467	42,467	29,673	32,868		(21,917)		(21,917)		42,467			0	54	07/15/2036	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2015	MBS Paydown		55,826	55,826	42,667	39,950		737		737		55,826			0	85	12/25/2046	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2015	Pass-Through Loss			2,536	1,938					0		2,536		(2,536)	(2,536)	4	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/30/2015	Book Value Adjustment									0		(2,536)		2,536	2,536		12/25/2046	1FM
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		05/25/2015	MBS Paydown		1,045,571	1,045,571	1,012,570	1,031,039		17,077		17,077		1,045,571			0	1,106	06/25/2047	1FM
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47		05/25/2015	MBS Paydown		22,882	22,882	14,187	13,784		(17,380)		(17,380)		22,882			0	37	05/25/2047	1FM
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45		05/20/2015	MBS Paydown		25,000	25,000	25,000					0		25,000			0	258	02/20/2045	2AM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		05/20/2015	MBS Paydown		37,500	37,500	37,500					0		37,500			0	473	02/20/2045	2AM
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016		06/15/2015	Paydown		285,508	285,508	315,327	292,737		(1,706)		(1,706)		285,508			0	8,810	11/15/2016	2
239753 Y# 7	DAYTON HUDSON 9.50 06/10/2015 MTN		06/10/2015	Maturity		5,000,000	5,000,000	5,173,650	5,007,650		(7,650)		(7,650)		5,000,000			0	230,903	06/10/2015	1
247358 AA 2	DELTA AIR 2012-1 4 05/07/20		05/07/2015	Sinking Fund Redemption		132,498	132,498	132,498	132,492		5		5		132,498			0	3,147	05/07/2020	1FE
24736T AA 5	DELTA AIR LINES 09-1A 7.75 12/17/2019		06/17/2015	Sinking Fund Redemption		187,596	187,596	187,596	187,619		(3)		(3)		187,596			0	7,269	12/17/2019	2FE
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		05/15/2015	MBS Paydown		5,025	5,025	4,860	4,814				0		5,025			0	102	08/15/2030	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		06/25/2015	MBS Paydown		75,087	75,087	59,131	60,049		4,001		4,001		75,087			0	3	12/25/2036	1FM
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		06/25/2015	MBS Paydown		191,661	191,661	139,194	141,415		15,565		15,565		191,661			0	529	02/25/2035	1FM
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		06/25/2015	MBS Paydown		212,701	212,701	159,646	151,198		(45,549)		(45,549)		212,701			0	390	06/25/2035	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2015	MBS Paydown		24,573	24,573	24,573	16,140		(103)		(103)		24,573			0	408	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2015	Pass-Through Loss			10,566	10,566					0					0	166	02/25/2036	1FM
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024		01/06/2015	RBC CAPITAL MARKETS									0					0	(184,711)	05/30/2024	1FE
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE		06/26/2015	MBS Paydown		178,391	178,391	165,603	167,742		1,846		1,846		178,391			0	3,740	06/26/2035	1FM
252747 AD 2	DIAMOND SHAMROCK 8.75 06/15/2015		06/15/2015	Maturity		2,000,000	2,000,000	2,473,092	2,025,745		(25,745)		(25,745)		2,000,000			0	87,500	06/15/2015	2FE
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	06/15/2015	Sinking Fund Redemption		322,700	322,700	321,893	322,282		67		67		322,700			0	9,500	06/15/2019	1FE
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	R	05/30/2015	Sinking Fund Redemption		328,818	328,818	328,818	328,818				0		328,818			0		05/30/2021	2FE
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	R	05/30/2015	Sinking Fund Redemption		117,147	117,147	117,147	118,614		(1,467)		(1,467)		117,147			0		11/30/2022	1FE
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034		06/15/2015	Paydown		88,446	88,446	88,844	88,825		(9)		(9)		88,446			0	1,910	03/15/2034	2
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024		04/15/2015	MBS Paydown		1,083,077	1,083,077	1,082,888	1,082,980		23		23		1,083,077			0	31,409	07/15/2024	2AM
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23		04/15/2015	MBS Paydown		206,821	206,821	206,818	206,817		(1)		(1)		206,821			0	3,603	07/15/2023	2AM
26250D AC 7	DRSLF 2012-24A A CLO FLT 11/2023		05/15/2015	MBS Paydown		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0	62,454	11/15/2023	1FE
263534 BQ 1	DUPONT EI NEMOUR 5.25 12/15/2016		04/28/2015	Cash Tender		3,868,961	3,599,000	3,586,547	3,596,029		2,971		2,971		3,599,000		269,961	269,961	31,404	12/15/2016	1FE
26358B AA 6	DUANE 2006-3A A1 CLO FLT 01/11/21		04/11/2015	MBS Paydown		283,897	283,897	266,863	275,811		(449,289)		(449,289)		283,897			0	697	01/11/2021	1FE
26441Y AU 1	DUKE REALTY 6.75 03/15/20		04/03/2015	Cash Tender		6,075,800	5,000,000	5,012,950	5,007,679		(69)		(69)		5,007,610		1,068,190	1,068,190	185,625	03/15/2020	2FE
26882P AS 1	ERAC USA FINANCE 5.60 05/01/2015		05/01/2015	Maturity		2,000,000	2,000,000	1,996,920	1,999,871		130		130		2,000,000			0	56,000	05/01/2015	2FE
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	R	06/15/2015	MBS Paydown		87,500	87,500	87,495	87,495		0		0		87,500			0	1,540	12/15/2039	1FE
27876G BH 0	ECHOSTAR DBS 7.75 05/31/15		05/31/2015	Maturity		2,000,000	2,000,000	2,010,000	2,000,979		(979)		(979)		2,000,000			0	77,500	05/31/2015	3FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		04/01/2015	MBS Paydown		153,969	153,969	154,738	135,498		19,255		19,255		153,969			0	2,685	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		04/01/2015	MBS Paydown		152,563	152,563	152,821	152,563				0		152,563			0	2,449	10/01/2025	1FE
29977H AD 2	EVEREST ACQ FIN 6.875 05/01/2019		05/28/2015	Cash Tender		1,037,880	1,000,000	1,000,000	1,000,012		(12)		(12)		1,000,000		37,880	37,880	39,531	05/01/2019	4FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		06/15/2015	MBS Paydown		90,362	90,362	90,743	90,644		(22)		(22)		90,362			0	1,585	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		06/15/2015	MBS Paydown		15,000	15,000	15,000			(0)		(0)		15,000			0	174	11/15/2042	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		06/15/2015	Paydown		36,872	36,872	36,878	36,601		(686)		(686)		36,872			0	(21,888)	02/15/2035	1
31331F AB 7	FEDEX 1993 TRUST A2 8.76 05/22/2015		05/22/2015	Maturity		47,467	47,467	59,001	48,117		(650)		(650)		47,467			0	2,079	05/22/2015	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		06/01/2015	Sinking Fund Redemption		127,389	127,389	121,582	126,431		253		253		127,389			0	3,761	06/01/2017	1FE
319477 AF 2	FIRST-CITIZENS 5.125 06/01/2015		06/01/2015	Maturity		7,000,000	7,000,000	6,981,310	6,998,974		1,026		1,026		7,000,000			0	240,163	06/01/2015	2FE
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		06/02/2015	Paydown		7,220,313	7,220,313	7,220,313			0		0		7,220,313			0	16,492	09/24/2016	3FE
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		06/02/2015	Paydown		5,451,521	5,451,521	5,451,521			1		1		5,451,521		0	0	17,122	09/24/2016	3FE
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036		06/25/2015	MBS Paydown		314,896	314,896	243,257	279,708		(14,003)		(14,003)		314,896			0	648	01/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		06/25/2015	MBS Paydown		769,533	769,533	717,042	731,286		2,820		2,820		769,533			0	1,009	07/25/2036	1FM
32051G FM 2	FHAMS 2005-FA1 1A2 SEQ 5.50 03/25/2035		06/25/2015	MBS Paydown		69,053	69,053	67,758	68,018		568		568		69,053			0	1,588	03/25/2035	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		06/25/2015	MBS Paydown		31,171	31,171	23,495	23,260		5,611		5,611		31,171			0	84	06/25/2035	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		05/25/2015	Pass-Through Loss			(253)	(236)					0		(253)		253	253	(3)	11/25/2035	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		05/31/2015	Book Value Adjustment									0		253		(253)	(253)		11/25/2035	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		06/25/2015	MBS Paydown		633,665	633,665	589,961	568,590		68,078		68,078		633,665			0	11,113	11/25/2035	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36		06/25/2015	MBS Paydown		34,797	34,797	21,922	23,750		8,359		8,359		34,797			0	400	05/25/2036	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035		06/25/2015	MBS Paydown		353,273	353,273	242,875	239,470		75,950		75,950		353,273			0	973	04/25/2035	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		05/25/2015	Pass-Through Loss			(902)	(615)					0		(902)		902	902	(7)	11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		05/31/2015	Book Value Adjustment									0		902		(902)	(902)		11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		06/25/2015	MBS Paydown		363,250	363,250	236,695	237,447		3,808		3,808		363,250			0	4,214	11/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		06/25/2015	MBS Paydown		360,912	360,912	278,353	317,523		3,391		3,391		360,912			0	672	02/25/2036	1FM
337738 AG 3	FISERV INC 6.80 11/20/2017		06/18/2015	Make Whole Call		2,262,745	2,000,000	1,993,420	1,997,630		2,370		2,370		2,000,000		262,745	262,745	78,578	11/20/2017	2FE
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35		06/15/2015	Sinking Fund Redemption		141,910	141,910	133,457	134,669		203		203		141,910			0	3,761	12/15/2035	2FE
360271 AE 0	FULTON FINANCIAL 5.35 04-01-15 NC		04/01/2015	Maturity		8,000,000	8,000,000	8,037,757	8,003,803		(3,803)		(3,803)		8,000,000			0	214,000	04/01/2015	2FE
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		04/25/2015	MBS Paydown		8,886	8,886	9,173	8,896	107	(149)		(42)		8,886			0	168	12/25/2028	6FM
36159X AC 4	GECMC 2007-C1 A3 SEQ 5.481 12/10/2049		06/10/2015	MBS Paydown		117,185	117,185	104,588	117,185				0		117,185			0	3,211	12/10/2049	1FM
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033		06/25/2015	MBS Paydown		15,189	15,189	11,962	13,969		553		553		15,189			0	288	04/25/2033	1FM
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35		06/25/2015	MBS Paydown		64,774	64,774	61,551	63,796		(1,967)		(1,967)		64,774			0	930	07/25/2035	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		06/26/2015	MBS Paydown		1,631,965	1,631,965	1,587,849	1,607,860		2,018		2,018		1,631,965			0	41,460	01/26/2037	1FM
36190K AE 9	GSMS 2009-RR1 GGA SEQ CSTR 07/12/2038		06/12/2015	MBS Paydown		3,788	3,788	4,063	3,849		(66)		(66)		3,788			0	99	07/12/2038	1FE
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049		05/14/2015	MBS Paydown		1,501,500	1,501,500	1,386,424	1,470,945		27,238		27,238		1,501,500			0	26,218	12/14/2049	1FE
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		06/15/2015	Sinking Fund Redemption		52,710	52,710	52,710	52,710		(0)		(0)		52,710			0	952	03/15/2019	1FE
362251 AA 8	GRD HOLDING III 10.75 06/01/2019		06/05/2015	Call		3,241,890	3,000,000	3,000,000	2,999,757		244		244		3,000,000		241,890	241,890	164,833	06/01/2019	4FE
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034		06/25/2015	MBS Paydown		113,094	113,094	112,485	112,630		145		145		113,094			0	2,821	02/25/2034	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		06/25/2015	MBS Paydown		52,435	52,435	34,542	33,971		6,046		6,046		52,435			0	50	03/25/2047	1FM
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11/10/39		06/10/2015	MBS Paydown		283,994	283,994	280,111	282,760		833		833		283,994			0	7,035	11/10/2039	1FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		06/25/2015	MBS Paydown		198,702	198,702	194,728	195,674		(1,394)		(1,394)		198,702			0	1,009	06/25/2035	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		06/25/2015	MBS Paydown		357,886	357,886	253,081	213,566		(72,594)		(72,594)		357,886			0	545	05/25/2046	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036		06/25/2015	MBS Paydown		358,809	358,809	247,578	220,702		138,984		138,984		358,809			0	5,817	07/25/2036	1FM
36246M AK 5	GTP ACQUISITION 4.347 06/15/2016		05/29/2015	Make Whole Call		13,000,000	13,000,000	13,000,000	12,999,995		5		5		13,000,000			0	257,439	06/15/2016	1FE
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046		06/25/2015	MBS Paydown		275,956	275,956	219,730	233,286		21,758		21,758		275,956			0	342	08/25/2046	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		06/25/2015	MBS Paydown		26,818	26,818	24,857	25,200		638		638		26,818			0	655	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		06/25/2015	Pass-Through Loss			2,221	2,059					0		2,221		(2,221)	(2,221)	55	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		06/30/2015	Book Value Adjustment									0		(2,221)		2,221	2,221		06/25/2027	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		06/09/2015	Sinking Fund Redemption		76,691	76,691	77,765	77,541		(26)		(26)		76,691			0	2,053	10/09/2029	1FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		06/20/2015	Sinking Fund Redemption		17,396	17,396	16,721	17,165		224		224		17,396			0	485	09/20/2016	3FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	06/17/2015	MBS Paydown		468,750	468,750	462,089	462,770		518		518		468,750			0	5,802	04/17/2028	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R	06/17/2015	MBS Paydown		87,500	87,500	87,493	87,494		0		0		87,500			0	1,338	11/17/2028	1FE
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R	06/17/2015	MBS Paydown		250,000	250,000	249,948	249,949		4		4		250,000			0	3,323	07/17/2029	1FE
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	R	06/18/2015	MBS Paydown		290,727	290,727	290,718			7		7		290,727			0	2,701	01/18/2030	2AM
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36		06/25/2015	MBS Paydown		198,576	198,576	198,576	115,496		21,030		21,030		198,576			0	5,236	05/25/2036	1FM
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36		06/25/2015	Pass-Through Loss			4,270	4,270					0					0	116	05/25/2036	1FM
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		06/15/2015	MBS Paydown		11,049	11,049	11,390	11,049				0		11,049			0	320	01/15/2029	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2015	MBS Paydown		83,851	83,851	83,432	83,188		344		344		83,851			0	1,779	09/25/2034	1FM
40256B AG 7	GULFS 2006-1A D CLO MEZ FLT 08/21/2020		05/21/2015	MBS Paydown		3,750,000	3,750,000	3,678,125	3,711,885		38,115		38,115		3,750,000			0	34,799	08/21/2020	1FE
40537V AC 3	HLA 2012-2A A CLO FLT 12/20/2024		06/08/2015	BARCLAYS CAPITAL		3,495,100	3,500,000	3,500,000	3,500,000				0		3,500,000		(4,900)	(4,900)	27,904	12/20/2024	1FE
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36		06/21/2015	MBS Paydown		19,330	19,330	13,627	13,052		1,987		1,987		19,330			0	29	07/21/2036	1FM
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034		06/19/2015	MBS Paydown		129,572	129,572	103,982	105,917		13,808		13,808		129,572			0	1,231	06/19/2034	1FM
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		06/19/2015	MBS Paydown		76,680	76,680	53,649	49,319		(13,182)		(13,182)		76,680			0	149	11/19/2035	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		06/19/2015	MBS Paydown		123,506	123,506	87,106	89,208		5,873		5,873		123,506			0	186	08/19/2045	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		06/19/2015	MBS Paydown		11,801	11,801	8,379	6,922		(2,613)		(2,613)		11,801			0	17	09/19/2046	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		06/20/2015	MBS Paydown		31,875	31,875	31,875	31,875		0		0		31,875			0	713	03/20/2043	2AM
413875 AL 9	HARRIS CORP 6.375 06/15/19		05/27/2015	Make Whole Call		2,370,930	2,000,000	1,993,820	1,996,785		3,215		3,215		2,000,000		370,930	370,930	57,375	06/15/2019	2FE
42249# AA 7	HEALTHPARTNERS INC 2013 4.61 5/15/2030		05/15/2015	Paydown		502,432	502,432	502,432	502,418		14		14		502,432			0	11,581	05/15/2030	1
42823C AD 2	HICDO 2007-6A C CLO MEZ FLT 06/09/2019		06/09/2015	MBS Paydown		6,450,000	6,450,000	6,337,453	6,378,787		71,213		71,213		6,450,000			0	34,231	06/09/2019	1FE
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		06/25/2015	MBS Paydown		362,241	362,241	307,452	343,527		44		44		362,241			0	813	01/25/2036	1FM
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037		06/25/2015	MBS Paydown		883,454	883,454	527,128	706,272		45,384		45,384		883,454			0	1,181	07/25/2037	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		06/25/2015	MBS Paydown		17,810	17,810	12,176	2,640		3,387		3,387		17,810			0	21	02/25/2037	1FM
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34		06/25/2015	MBS Paydown		205,415	205,415	178,711	186,342		3,606		3,606		205,415			0	556	07/25/2034	1FM
44841A AA 6	HUTCH WHAMPOA 4.625 09/11/2015	R	05/27/2015	BARCLAYS CAPITAL		6,062,340	6,000,000	5,989,740	5,998,665		798		798		5,999,463		62,877	62,877	200,417	09/11/2015	1FE
449786 AA 0	ING BANK NV 5.125 05/01/2015	R	05/01/2015	Maturity		500,000	500,000	473,055	498,913		1,087		1,087		500,000			0	12,813	05/01/2015	2FE
44986E AA 3	INGIM 2012-3A A CLO FLT 10/15/2022		04/15/2015	MBS Paydown		19,000,000	19,000,000	18,936,521	18,940,684		59,316		59,316		19,000,000			0	162,509	10/15/2022	1FE
44986E AC 9	INGIM 2012-3A B CLO FLT 10/15/2022		04/15/2015	MBS Paydown		6,429,000	6,429,000	6,407,591	6,407,122		21,878		21,878		6,429,000			0	87,490	10/15/2022	1Z
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		04/25/2015	MBS Paydown		139,710	139,710	139,710	139,716		(4)		(4)		139,710			0	2,954	01/25/2043	2AM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45138L AU 7	IDAHO POWER CO 6.025 07/15/2018 MTN		04/23/2015	Make Whole Call		4,595,720	4,000,000	4,000,000	4,000,000				0		4,000,000		595,720	595,720	186,106	07/15/2018	1FE
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034		06/25/2015	MBS Paydown		69,690	69,690	67,053	67,198		(231)		(231)		69,690			0	1,290	09/25/2034	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		06/25/2015	MBS Paydown		145,316	145,316	118,068	121,071		(15,351)		(15,351)		145,316			0	407	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2015	MBS Paydown		68,907	68,907	38,866	6,681		3,093		3,093		68,907			0	221	08/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2015	Pass-Through Loss			111,969	57,490					0					0	309	08/25/2035	1FM
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36		06/25/2015	MBS Paydown		4,752	4,752	3,326	3,592		977		977		4,752			0	11	05/25/2036	1FM
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		06/25/2015	MBS Paydown		3,273	3,273	2,668			70		70				3,273	3,273	12	10/25/2013	6*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		06/30/2015	Book Value Adjustment									0		3,273		(3,273)	(3,273)		10/25/2013	6*
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2015	MBS Paydown		19,365	19,365	11,328	386		19,535		19,535		19,365			0	398	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2015	Pass-Through Loss			28,041	16,358					0		17,616			0	541	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/30/2015	Book Value Adjustment									0		(17,616)			0		06/25/2035	1FM
45660N KZ 7	RAST 2002-A14J A10 NAS SSNR 5.75 01/33		06/25/2015	MBS Paydown		86,918	86,918	87,995	87,766		1,729		1,729		86,918			0	2,410	01/25/2033	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		06/25/2015	MBS Paydown		13,424	13,424	11,578	12,244		(2,368)		(2,368)		13,424			0	377	01/25/2033	1FM
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034		06/25/2015	MBS Paydown		133,584	133,584	139,762			(5,749)		(5,749)		133,584			0	937	08/25/2034	1Z
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		06/25/2015	MBS Paydown		18,333	18,333	15,033	15,219		(3,902)		(3,902)		18,333			0	203	10/25/2034	1FM
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		06/25/2015	MBS Paydown		13	13	10			0		0				13	13	(1,196)	06/25/2039	6*
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		06/30/2015	Book Value Adjustment									0		13		(13)	(13)		06/25/2039	6*
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36		06/25/2015	MBS Paydown		237,819	237,819	142,543	148,212		7,007		7,007		237,819			0	457	07/25/2036	1FM
460146 CG 6	INTL PAPER CO 4.75 02/15/2022		06/15/2015	Cash Tender		47,971	43,000	48,342	47,131		(247)		(247)		46,884		1,087	1,087	1,138	02/15/2022	2FE
462613 AE 0	IPALCO ENTPRS IN 7.25 04/01/2016		06/30/2015	Cash Tender		1,048,720	1,000,000	985,260	997,074		2,926		2,926		1,000,000		48,720	48,720	54,174	04/01/2016	3FE
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		06/15/2015	MBS Paydown		85,107	85,107	85,090	85,001		(7)		(7)		85,107			0	1,344	12/15/2048	1FE
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050		06/15/2015	MBS Paydown		32,853	32,853	32,852	32,852		0		0		32,853			0	930	12/15/2050	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		06/15/2015	MBS Paydown		103,748	103,748	103,721	103,724		4		4		103,748			0	2,048	10/15/2056	1FE
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56		06/15/2015	MBS Paydown		97,206	97,206	97,150	97,137		(2)		(2)		97,206			0	2,010	09/15/2056	1FE
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065		06/15/2015	MBS Paydown		52,483	52,483	52,471	52,468		(7)		(7)		52,483			0	881	02/16/2065	1FE
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		06/15/2015	MBS Paydown		64,107	64,107	64,064	64,068		(0)		(0)		64,107			0	856	09/15/2065	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		06/15/2015	MBS Paydown		92,106	92,106	92,042	92,044		(5)		(5)		92,106			0	1,237	04/15/2067	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		06/15/2015	MBS Paydown		130,492	130,492	130,462	130,454		(14)		(14)		130,492			0	2,303	03/15/2062	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41		06/15/2015	MBS Paydown		216,102	216,102	215,927	215,934		8		8		216,102			0	3,705	01/17/2073	1FE
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		06/15/2015	MBS Paydown		136,819	136,819	136,742	136,746		(6)		(6)		136,819			0	2,300	03/15/2063	1FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		06/15/2015	MBS Paydown		35,036	35,036	35,013	35,014		2		2		35,036			0	483	01/17/2073	1FE
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		06/15/2015	MBS Paydown		100,834	100,834	100,788	100,788		(7)		(7)		100,834			0	1,592	06/15/2077	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		06/15/2015	MBS Paydown		80,826	80,826	80,274			(130)		(130)		80,826			0	309	09/15/2072	1FE
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34		06/25/2015	MBS Paydown		40,444	40,444	38,548	38,657		121		121		40,444			0	415	08/25/2034	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		06/25/2015	MBS Paydown		262,691	262,691	233,139	234,211		15,012		15,012		262,691			0	2,800	07/25/2035	1FM
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41		06/15/2015	MBS Paydown		227,589	227,589	229,125	227,589				0		227,589			0	4,180	07/15/2041	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035		06/25/2015	MBS Paydown		352,337	352,337	330,647	335,092		(9,101)		(9,101)		352,337			0	552	05/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2015	MBS Paydown		68,860	68,860	66,256	52,055		16,033		16,033		68,860			0	1,451	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2015	Pass-Through Loss			24,385	23,463					0					0	522	12/25/2035	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2015	MBS Paydown		32,474	32,474	33,072	25,292		308		308		32,474			0	336	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2015	Pass-Through Loss			11,399	11,427					0					0	92	03/25/2036	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		06/25/2015	MBS Paydown		447,987	447,987	367,349	368,674		5,700		5,700		447,987			0	4,942	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		06/25/2015	MBS Paydown		69,405	69,405	65,125	55,272		(86)		(86)		69,405			0	1,477	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		06/25/2015	Pass-Through Loss			16,783	15,707					0					0	365	03/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/25/2015	MBS Paydown		121,161	121,161	90,265	106,452		1,260		1,260		121,161			0	1,600	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/25/2015	Pass-Through Loss			849	633					0		849		(849)	(849)	11	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/30/2015	Book Value Adjustment									0		(849)		849	849		11/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/25/2015	MBS Paydown		35,087	35,087	17,760			38,006		38,006				35,087	35,087	37	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/25/2015	Pass-Through Loss			165,576	83,811					0					0	172	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/30/2015	Book Value Adjustment									0		35,087		(35,087)	(35,087)		05/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/25/2015	MBS Paydown		13,422	13,422	10,262	9,485		88		88		13,422			0	146	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/25/2015	Pass-Through Loss			708	541					0		708		(708)	(708)	8	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/30/2015	Book Value Adjustment									0		(708)		708	708		06/25/2036	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		06/25/2015	Pass-Through Loss			163,838	101,579			(1,576)		(1,576)		163,838		(163,838)	(163,838)	4,321	08/25/2036	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		06/30/2015	Book Value Adjustment									0		(163,838)		163,838	163,838		08/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		06/25/2015	MBS Paydown		428,240	428,240	339,380	358,659		27,442		27,442		428,240			0	629	07/25/2036	1FM
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47		06/15/2015	MBS Paydown		608,248	608,248	627,636	614,979		(7,826)		(7,826)		608,248			0	16,456	05/15/2047	1FM
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36		06/26/2015	MBS Paydown		366,563	366,563	376,758	373,239		(2,606)		(2,606)		366,563			0	9,191	11/26/2036	1FM
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35		06/25/2015	MBS Paydown		53,341	53,341	49,874	50,020		1,699		1,699		53,341			0	607	07/25/2035	1FM
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49		06/15/2015	MBS Paydown		36,780	36,780	36,266	36,711		(7)		(7)		36,780			0	734	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2015	MBS Paydown		4,836	4,836	4,710	4,882				0		4,836			0	48	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2015	Pass-Through Loss			518	504					0					0	5	04/25/2037	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049		06/12/2015	MBS Paydown		296,531	296,531	300,995	295,709		822		822		296,531			0	7,085	02/12/2049	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		06/25/2015	MBS Paydown		11,184	11,184	9,383	9,173		(75)		(75)		11,184			0	297	08/25/2037	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		06/25/2015	Pass-Through Loss			1,586	1,330					0		1,586		(1,586)	(1,586)	44	08/25/2037	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		06/30/2015	Book Value Adjustment									0		(1,586)		1,586	1,586		08/25/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2015	MBS Paydown		722,224	722,224	581,381	603,110		101,836		101,836		722,224			0	5,734	07/27/2037	1FM
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036		06/26/2015	MBS Paydown		464,503	464,503	404,553	427,000		25,270		25,270		464,503			0	5,083	06/26/2036	1FM
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36		06/26/2015	Pass-Through Loss			24,493	3,122			(10)		(10)		24,493		(24,493)	(24,493)	269	06/26/2036	1FM
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36		06/30/2015	Book Value Adjustment									0		(24,493)		24,493	24,493		06/26/2036	1FM
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE		06/26/2015	MBS Paydown		584,838	584,838	511,733	447,652		137,185		137,185		584,838			0	14,268	08/26/2037	1FM
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037		05/26/2015	Pass-Through Loss			364,635	33,484					0					0	10,514	08/26/2037	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		06/26/2015	MBS Paydown		121,778	121,778	93,313	103,633		(3,273)		(3,273)		121,778			0	1,590	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		06/26/2015	MBS Paydown		7,127	7,127	5,528	7,127				0		7,127			0	170	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		06/26/2015	MBS Paydown		156,048	156,048	113,525	132,746		(1,371)		(1,371)		156,048			0	7,030	06/26/2037	1FM
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37		06/26/2015	MBS Paydown		261,337	261,337	247,221	254,180		440		440		261,337			0	1,742	01/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		06/26/2015	MBS Paydown		759,393	759,393	724,547	754,698		6,585		6,585		759,393			0	8,367	05/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		06/26/2015	MBS Paydown		535,060	535,060	496,268	513,143		20,142		20,142		535,060			0	5,549	04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		05/26/2015	MBS Paydown		0	0	0					0		0			0		04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2015	Pass-Through Loss			11,843	(9,804)					0		11,843		(11,843)	(11,843)	92	04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/30/2015	Book Value Adjustment									0		(11,843)		11,843	11,843		04/26/2035	1FM
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037		06/27/2015	MBS Paydown		67,899	67,899	68,563	67,899				0		67,899			0	1,531	02/27/2037	1FM
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE		06/27/2015	MBS Paydown		10,370	10,370	9,644	9,665		146		146		10,370			0	119	09/27/2036	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		06/27/2015	MBS Paydown		331,447	331,447	307,728	321,821		5,103		5,103		331,447			0	3,629	03/27/2037	1FM
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036		06/20/2015	MBS Paydown		361,958	361,958	354,633	358,161		2,741		2,741		361,958			0	7,360	04/20/2036	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		06/26/2015	MBS Paydown		343,570	343,570	339,705	336,530		1,762		1,762		343,570			0	7,131	12/26/2035	1FM
46634D AE 8	JPMRR 2010-1 1A5 MEZ 6.00 2/26/2037		06/26/2015	MBS Paydown		2,273,512	2,273,512	2,193,939	2,246,786		20,520		20,520		2,273,512			0	56,448	02/26/2037	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		06/26/2015	MBS Paydown		602,081	602,081	602,081	602,081				0		602,081			0	15,308	04/26/2037	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		06/26/2015	MBS Paydown		1,561,797	1,561,797	1,582,414	1,542,967		(84,283)		(84,283)		1,561,797			0	34,938	07/26/2036	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		06/26/2015	MBS Paydown		841,920	841,920	902,960	846,013		(39,466)		(39,466)		841,920			0	18,975	03/26/2039	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		06/26/2015	MBS Paydown		890,291	890,291	826,857	839,891		16,115		16,115		890,291			0	8,867	06/26/2035	1FM
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE		06/26/2015	MBS Paydown		417,065	417,065	387,871	396,693		3,552		3,552		417,065			0	5,773	05/26/2047	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		06/25/2015	MBS Paydown		338,827	338,827	310,275	259,636		19,964		19,964		338,827			0	7,752	06/25/2047	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		06/26/2015	MBS Paydown		859,160	859,160	658,467	715,889		105,456		105,456		859,160			0	18,990	10/25/2035	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		06/26/2015	MBS Paydown		352,005	352,005	304,221	326,665		14,433		14,433		352,005			0	3,890	01/25/2037	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		06/26/2015	MBS Paydown		824,298	824,298	696,302	749,898		45,410		45,410		824,298			0	7,347	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		05/26/2015	Pass-Through Loss			91,005	19,129					0					0	473	01/25/2039	5FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		06/26/2015	Pass-Through Loss			148,449	30,729					0		(890)		890	890	2,034	01/25/2037	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		06/30/2015	Book Value Adjustment									0		890		(890)	(890)		01/25/2037	1FM
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036		06/20/2015	MBS Paydown		327,436	327,436	301,497	319,920		2,117		2,117		327,436			0	3,322	03/20/2036	1FM
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036		06/25/2015	MBS Paydown		260,352	260,352	249,694	258,837		(445)		(445)		260,352			0	3,091	06/25/2036	1FM
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037		06/25/2015	MBS Paydown		93,392	93,392	81,485	93,392				0		93,392			0	937	05/25/2037	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		06/25/2015	Pass-Through Loss			64,268	15,107			401		401		64,268		(64,268)	(64,268)	787	05/25/2037	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		06/30/2015	Book Value Adjustment									0		(64,268)		64,268	64,268		05/25/2037	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		06/20/2015	Pass-Through Loss			81,924	17,163			66,612		66,612					0	989	03/20/2036	1FM
47232C AV 6	JMAC 2009-R1 5A3 SUB CSTR 05/21/2036 RE		06/21/2015	MBS Paydown		910,170	910,170	857,266	883,520		12,620		12,620		910,170			0	15,963	05/21/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		06/26/2015	MBS Paydown		180,395	180,395	180,392	179,171		369		369		180,395			0	5,881	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/26/2015	Pass-Through Loss			51,286	38,665			(2,568)		(2,568)		32,361		(32,361)	(32,361)	1,636	09/26/2036	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/30/2015	Book Value Adjustment									0		(32,361)		32,361	32,361		09/26/2036	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		06/26/2015	MBS Paydown		165,547	165,547	165,547	165,547				0		165,547			0	2,059	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		06/26/2015	Pass-Through Loss			50,500	15,297			(98)		(98)		644		(644)	(644)	625	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		06/30/2015	Book Value Adjustment									0		(644)		644	644		01/26/2047	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		06/26/2015	MBS Paydown		110,796	110,796	104,206	107,471		(2,245)		(2,245)		110,796			0	2,824	09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		06/26/2015	MBS Paydown		48,508	48,508	49,348	44,182		5,389		5,389		48,508			0	1,005	01/26/2036	1FM
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37		06/26/2015	MBS Paydown		117,061	117,061	107,576	117,061				0		117,061			0	3,219	02/26/2037	1FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		06/26/2015	Pass-Through Loss			65,738	10,306					0		65,738		(65,738)	(65,738)	1,766	02/26/2037	6FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		06/30/2015	Book Value Adjustment									0		(65,738)		65,738	65,738		02/26/2037	6FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		06/26/2015	MBS Paydown		25,137	25,137	25,138	25,137		0		0		25,137			0	47	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/26/2015	Pass-Through Loss			7,428	2,240					0		(2,401)		2,401	2,401	25	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/30/2015	Book Value Adjustment									0		2,401		(2,401)	(2,401)		09/26/2036	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		06/26/2015	MBS Paydown		113,444	113,444	113,444	111,827		(465)		(465)		113,444			0	2,994	07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		06/26/2015	Pass-Through Loss			83,314	51,592			(577)		(577)		40,447		(40,447)	(40,447)	2,188	07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		06/30/2015	Book Value Adjustment									0		(40,447)		40,447	40,447		07/26/2037	1FM
47232D BW 1	JMAC 2009-R5 9A2 SUB SSUP CSTR 6/26/37		06/26/2015	MBS Paydown		159,985	159,985	84,241	125,486		32,840		32,840		159,985			0	3,160	06/26/2037	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		06/26/2015	Pass-Through Loss			31,851	8,790			(14)		(14)		31,851		(31,851)	(31,851)	720	06/26/2037	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		06/30/2015	Book Value Adjustment									0		(31,851)		31,851	31,851		06/26/2037	1FM
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47		06/26/2015	MBS Paydown		87,128	87,128	87,128	86,563		159		159		87,128			0	968	02/26/2047	1FM
47232D CE 0	JMAC 2009-R5 10A5 SUB SSUP CSTR 2/26/47		06/26/2015	Pass-Through Loss			10,963	4,206			552		552					0	119	02/26/2047	1FM
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47		03/26/2015	MBS Paydown			3,438	2,560	15,620		1,515		1,515		1			0	23	02/26/2047	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		06/21/2015	MBS Paydown		61,310	61,310	61,310	61,310				0		61,310			0	662	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/21/2015	Pass-Through Loss			31,989	9,807			(255)		(255)		28,684		(28,684)	(28,684)	315	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/30/2015	Book Value Adjustment									0		(28,684)		28,684	28,684		05/21/2036	1FM
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36		06/26/2015	MBS Paydown		70,545	70,545	70,545	70,780		(244)		(244)		70,545			0	1,837	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		06/26/2015	Pass-Through Loss			13,509	3,168			(10)		(10)		13,509		(13,509)	(13,509)	307	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		06/30/2015	Book Value Adjustment									0		(13,509)		13,509	13,509		12/26/2036	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		06/26/2015	MBS Paydown		59,956	59,956	56,380	59,869		3		3		59,956			0	543	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/26/2015	Pass-Through Loss			24,686	5,933			(115)		(115)		19,470		(19,470)	(19,470)	199	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/30/2015	Book Value Adjustment									0		(19,470)		19,470	19,470		04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		06/26/2015	MBS Paydown		165,909	165,909	162,666	162,368		1,257		1,257		165,909			0	4,217	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		06/26/2015	Pass-Through Loss			115,069	33,987			477		477		115,069		(115,069)	(115,069)	2,705	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		06/30/2015	Book Value Adjustment									0		(115,069)		115,069	115,069		06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		06/26/2015	MBS Paydown		146,989	146,989	146,989	147,236				0		146,989			0	3,394	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/26/2015	Pass-Through Loss			2,980	785			(2)		(2)		2,980		(2,980)	(2,980)	81	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/30/2015	Book Value Adjustment									0		(2,980)		2,980	2,980		08/26/2037	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		06/26/2015	MBS Paydown		738,172	738,172	733,529	730,989		1,480		1,480		738,172			0	19,603	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		06/26/2015	Pass-Through Loss			104,647	28,878			4		4					0	3,044	08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		06/26/2015	MBS Paydown		315,811	315,811	315,811	315,811				0		315,811			0	3,662	09/26/2035	1FM
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37		06/26/2015	MBS Paydown		222,480	222,480	195,312	207,478		3,761		3,761		222,480			0	2,360	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		06/26/2015	Pass-Through Loss			33,689	6,414			(127)		(127)		33,689		(33,689)	(33,689)	447	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		06/30/2015	Book Value Adjustment									0		(33,689)		33,689	33,689		04/26/2037	1FM
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		06/26/2015	MBS Paydown		64,724	64,724	26,276	63,033		376		376		64,724			0	701	06/26/2037	1FM
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37		06/26/2015	MBS Paydown		221,685	221,685	221,685	220,598		189		189		221,685			0	2,028	02/26/2037	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37		04/26/2015	Pass-Through Loss			(4)						0		(4)		4	4	(0)	02/26/2037	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37		04/30/2015	Book Value Adjustment									0		4		(4)	(4)		02/26/2037	1FM
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37		06/26/2015	MBS Paydown		46,746	46,746	46,746	45,232		22,164		22,164		46,746			0	396	05/26/2037	1FM
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37		04/26/2015	Pass-Through Loss			(81)						0		(81)		81	81	(1)	05/26/2037	1FM
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37		04/30/2015	Book Value Adjustment									0		81		(81)	(81)		05/26/2037	1FM
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37		06/26/2015	MBS Paydown		221,410	221,410	212,662	192,674		8,085		8,085		221,410			0	2,373	08/26/2037	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37		06/26/2015	Pass-Through Loss			25,932	18,610			(74)		(74)		25,932		(25,932)	(25,932)	282	08/26/2037	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37		06/30/2015	Book Value Adjustment									0		(25,932)		25,932	25,932		08/26/2037	1FM
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36		06/26/2015	MBS Paydown		363,785	363,785	363,785	366,356		(3,124)		(3,124)		363,785			0	3,154	11/26/2036	1FM
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36		06/26/2015	Pass-Through Loss			(208)						0		(208)		208	208	(2)	11/26/2036	1FM
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36		06/30/2015	Book Value Adjustment									0		208		(208)	(208)		11/26/2036	1FM
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		06/26/2015	MBS Paydown		64,529	64,529	64,529	64,392		13		13		64,529			0	1,289	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/26/2015	Pass-Through Loss			6,124	1,198			183		183		6,124		(6,124)	(6,124)	65	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/30/2015	Book Value Adjustment									0		(6,124)		6,124	6,124		06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		06/26/2015	MBS Paydown		604,802	604,802	588,672	552,872		(2,847)		(2,847)		604,802			0	7,379	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		06/26/2015	MBS Paydown		38,016	38,016	38,016	37,688		(133)		(133)		38,016			0	964	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		06/26/2015	Pass-Through Loss			20,004	15,718					0		1		(1)	(1)	479	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		06/26/2015	MBS Paydown		53,633	53,633	53,582	53,236		(91)		(91)		53,633			0	1,302	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		06/26/2015	Pass-Through Loss			28,222	12,305			(4,070)		(4,070)		3,967		(3,967)	(3,967)	647	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		06/30/2015	Book Value Adjustment									0		(3,967)		3,967	3,967		02/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		06/26/2015	MBS Paydown		50,361	50,361	50,361	49,475		215		215		50,361			0	1,390	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		06/26/2015	Pass-Through Loss			23,671	16,275			(20,104)		(20,104)					0	627	07/26/2037	1FM
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36		06/26/2015	MBS Paydown		121,326	121,326	115,167	113,170		591		591		121,326			0	3,103	09/26/2036	1FM
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36		06/26/2015	Pass-Through Loss			9,422	5,508			(626)		(626)		9,422		(9,422)	(9,422)	225	09/26/2036	6FM
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36		06/30/2015	Book Value Adjustment									0		(9,422)		9,422	9,422		09/26/2036	6FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		06/26/2015	MBS Paydown		88,928	88,928	81,408	83,421		(2,207)		(2,207)		88,928			0	816	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		06/26/2015	Pass-Through Loss			19,711	15,395			43		43		19,711		(19,711)	(19,711)	173	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		06/30/2015	Book Value Adjustment									0		(19,711)		19,711	19,711		09/26/2035	1FM
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35		06/26/2015	MBS Paydown		357,869	357,869	308,153	318,633		22,379		22,379		357,869			0	822	09/26/2035	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35		06/26/2015	Pass-Through Loss			18,489	1,815			22		22		13,089		(13,089)	(13,089)	40	09/26/2035	1FM
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35		06/30/2015	Book Value Adjustment									0		(13,089)		13,089	13,089		09/26/2035	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		06/26/2015	MBS Paydown		89,582	89,582	89,582	89,012		201		201		89,582			0	2,100	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		06/26/2015	Pass-Through Loss			7,877	3,794			(43)		(43)					0	170	11/26/2036	1FM
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37		06/26/2015	MBS Paydown		754,655	754,655	652,011	754,655				0		754,655			0	8,581	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/26/2015	Pass-Through Loss			51,492	15,777			3,808		3,808					0	701	11/26/2037	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		06/26/2015	MBS Paydown		57,654	57,654	57,654	57,654				0		57,654			0	1,482	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/26/2015	Pass-Through Loss			10,005	1,844			(107)		(107)		10,005		(10,005)	(10,005)	249	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/30/2015	Book Value Adjustment									0		(10,005)		10,005	10,005		07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		06/26/2015	MBS Paydown		55,042	55,042	55,042	55,042				0		55,042			0	1,089	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		06/26/2015	MBS Paydown		334,978	334,978	334,442	333,873		10		10		334,978			0	7,798	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		06/26/2015	Pass-Through Loss			43,764	40,270			(366)		(366)		3,979		(3,979)	(3,979)	984	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		06/30/2015	Book Value Adjustment									0		(3,979)		3,979	3,979		11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		06/26/2015	MBS Paydown		187,304	187,304	184,790	185,578		765		765		187,304			0	4,831	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		06/26/2015	Pass-Through Loss			6,636	4,260			(51)		(51)		3,491		(3,491)	(3,491)	195	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		06/30/2015	Book Value Adjustment									0		(3,491)		3,491	3,491		05/26/2036	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36		05/26/2015	MBS Paydown		183,069	183,069	178,051	180,228		(742)		(742)		183,069			0	3,974	11/26/2036	2FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		06/26/2015	Pass-Through Loss			70,314	20,493			(743)		(743)		70,314		(70,314)	(70,314)	1,882	11/26/2036	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		06/30/2015	Book Value Adjustment									0		(70,314)		70,314	70,314		11/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		06/26/2015	MBS Paydown		430,245	430,245	427,825	427,712		971		971		430,245			0	9,296	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		06/26/2015	Pass-Through Loss			29	139			(9)		(9)		29		(29)	(29)	(1)	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		06/30/2015	Book Value Adjustment									0		(29)		29	29		09/26/2035	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		06/26/2015	MBS Paydown		158,782	158,782	152,716	157,204		1,290		1,290		158,782			0	3,735	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		06/26/2015	Pass-Through Loss			31,803	7,033			(40)		(40)		31,803		(31,803)	(31,803)	910	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		06/30/2015	Book Value Adjustment									0		(31,803)		31,803	31,803		04/26/2036	1FM
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36		06/26/2015	MBS Paydown		248,183	248,183	248,183	237,990		6,347		6,347		248,183			0	5,879	02/26/2036	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		06/26/2015	Pass-Through Loss			280,489	238,262			(1,112)		(1,112)					0	6,553	02/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		06/26/2015	MBS Paydown		92,342	92,342	92,342	93,059		(869)		(869)		92,342			0	2,224	04/26/2036	3FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/26/2015	Pass-Through Loss			52,041	23,201			(144)		(144)		5,455		(5,455)	(5,455)	1,115	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/30/2015	Book Value Adjustment									0		(5,455)		5,455	5,455		04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		06/26/2015	MBS Paydown		67,271	67,271	67,177	67,069				0		67,271			0	1,739	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		06/26/2015	Pass-Through Loss			20,843	17,724		256	(1,287)		(1,032)					0	504	07/26/2036	6FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		06/26/2015	MBS Paydown		105,740	105,740	105,740	104,421		(649)		(649)		105,740			0	2,592	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		06/26/2015	Pass-Through Loss			21,136	5,457					0					0	555	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		06/26/2015	MBS Paydown		56,701	56,701	57,158	55,218		(702)		(702)		56,701			0	1,427	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		06/26/2015	Pass-Through Loss			17,259	17,398			(114)		(114)					0	445	03/26/2037	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		06/26/2015	MBS Paydown		24,216	24,216	24,579	23,625		303		303		24,216			0	595	04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		06/26/2015	MBS Paydown		312	312	317	13		298		298		312			0	8	04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		06/26/2015	Pass-Through Loss			104	106					0					0	3	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		04/30/2015	Book Value Adjustment									0		(12)		12	12		04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		05/26/2015	Pass-Through Loss			10,645	10,804			(88)		(88)		12		(12)	(12)	231	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		06/26/2015	MBS Paydown		6,516	6,516	6,613	37		6,459		6,459		6,516			0	156	04/26/2037	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		06/26/2015	MBS Paydown		276,959	276,959	276,728	275,733				0		276,959			0	6,362	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		06/26/2015	Pass-Through Loss			40,348	38,373			(122)		(122)		2,757		(2,757)	(2,757)	1,018	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		06/30/2015	Book Value Adjustment									0		(2,757)		2,757	2,757		01/26/2036	1FM
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36		06/26/2015	MBS Paydown		56,411	56,411	56,411	56,411				0		56,411			0	1,308	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/26/2015	Pass-Through Loss			14,815	2,013			(133)		(133)		537		(537)	(537)	326	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/30/2015	Book Value Adjustment									0		(537)		537	537		02/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2015	MBS Paydown		22,835	22,835	22,198	19,854		2,937		2,937		22,835			0	425	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2015	Pass-Through Loss			1,005	977					0					0	17	01/26/2036	1FM
47232V FG 2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36		06/26/2015	MBS Paydown		260,533	260,533	260,533	260,533				0		260,533			0	6,457	01/26/2036	1FM
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36		06/26/2015	Pass-Through Loss			11,471	11,409			(42)		(42)					0	266	01/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		06/26/2015	MBS Paydown		574,425	574,425	157,222	467,675		76,901		76,901		574,425			0	10,407	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		06/26/2015	Pass-Through Loss			59	16					0		59		(59)	(59)	1	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		06/30/2015	Book Value Adjustment									0		(59)		59	59		06/26/2036	1FM
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36		06/26/2015	MBS Paydown		294,969	294,969	191,102	250,318		(33,040)		(33,040)		294,969			0	5,592	11/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		06/26/2015	MBS Paydown		136,811	136,811	136,811	136,811		(1,368)		(1,368)		136,811			0	499	01/26/2047	1FM
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		06/26/2015	MBS Paydown		160,196	160,196	160,196	152,849		35		35		160,196			0	1,508	07/26/2037	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		06/26/2015	Pass-Through Loss			26,167	6,190			(27)		(27)		26,167		(26,167)	(26,167)	208	07/26/2037	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		06/30/2015	Book Value Adjustment									0		(26,167)		26,167	26,167		07/26/2037	1FM
47232V GD 8	JMAC 2009-R4 31A3 SUB SSUP 5.75 2/26/36		06/26/2015	MBS Paydown		133,602	133,602	133,602	133,602				0		133,602			0	3,108	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/26/2015	Pass-Through Loss			2,884	2,216			(30)		(30)		2,884		(2,884)	(2,884)	74	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/30/2015	Book Value Adjustment									0		(2,884)		2,884	2,884		02/26/2036	1FM
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36		06/26/2015	MBS Paydown		55,875	55,875	55,140	55,875				0		55,875			0	1,674	03/26/2036	4FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		06/26/2015	Pass-Through Loss			46,790	10,105		5,821	(5,662)		159					0	(4,305)	03/26/2036	6FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		06/26/2015	Pass-Through Loss			22,582	1,567			(4)		(4)					0	83	01/26/2047	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		06/26/2015	MBS Paydown		142,089	142,089	131,077	136,419		2,336		2,336		142,089			0	1,436	03/26/2037	1FM
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46		06/26/2015	MBS Paydown		12,261	12,261	11,333	11,894		(175)		(175)		12,261			0	117	08/26/2046	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36		06/26/2015	MBS Paydown		637,885	637,885	599,612	628,156		(3,642)		(3,642)		637,885			0	13,733	09/26/2036	1FM
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51		06/18/2015	MBS Paydown		686,884	686,884	607,115	658,764		25,761		25,761		686,884			0	13,667	03/18/2051	1FE
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050		06/17/2015	MBS Paydown		848,147	848,147	782,213	823,868		21,711		21,711		848,147			0	17,832	06/17/2050	1FE
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021		05/15/2015	MBS Paydown		11,027,588	11,027,588	9,986,635	10,783,548		126,397		126,397		11,027,588			0	25,290	05/15/2021	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
49306S AA 4	KEY BANK NA 7.413 05/06/2015		05/06/2015	Put		4,000,000	4,000,000	4,022,000	4,003,982		(65)		(65)		4,003,917		(3,917)	(3,917)	148,260	05/06/2015	2FE
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		04/25/2015	MBS Paydown		30,781	30,781	24,933	30,774		2		2		30,781			0	86	07/25/2029	4AM
493268 BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041		04/27/2015	MBS Paydown		716,082	716,082	669,089	675,520		11,600		11,600		716,082			0	1,972	10/28/2041	1FE
49327X AA 8	KEY BANK NA 4.95 09/15/2015		05/27/2015	KEYBANK CAPITAL MARKET		9,107,370	9,000,000	8,868,688	9,012,251		(7,271)		(7,271)		9,004,980		102,390	102,390	316,800	09/15/2015	2FE
501044 CM 1	KROGER CO/THE 3.90 10/01/2015		05/19/2015	CITIGROUP		12,141,720	12,000,000	12,025,830	12,003,613		(1,876)		(1,876)		12,001,737		139,983	139,983	300,300	10/01/2015	2FE
50183Y AB 5	LCM 12A A CLO FLT 10/19/2022		06/11/2015	Distribution		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	134,203	10/19/2022	1Z
50183Y AC 3	LCM 12A B CLO MEZ FLT 10/19/2022		06/12/2015	Distribution		2,500,000	2,500,000	2,462,155	2,472,213		2,610		2,610		2,474,823		25,177	25,177	44,696	10/19/2022	1Z
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022		04/01/2015	Sinking Fund Redemption		315,388	315,388	319,915	315,195		(185)		(185)		315,388			0	9,777	10/01/2022	1FE
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		06/01/2015	Paydown		77,917	77,917	77,669	77,610		994		994		77,917			0	4,700	11/15/2016	4Z
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24		06/26/2015	MBS Paydown		6,021	6,021	5,748	5,218	803			803		6,021			0		07/26/2024	6*
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		06/25/2015	MBS Paydown		710,721	710,721	668,744	660,338		51,076		51,076		710,721			0	14,518	11/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		06/25/2015	MBS Paydown		31,023	31,023	22,530	22,895		422		422		31,023			0	654	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		06/25/2015	Pass-Through Loss			5,885	4,274					0		5,885		(5,885)	(5,885)	135	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		06/30/2015	Book Value Adjustment									0		(5,885)		5,885	5,885		12/25/2035	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		05/25/2015	MBS Paydown		319,549	319,549	283,200	311,056		12,098		12,098		319,549			0	11,275	09/25/2035	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		06/25/2015	MBS Paydown		88,869	88,869	65,178	68,680		(18,584)		(18,584)		88,869			0	145	12/25/2035	1FM
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036		06/25/2015	MBS Paydown		1,276,739	1,276,739	1,171,447	848,428		26,764		26,764		1,276,739			0	1,023	12/25/2036	1FM
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036		06/25/2015	Pass-Through Loss			46,883	43,282					0		46,883		(46,883)	(46,883)	33	12/25/2036	1FM
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036		06/30/2015	Book Value Adjustment									0		(46,883)		46,883	46,883		12/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		06/25/2015	MBS Paydown		150,627	150,627	88,783	94,401		2,401		2,401		150,627			0	207	10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		06/25/2015	Pass-Through Loss			12,470	7,350					0		12,470		(12,470)	(12,470)	18	10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		06/30/2015	Book Value Adjustment									0		(12,470)		12,470	12,470		10/25/2036	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		05/25/2015	MBS Paydown		32,831	32,831	21,340	19,845		(275)		(275)		32,831			0	420	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2015	Pass-Through Loss			27,438	18,147			(24)		(24)		27,438		(27,438)	(27,438)	366	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/30/2015	Book Value Adjustment									0		(27,438)		27,438	27,438		01/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		06/25/2015	MBS Paydown		59,647	59,647	19,586	7,612				0		59,647			0		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		06/25/2015	Pass-Through Loss			66,839	20,219					0		66,839		(66,839)	(66,839)		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		06/30/2015	Book Value Adjustment									0		(66,839)		66,839	66,839		05/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		06/25/2015	MBS Paydown		245,171	245,171	216,268	220,262		(99,635)		(99,635)		245,171			0	4,959	07/25/2047	1FM
52602E AD 4	LENDER PROC SRV 5.75 04/15/2023		05/29/2015	Partial Call		1,793,520	1,696,000	1,789,280	1,767,419		(8,097)		(8,097)		1,759,322		34,198	34,198	52,803	04/15/2023	2FE
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		04/02/2015	Paydown		101,453	101,453	101,030	99,886		451		451		101,453			0	3,008	07/23/2018	4Z
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		06/25/2015	MBS Paydown		29,077	29,077	28,452	27,587		(78)		(78)		29,077			0	127	02/25/2034	1FM
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34		06/25/2015	MBS Paydown		664,650	664,650	662,988	662,386		120		120		664,650			0	17,342	02/25/2034	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		06/25/2015	MBS Paydown		41,268	41,268	38,509	30,700		1,806		1,806		41,268			0	2,712	09/25/2033	1FM
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018		06/25/2015	MBS Paydown		48,987	48,987	47,303	48,305		301		301		48,987			0	991	06/25/2018	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		04/25/2015	Pass-Through Loss			16,945	15,335					0		16,945		(16,945)	(16,945)	279	06/25/2036	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		04/30/2015	Book Value Adjustment									0		(16,945)		16,945	16,945		06/25/2036	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		06/25/2015	MBS Paydown		242,571	242,571	219,527	209,913		31,467		31,467		242,571			0	4,245	06/25/2036	1FM
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024		05/15/2015	MBS Paydown		107,755	107,755	107,755	107,755				0		107,755			0	1,202	08/15/2024	1FE
55952U AB 1	MAGNE 2012-6A A CLO FLT 09/15/2023		06/05/2015	WELLS FARGO BROKERAGE SERVICES		19,000,190	19,000,000	19,010,625	19,000,000				0		19,000,000		190	190	163,028	09/15/2023	1FE
55952U AC 9	MAGNE 2012-6A B CLO FLT 09/15/2023		06/05/2015	WELLS FARGO BROKERAGE SERVICES		6,000,060	6,000,000	6,000,000	6,000,000				0		6,000,000		60	60	88,149	09/15/2023	1FE
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033		06/25/2015	MBS Paydown		516,638	516,638	529,554	520,668		(729)		(729)		516,638			0	12,720	11/25/2033	1FM
566428 AA 6	MAREA 2012-1A A CLO FLT 10/16/2023		06/15/2015	DEUTSCHE BANK		13,214,000	13,214,000	13,206,623	13,199,285		691		691		13,199,976		14,024	14,024	159,872	10/16/2023	1FE
568416 AA 9	MRNPK 2012-1A A1A CLO FLT 05/18/2023		05/27/2015	BNP PARIBAS		12,002,400	12,000,000	12,000,000	12,000,000				0		12,000,000		2,400	2,400	109,228	05/18/2023	1FE
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12/10/2065		04/10/2015	MBS Paydown									0					0	(1)	12/10/2065	1FE
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		06/25/2015	MBS Paydown		4,577	4,577	3,697	2,835		62		62		4,577			0	62	11/25/2036	1FM
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		06/25/2015	Pass-Through Loss			(16)	(13)					0					0	(0)	11/25/2036	1FM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		06/25/2015	MBS Paydown		116,084	116,084	120,113	118,007		(620)		(620)		116,084			0	2,824	11/25/2033	1FM
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035		06/25/2015	MBS Paydown		150,856	150,856	125,399	129,176		(19,487)		(19,487)		150,856			0	328	03/25/2035	1FM
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020		06/25/2015	MBS Paydown		246,166	246,166	241,088	240,301		6,036		6,036		246,166			0	5,406	11/25/2020	3FM
57643L LZ 7	MABS 2005-FRE1 A5 SEQ FLT 10/25/2035		06/25/2015	MBS Paydown		1,101,507	1,101,507	948,673	1,101,507				0		1,101,507			0	2,505	10/25/2035	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		06/25/2015	MBS Paydown		92,492	92,492	90,324	85,792		6,853		6,853		92,492			0	2,172	05/25/2036	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		06/25/2015	MBS Paydown		664,559	664,559	582,724	596,212		(110,176)		(110,176)		664,559			0	1,012	09/25/2037	1FM
589929 RJ 9	GNABS 1998-GN2 M1 7.155 07/27		06/25/2015	MBS Paydown		5,648	5,648	5,647	5,598		26		26		5,648			0	167	07/25/2027	1FM
589929 RK 6	MLMI 1998-GN2 M2 MEZ 7.50 7/25/2027		06/25/2015	MBS Paydown		3,219	3,219	3,219	3,219				0		3,219			0	95	07/25/2027	1FM
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028		06/20/2015	MBS Paydown		70,117	70,117	70,103	70,117				0		70,117			0	2,133	05/20/2028	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		06/25/2015	MBS Paydown		89,149	89,149	74,997	73,918		10,293		10,293		89,149			0	772	12/25/2035	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		06/25/2015	Pass-Through Loss			35,886	30,189					0		35,886		(35,886)	(35,886)	355	12/25/2035	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		06/30/2015	Book Value Adjustment									0		(35,886)		35,886	35,886		12/25/2035	1FM
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035		06/25/2015	MBS Paydown		59,328	59,328	51,616	52,080		1,693		1,693		59,328			0	406	10/25/2035	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		06/25/2015	MBS Paydown		9,158	9,158	5,495			561		561				9,158	9,158		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		06/25/2015	Pass-Through Loss			22	13					0					0		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		06/30/2015	Book Value Adjustment									0		9,158		(9,158)	(9,158)		10/25/2036	1FM
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36		06/25/2015	MBS Paydown		29,163	29,163	26,101	26,152		(9,374)		(9,374)		29,163			0	318	10/25/2036	1FM
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40		06/15/2015	MBS Paydown		33,401	33,401	32,065	32,465		(96)		(96)		33,401			0	798	01/15/2040	1AM
59549N AA 1	MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35		04/01/2015	MBS Paydown		116,268	116,268	115,728	116,066		74		74		116,268			0	4,249	07/01/2035	1FE
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		04/01/2015	MBS Paydown		146,359	146,359	147,644	146,359				0		146,359			0	3,475	04/01/2030	2AM
59549W AA 1	MDST 11 A1 4.864 07/15/2038		06/15/2015	MBS Paydown		51,302	51,302	51,301	51,302		(0)		(0)		51,302			0	1,019	07/15/2038	2AM
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045		06/15/2015	MBS Paydown		129,472	129,472	129,189	129,078		23		23		129,472			0	1,908	12/15/2045	1FM
604668 AC 7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026		04/20/2015	MBS Paydown		272,000	272,000	271,985	271,983		2		2		272,000			0	4,542	07/20/2026	2AM
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46		06/12/2015	MBS Paydown		46,979	46,979	46,428	46,818		83		83		46,979			0	1,062	07/12/2046	1FM
60688H AA 3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039	R	06/26/2015	MBS Paydown		12,108	12,108	9,081			(9,289)		(9,289)		12,108			0	17	12/26/2039	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		06/25/2015	MBS Paydown		223,228	223,228	215,624	219,472		218		218		223,228			0	344	03/25/2036	1FM
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036		06/25/2015	MBS Paydown		331,275	331,275	242,452	247,343		16,239		16,239		331,275			0	3,035	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		06/25/2015	MBS Paydown		5,301	5,301	4,115	2,426		(4,186)		(4,186)		5,301			0	47	06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2015	MBS Paydown		116,872	116,872	79,181	68,640		48,489		48,489		116,872			0	1,380	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		06/25/2015	MBS Paydown		399,981	399,981	364,358	361,503		(13,261)		(13,261)		399,981			0	5,834	07/25/2047	1FM
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036		06/25/2015	MBS Paydown		75,615	75,615	43,337	25,365		(30,205)		(30,205)		75,615			0	90	12/25/2036	1FM
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036		06/25/2015	MBS Paydown		101,887	101,887	63,680	59,493		(29,918)		(29,918)		101,887			0	112	11/25/2036	1FM
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42		06/11/2015	MBS Paydown		13,510	13,510	13,390	13,461		27		27		13,510			0	386	06/11/2042	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		06/25/2015	MBS Paydown		987,148	987,148	896,993	934,331		9,601		9,601		987,148			0	898	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		06/26/2015	MBS Paydown		588,428	588,428	611,080	601,650		(10,665)		(10,665)		588,428			0	14,250	04/26/2036	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		06/26/2015	MBS Paydown		376,893	376,893	376,893	376,893				0		376,893			0	10,546	10/26/2037	1FM
61759X AB 8	MSRR 2010-R8 1B SUB SSUP 6.00 1/26/2037		06/26/2015	MBS Paydown		472,825	472,825	472,825	472,825				0		472,825			0	11,380	01/26/2037	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		06/26/2015	Pass-Through Loss			39,871	27,014			153		153		39,871		(39,871)	(39,871)	996	01/26/2037	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		06/30/2015	Book Value Adjustment									0		(39,871)		39,871	39,871		01/26/2037	1FM
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		06/19/2015	MBS Paydown		661,296	661,296	651,454	658,544		3,399		3,399		661,296			0	10,129	12/17/2040	1FE
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035		06/25/2015	MBS Paydown		4,139	4,139	2,380	2,767		1,098		1,098		4,139			0	8	08/25/2035	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035		06/25/2015	MBS Paydown		134,674	134,674	86,865	96,909		27,879		27,879		134,674			0	247	12/25/2035	1FM
62431R AA 7	MVEW 2007-3A A1 CLO SSNR FLT 04/16/21		04/16/2015	MBS Paydown		317,881	317,881	312,318	316,763		(2,370)		(2,370)		317,881			0	733	04/16/2021	1FE
62914Q AA 5	NII INTL TELECOM 11.375 08/15/2019	R	06/26/2015	Distribution		1,313,317	1,522,500	1,311,450	1,027,688				0		1,027,688		285,629	285,629		08/15/2019	6Z
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		06/25/2015	MBS Paydown		432,571	432,571	413,600	413,816		(14,903)		(14,903)		432,571			0	5,501	07/25/2043	1FM
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		06/25/2015	MBS Paydown		1,223,893	1,223,893	1,145,925	1,171,281		23,414		23,414		1,223,893			0	1,439	03/25/2037	1FM
64128X AA 8	NEUBERGER BERMAN GRP 5.625 03/15/2020		05/15/2015	Call		1,042,190	1,000,000	1,000,000	999,999		1		1		1,000,000		42,190	42,190	37,500	03/15/2020	2FE
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		06/25/2015	MBS Paydown		91,051	91,051	60,549	53,304		26,375		26,375		91,051			0	1,341	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		06/25/2015	MBS Paydown		41,541	41,541	27,625	24,358		12,018		12,018		41,541			0	612	10/25/2036	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		05/25/2015	MBS Paydown		588,859	588,859	507,122	545,524		23,429		23,429		588,859			0	562	04/25/2037	1FM
65444# AA 1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024		06/11/2015	Paydown		86,432	86,432	86,432	86,432				0		86,432			0	1,254	07/01/2024	1
65473Q AQ 6	NISOURCE FINANCE 5.25 09/15/2017		05/19/2015	Cash Tender		3,841,250	3,500,000	3,487,260	3,496,394		3,606		3,606		3,500,000		341,250	341,250	124,542	09/15/2017	2FE
65473Q AY 9	NISOURCE FINANCE 4.45 12/01/2021		05/19/2015	Cash Tender		5,584,450	5,000,000	4,981,150	4,986,164		13,836		13,836		5,000,000		584,450	584,450	103,833	12/01/2021	2FE
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		06/25/2015	MBS Paydown		53,396	53,396	49,592	52,618		221		221		53,396			0	1,065	03/25/2035	1FM
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035		06/25/2015	MBS Paydown		47,136	47,136	47,914	47,841		810		810		47,136			0	1,010	03/25/2035	2FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		06/25/2015	MBS Paydown		41,463	41,463	14,688	7,390		9,247		9,247		41,463			0	1,001	04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		06/25/2015	Pass-Through Loss			1,676	582					0					0	31	04/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		06/25/2015	MBS Paydown		324,464	324,464	255,863	281,325		(5,196)		(5,196)		324,464			0	446	03/25/2036	1FM
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 RE		06/27/2015	MBS Paydown		1,153,550	1,153,550	957,447	1,037,834		43,264		43,264		1,153,550			0	2,743	08/27/2047	1FM
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22		04/01/2015	Sinking Fund Redemption		93,525	93,525	96,014	95,437		(65)		(65)		93,525			0	3,293	04/01/2022	2FE
667294 AY 8	NORTHWEST AIR 017.691 04/01/17		04/01/2015	Sinking Fund Redemption		10,530	10,530	10,266	10,383		17		17		10,530			0	405	04/01/2017	2FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
667294 BE 1	NORTHWEST AIRLINE 7.027 11/01/19		05/01/2015	Sinking Fund Redemption		212,515	212,515	212,515	212,524		(1)		(1)		212,515			0	7,467	11/01/2019	2FE
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		06/15/2015	MBS Paydown		33,982	33,982	33,979	10,399		16,672		16,672		33,982			0	814	05/15/2024	1AM
67576G AA 5	ODBERECHT OFFSHORE DRILL 6.75 10/01/2022	R	06/01/2015	Sinking Fund Redemption		44,000	44,000	43,997	44,000		0		0		44,000			0	1,485	10/01/2022	4FE
677071 AA 0	OHANA MILITARY 5.471 10/01/21		04/01/2015	Sinking Fund Redemption		195,000	195,000	194,035	195,426		101		101		195,000			0	5,334	10/01/2021	1FE
677071 AF 9	OHANA MILITARY 5.675 10/01/2026		04/01/2015	Sinking Fund Redemption		76,832	76,832	77,760	77,504		(22)		(22)		76,832			0	2,180	10/01/2026	1FE
677071 AM 4	OHANA MILITARY 5.462 10/01/2026		04/01/2015	Sinking Fund Redemption		51,428	51,428	52,940	52,617		(40)		(40)		51,428			0	1,404	10/01/2026	1FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		06/25/2015	MBS Paydown		287,810	287,810	221,254	236,611		27,621		27,621		287,810			0	630	07/25/2035	1FM
68383N DN 0	OPMAC 2005-5 2A1C SEQ 5.801 12/25/2035		06/25/2015	MBS Paydown		2,690,906	2,690,906	2,448,725	2,595,514		86,197		86,197		2,690,906			0	56,339	12/25/2035	1FM
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035		06/25/2015	MBS Paydown		237,906	237,906	205,194	220,049		7,796		7,796		237,906			0	404	12/25/2035	1FM
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037		06/25/2015	MBS Paydown		25,621	25,621	25,669	25,437		31		31		25,621			0	413	03/25/2037	4FM
684065 BA 2	ORNG & RKLND UTL 05-A 5.30 04/01/2015		04/01/2015	Maturity		5,000,000	5,000,000	4,990,000	4,999,660		340		340		5,000,000			0	132,500	04/01/2015	1FE
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		06/09/2015	MBS Paydown		356,709	356,709	356,647	356,649		26		26		356,709			0	3,406	07/09/2029	1FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		06/25/2015	MBS Paydown		1,129,633	1,129,633	1,100,686	1,101,518		9,395		9,395		1,129,633			0	16,752	09/25/2043	1FM
70337U 10 0	PATRONS' IV 5.775 12/23/2063		04/23/2015	Sinking Fund Redemption		2,267,917	2,267,917	2,214,998	2,221,928				0		2,267,917			0	42,056	04/23/2018	1FE
70338C 10 9	PATRONS' 04-IA 6.673 11/4/2019		04/04/2015	Sinking Fund Redemption		139,256	139,256	139,256	139,256				0		139,256			0	3,098	11/04/2019	2FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		06/30/2015	Paydown		27,076	27,076	24,034	10,655		198		198		27,076			0	606	09/24/2020	3FE
72650R AJ 1	PLAINS ALL AMER 5.25 06/15/2015		06/15/2015	Maturity		4,000,000	4,000,000	3,980,720	3,998,899		1,101		1,101		4,000,000			0	105,000	06/15/2015	2FE
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		06/25/2015	MBS Paydown		227,003	227,003	213,099	218,631		(608)		(608)		227,003			0	314	11/25/2046	1FM
73755L AG 2	POTASH CORP 3.75 09/30/2015	I	05/19/2015	WELLS FARGO BROKERAGE SERVICES.		7,075,250	7,000,000	6,961,640	6,994,745		2,739		2,739		6,997,484		77,766	77,766	169,167	09/30/2015	1FE
74005P AV 6	PRAXAIR INC 3 09/15/15		05/19/2015	SUSQUEHANNA INTL GRP		6,054,780	6,000,000	5,984,580	5,998,048		1,079		1,079		5,999,128		55,652	55,652	133,792	09/15/2015	1FE
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035	R	06/23/2015	MBS Paydown		46,158	46,158	34,803			(13,565)		(13,565)		46,158			0	91	03/23/2035	1AM
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33	R	06/24/2015	MBS Paydown		134,269	134,269	116,611			465		465		134,269			0	298	12/24/2033	1FE
74041U AA 7	PRETSL 14A A1 CDO SEQ SSNR FLT 06/24/34	R	06/24/2015	MBS Paydown		144,548	144,548	116,000			10,159		10,159		144,548			0	277	06/24/2034	1FE
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35	R	06/23/2015	MBS Paydown		490,653	490,653	379,030			3,141		3,141		490,653			0	1,629	06/23/2035	1AM
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35	R	06/22/2015	MBS Paydown		120,924	120,924	90,920			(29,594)		(29,594)		120,924			0	190	12/22/2035	1FE
74042J AA 1	PRESTL 21A A1 CDO SEQ SSNR FLT 03/22/38	R	06/22/2015	MBS Paydown		96,264	96,264	72,378			(22,568)		(22,568)		96,264			0	151	03/22/2038	1FE
74043C AA 5	PRETSL XXIVA A1 CDO SSNR FLT 03/22/2037	R	06/22/2015	MBS Paydown		141,026	141,026	105,939			(31,496)		(31,496)		141,026			0	53	03/22/2037	1AM
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20		06/25/2015	MBS Paydown		23,943	23,943	24,108	24,073		313		313		23,943			0	499	07/25/2020	1FM
745332 BZ 8	PUGET SOUND ENERGY 6.75 01/15/2016		06/05/2015	Make Whole Call		6,223,524	6,000,000	6,000,000	6,000,000				0		6,000,000		223,524	223,524	360,000	01/15/2016	1FE
74834L AM 2	DGX-CALL04/15 6.40 07/01/2017		04/09/2015	Make Whole Call		5,617,109	5,000,000	5,186,296	5,100,668		(7,478)		(7,478)		5,093,190		523,919	523,919	247,111	07/01/2017	2FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		06/25/2015	MBS Paydown		718,879	718,879	660,673	678,710		7,147		7,147		718,879			0	1,045	08/25/2046	1FM
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		06/25/2015	MBS Paydown		366,745	366,745	328,503	344,303		19,104		19,104		366,745			0	522	05/25/2037	1FM
74924Y AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037		06/25/2015	MBS Paydown		560,922	560,922	502,726	552,015		10,125		10,125		560,922			0	864	04/25/2037	1FM
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37		06/26/2015	MBS Paydown		53,047	53,047	57,225	55,520		(2,027)		(2,027)		53,047			0	3,412	09/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		06/26/2015	MBS Paydown		1,006,538	1,006,538	1,000,280	1,001,621		870		870		1,006,538			0	22,476	10/26/2037	1FM
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48		06/16/2015	MBS Paydown		2,314,306	2,314,306	2,153,517	2,264,291		44,267		44,267		2,314,306			0	50,693	08/16/2048	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51		06/16/2015	MBS Paydown		301,887	301,887	288,680	296,599		4,457		4,457		301,887			0	7,546	02/16/2051	1FE
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47		06/16/2015	MBS Paydown		922,974	922,974	845,372	899,123		21,292		21,292		922,974			0	25,228	05/16/2047	1FE
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		05/26/2015	Pass-Through Loss			74,948	34,881					0		74,948		(74,948)	(74,948)	422	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		05/31/2015	Book Value Adjustment									0		(74,948)		74,948	74,948		06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2015	MBS Paydown		228,007	228,007	106,133	129,749		7,303		7,303		228,007			0	1,967	06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2015	MBS Paydown		302,330	302,330	171,272	167,871				0		302,330			0	7,306	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2015	Pass-Through Loss			53,188	30,131					0		53,188		(53,188)	(53,188)	1,384	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/30/2015	Book Value Adjustment									0		(53,188)		53,188	53,188		03/26/2036	1FM
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		06/16/2015	MBS Paydown		255,079	255,079	257,510	255,191		(1,066)		(1,066)		255,079			0	5,638	09/16/2039	1FE
74928R AB 0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35		06/26/2015	MBS Paydown		1,351,588	1,351,588	912,322	1,259,342		13,886		13,886		1,351,588			0	31,351	08/26/2035	1FM
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35		06/26/2015	MBS Paydown		535,938	535,938	471,625	484,890		1,053		1,053		535,938			0	12,744	12/26/2035	1FM
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6/26/2034		06/26/2015	MBS Paydown		141,606	141,606	136,650	139,256		1,056		1,056		141,606			0	3,465	06/26/2034	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		06/26/2015	MBS Paydown		363,194	363,194	352,298	355,281		5,453		5,453		363,194			0	7,015	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		06/26/2015	Pass-Through Loss			79,471	55,232			(156)		(156)		79,471		(79,471)	(79,471)	1,522	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		06/30/2015	Book Value Adjustment									0		(79,471)		79,471	79,471		08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		06/26/2015	MBS Paydown		108,646	108,646	104,843	106,004		1,485		1,485		108,646			0	1,373	10/25/2036	1FM
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36		06/26/2015	MBS Paydown		173,425	173,425	171,266	171,291		643		643		173,425			0	4,289	06/25/2036	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		06/26/2015	Pass-Through Loss			36,187	15,718			(128)		(128)		36,187		(36,187)	(36,187)	912	06/25/2036	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		06/30/2015	Book Value Adjustment									0		(36,187)		36,187	36,187		06/25/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		06/26/2015	Pass-Through Loss			47,148	28,289			309		309		47,148		(47,148)	(47,148)	980	01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		06/30/2015	Book Value Adjustment									0		(47,148)		47,148	47,148		01/26/2036	1FM
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49		06/16/2015	MBS Paydown		170,872	170,872	186,008	177,787		(7,227)		(7,227)		170,872			0	3,999	12/16/2049	1FE
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37		06/26/2015	Pass-Through Loss			12,944	10,161			112		112		12,944		(12,944)	(12,944)	360	07/26/2037	1FM
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37		06/30/2015	Book Value Adjustment									0		(12,944)		12,944	12,944		07/26/2037	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		06/26/2015	MBS Paydown		601,457	601,457	578,902	577,471		3,712		3,712		601,457			0	6,751	05/26/2036	1FM
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE		06/27/2015	MBS Paydown		802,886	802,886	780,806	776,815		8,551		8,551		802,886			0	17,119	12/27/2035	1FM
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE		06/26/2015	MBS Paydown		1,037,910	1,037,910	944,498	990,666		22,327		22,327		1,037,910			0	1,937	02/26/2036	1FM
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE		06/26/2015	MBS Paydown		186,336	186,336	185,172	181,223		(1,051)		(1,051)		186,336			0	4,619	11/26/2036	1FM
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE		06/26/2015	MBS Paydown		422,166	422,166	421,639	418,080		7,115		7,115		422,166			0	8,523	08/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		06/27/2015	MBS Paydown		156,361	156,361	137,597	140,416		(975)		(975)		156,361			0	465	07/26/2033	1FM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		06/15/2015	MBS Paydown		284,205	284,205	284,205	284,205				0		284,205			0	7,976	11/15/2044	2AM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		06/10/2015	MBS Paydown		596,941	596,941	264,621	270,845		15,927		15,927		596,941			0	1,749	03/10/2037	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		06/25/2015	MBS Paydown		66,850	66,850	45,163	35,535		1,240		1,240		66,850			0	964	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		06/25/2015	Pass-Through Loss			4,079	2,756					0		4,079		(4,079)	(4,079)	54	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		06/30/2015	Book Value Adjustment									0		(4,079)		4,079	4,079		08/25/2036	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2015	MBS Paydown		26,817	26,817	14,213	9,297		687		687		26,817			0	311	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2015	Pass-Through Loss			16,190	8,581					0		16,190		(16,190)	(16,190)	197	02/25/2037	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/30/2015	Book Value Adjustment									0		(16,190)		16,190	16,190		02/25/2037	1FM
74982G AC 5	RACEP 2012-7A A CLO FLT 11/08/2024		06/08/2015	BANC OF AMERICA SECURITIES		9,502,850	9,500,000	9,500,000	9,500,000				0		9,500,000		2,850	2,850	93,353	11/08/2024	1FE
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		05/26/2015	Suspense Ledger Adjustment		19,065							0				19,065	19,065		04/25/2036	1FM
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		06/25/2015	Suspense Ledger Adjustment		2,948							0				2,948	2,948		04/25/2036	1FM
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		06/25/2015	Book Value Adjustment									0		22,014		(22,014)	(22,014)		04/25/2036	1FM
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		06/25/2015	MBS Paydown		907,636	908,154	780,514	785,571		10,387		10,387		907,636			0	1,321	04/25/2036	1FM
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036		06/25/2015	MBS Paydown		586,361	586,361	460,293	503,685		13,855		13,855		586,361			0	808	08/25/2036	1FM
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017		05/15/2015	Paydown		86,851	86,851	86,161	86,745		27		27		86,851			0	2,768	05/15/2017	2FE
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36		06/25/2015	MBS Paydown		6,991	6,991	6,292	4,571		2,420		2,420		6,991			0	143	08/25/2036	2FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		06/25/2015	MBS Paydown		33,350	33,350	24,012	24,931		2,982		2,982		33,350			0	533	09/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		06/25/2015	MBS Paydown		302,494	302,494	280,049	293,794		(3,516)		(3,516)		302,494			0	5,710	02/25/2036	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		05/25/2015	Pass-Through Loss			3,131	2,922					0		835		(835)	(835)	66	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		05/31/2015	Book Value Adjustment									0		(835)		835	835		07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		06/25/2015	MBS Paydown		147,221	147,221	137,395	99,128		5,638		5,638		147,221			0	3,211	07/25/2034	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		06/25/2015	MBS Paydown		10,971	10,971	10,968	10,930		38		38		10,971			0	287	01/25/2032	1FM
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01/25/34		06/25/2015	MBS Paydown		49,705	49,705	46,599	47,713		413		413		49,705			0	1,241	01/25/2034	1FM
760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01/25/2034		06/25/2015	MBS Paydown		11,297	11,297	10,167	10,475		497		497		11,297			0	278	01/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		06/25/2015	MBS Paydown		67,616	67,616	67,582	62,469		(252)		(252)		67,616			0	1,750	04/25/2033	2FM
760985 V3 2	RAMP 2004-RS3 AI4 SEQ CSTR 03/25/2034		06/25/2015	MBS Paydown		121,079	121,079	108,063	109,923		8,402		8,402		121,079			0	2,618	03/25/2034	1FM
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33		06/25/2015	MBS Paydown		149,246	149,246	149,159	148,902		(109)		(109)		149,246			0	3,203	06/25/2033	2FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		06/25/2015	MBS Paydown		11,947	11,947	11,508	10,812		(633)		(633)		11,947			0	191	04/25/2033	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		06/25/2015	MBS Paydown		143,477	143,477	143,443	133,611		(4,370)		(4,370)		143,477			0	3,439	07/25/2033	1FM
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034		06/25/2015	MBS Paydown		126,446	126,446	122,652	122,994		923		923		126,446			0	2,807	11/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		06/25/2015	MBS Paydown		188,242	188,242	171,592	183,694		3,588		3,588		188,242			0	3,462	03/25/2034	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		05/31/2015	Book Value Adjustment		128							0		128			0		02/25/2035	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		06/25/2015	MBS Paydown		41,593	41,593	31,615	29,748		(36,652)		(36,652)		41,593			0	460	02/25/2035	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		06/25/2015	Pass-Through Loss			5,296	4,026					0					0	56	02/25/2035	1FM
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26		06/25/2015	MBS Paydown		25,425	25,425	25,556	25,425				0		25,425			0	746	10/25/2026	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		06/25/2015	MBS Paydown		185,394	185,394	183,657	64,056		19,066		19,066		185,394			0	3,973	02/25/2036	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		06/25/2015	Pass-Through Loss			(5,877)	(6,092)					0					0	(107)	02/25/2036	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		06/25/2015	MBS Paydown		161,051	161,051	137,900	147,412		2,211		2,211		161,051			0	2,534	11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		06/25/2015	Pass-Through Loss			160	137					0					0	3	11/25/2031	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		06/25/2015	MBS Paydown		174,119	174,119	148,328	139,419		35,815		35,815		174,119			0	2,839	05/25/2034	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		06/25/2015	Pass-Through Loss			296	252					0		296		(296)	(296)	5	05/25/2034	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		06/30/2015	Book Value Adjustment									0		(296)		296	296		05/25/2034	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/26/2015	Suspense Ledger Adjustment		3,131							0				3,131	3,131		10/25/2035	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/31/2015	Book Value Adjustment									0		2,794		(2,794)	(2,794)		10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2015	MBS Paydown		37,082	37,082	33,780	27,894		(284)		(284)		37,082			0	913	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2015	Pass-Through Loss			25,231	22,984					0		337		(337)	(337)	643	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2015	MBS Paydown		11,480	11,480	10,632	8,285		(29)		(29)		11,480			0	256	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2015	Pass-Through Loss			3,015	2,792					0		1,681		(1,681)	(1,681)	63	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/30/2015	Book Value Adjustment									0		(1,681)		1,681	1,681		02/25/2036	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		06/25/2015	MBS Paydown		166,135	166,135	171,379	169,341		(3,258)		(3,258)		166,135			0	3,922	06/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		06/25/2015	MBS Paydown		173,443	173,443	177,828	176,436		(3,279)		(3,279)		173,443			0	4,130	03/25/2033	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		06/25/2015	MBS Paydown		6,373	6,373	5,800	5,557		768		768		6,373			0	117	02/25/2036	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		06/25/2015	Pass-Through Loss			1,384	1,259					0		1,384		(1,384)	(1,384)	28	02/25/2036	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		06/30/2015	Book Value Adjustment									0		(1,384)		1,384	1,384		02/25/2036	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		06/25/2015	MBS Paydown		301,813	301,813	283,892	284,093		15,270		15,270		301,813			0	3,473	03/25/2035	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		06/25/2015	MBS Paydown		90,441	90,441	87,275	87,473		280		280		90,441			0	811	03/25/2035	1FM
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		06/25/2015	MBS Paydown		304,401	304,401	287,279	298,482		4,778		4,778		304,401			0	478	03/25/2036	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/25/2015	MBS Paydown		7,113	7,113	6,326	5,470		3,313		3,313		7,113			0	132	10/25/2032	1FM
76112B H4 5	RAMP 2005-EFC5 M1 MEZ FLT 10/25/35		06/25/2015	MBS Paydown		576,790	576,790	411,593	510,425		45,889		45,889		576,790			0	1,267	10/25/2035	1FM
76112B KC 3	RAMP 2005-RS2 M2 MEZ FLT 02/25/35		06/25/2015	MBS Paydown		658,501	658,501	434,610	575,099		41,220		41,220		658,501			0	2,450	02/25/2035	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		06/25/2015	MBS Paydown		233,187	233,187	225,180	229,872		2,079		2,079		233,187			0	4,850	09/25/2034	1FM
76126C DE 9	CBBC-CCE 98-1 7.00 5/15/2018		05/15/2015	Sinking Fund Redemption		325,858	325,858	331,751	326,490		(151)		(151)		325,858			0	10,794	05/15/2018	1
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		05/15/2015	MBS Paydown		92,472	92,472	92,364	92,445		(4)		(4)		92,472			0	2,403	05/17/2021	1FE
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39		06/25/2015	MBS Paydown		9,295	9,295	9,050	9,109		(280)		(280)		9,295			0	300	04/25/2039	1FM
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		06/15/2015	MBS Paydown		472,674	472,674	472,674	472,674				0		472,674			0	7,207	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		06/15/2015	MBS Paydown		517,957	517,957	517,957	517,957				0		517,957			0	7,375	05/16/2044	1FE
78445Q AB 7	SLMA 2010-C A2 ABS FLT 12/16/2019		06/15/2015	MBS Paydown		2,109,207	2,109,207	2,109,207	2,109,207				0		2,109,207			0	22,832	12/16/2019	1FE
78454L AB 6	SM-CALL06/15 6.625 02/15/2019		05/21/2015	Cash Tender		725,816	700,000	679,000	679,110		20,890		20,890		700,000		25,816	25,816	35,554	02/15/2019	3FE
803440 AA 4	SARA 2006-1 A1 CLO FLT 12/15/2019		06/15/2015	MBS Paydown		2,456,081	2,456,081	2,342,488	2,441,304		25,512		25,512		2,456,081			0	5,939	12/15/2019	1FE
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47		06/25/2015	MBS Paydown		1,930,410	1,930,410	1,789,674	1,756,541		19,057		19,057		1,930,410			0	2,849	09/25/2047	1FM
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022	R	03/25/2015	Sinking Fund Redemption									0					0	(135)	09/25/2022	6FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		06/30/2015	Paydown		3,030	3,030	3,000			30		30		3,030			0	60	10/18/2020	3FE
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023		06/25/2015	MBS Paydown		51	51	51	51		0		0		51			0	1	12/25/2023	1FM
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		06/25/2015	MBS Paydown		1,356,377	1,356,377	1,199,969	1,280,903		53,564		53,564		1,356,377			0	2,924	10/25/2035	1FM
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037		06/25/2015	MBS Paydown		190,312	190,312	83,318	54,369		(68,901)		(68,901)		190,312			0	178	05/25/2037	1FM
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		06/25/2015	MBS Paydown		770,639	770,639	729,579	730,907		15,575		15,575		770,639			0	9,496	05/25/2043	1FM
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043		06/25/2015	MBS Paydown		442,615	442,615	398,841	399,487		10,547		10,547		442,615			0	4,431	06/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		06/25/2015	MBS Paydown		792,641	792,641	781,990	782,381		5,672		5,672		792,641			0	11,751	09/25/2043	1FM
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		06/25/2015	MBS Paydown		978,762	978,762	876,777	876,880		39,794		39,794		978,762			0	7,604	02/25/2043	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43		06/25/2015	MBS Paydown		699,294	699,294	646,555	645,286		8,566		8,566		699,294			0	7,136	03/25/2043	1FM
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		06/20/2015	MBS Paydown		60,167	60,167	60,156	60,157		5		5		60,167			0	460	08/20/2029	1FE
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029		06/05/2015	Paydown		105,347	105,347	105,347	105,346		0		0		105,347			0	1,673	01/05/2029	1
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029		06/05/2015	Paydown		47,482	47,482	47,482	47,482		0		0		47,482			0	770	01/05/2029	1
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		06/15/2015	MBS Paydown		383,760	383,760	383,803	383,787		(15)		(15)		383,760			0	4,657	03/17/2025	1FE
83367T AD 1	SOCIETE GENERALE 3.10 09/14/2015	R	05/19/2015	BARCLAYS CAPITAL		7,052,850	7,000,000	6,997,760	6,999,664		186		186		6,999,851		52,999	52,999	149,489	09/14/2015	1FE
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044		06/20/2015	MBS Paydown		23,680	23,680	23,677	23,678		1		1		23,680			0	455	04/20/2044	2AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		06/20/2015	MBS Paydown		39,000	39,000	38,962	39,000		(0)		(0)		39,000			0	(2,606)	05/20/2041	2AM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		04/25/2015	Pass-Through Loss			879	480					0					0	14	05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		06/25/2015	MBS Paydown		107,291	107,291	58,608	27,608		80,360		80,360		107,291			0	2,616	05/25/2035	1FM
843646 AF 7	SOUTHERN POWER D 4.875 07/15/2015		05/26/2015	CITIGROUP		4,022,480	4,000,000	3,795,920	3,987,623		9,436		9,436		3,997,060		25,420	25,420	170,083	07/15/2015	2FE
845437 BG 6	SOUTHWESTN EL PR D 4.90 07/01/2015		05/26/2015	MORGAN STANLEY		8,030,320	8,000,000	7,993,040	7,999,569		355		355		7,999,923		30,397	30,397	357,156	07/01/2015	2FE
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23		06/25/2015	MBS Paydown		654,512	654,512	654,469	654,473		9		9		654,512			0	7,346	05/25/2023	1FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		06/25/2015	MBS Paydown		419,493	419,493	381,738	383,582		30,534		30,534		419,493			0	4,784	01/25/2037	1FM
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044		06/20/2015	MBS Paydown		4,375	4,375	2,917	4,375				0		4,375			0	77	04/20/2044	1FE
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045		06/20/2015	MBS Paydown		6,917	6,917	3,463			(0)		(0)		6,917			0	35	04/20/2045	1FE
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		06/20/2015	MBS Paydown		10,000	10,000	5,016			(0)		(0)		10,000			0	57	04/20/2045	1FE
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031		06/25/2015	MBS Paydown		14,797	14,797	13,872	13,949		592		592		14,797			0	554	09/25/2031	1FM
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035		06/25/2015	MBS Paydown		461,102	461,102	306,112	331,493		15,567		15,567		461,102			0	580	12/25/2035	1FM
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35		06/25/2015	MBS Paydown		121,493	121,493	93,315	94,006		6,767		6,767		121,493			0	1,252	06/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		06/25/2015	MBS Paydown		16,336	16,336	12,314	12,180		(190)		(190)		16,336			0	153	07/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2015	MBS Paydown		555,940	555,940	389,158	380,736		135,339		135,339		555,940			0	1,175	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		06/25/2015	MBS Paydown		436,208	436,208	336,971	328,207		84,871		84,871		436,208			0	9,669	09/25/2035	1FM
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036		06/25/2015	MBS Paydown		275,386	275,386	208,433	236,998		(5,831)		(5,831)		275,386			0	432	01/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		06/25/2015	MBS Paydown		210,768	210,768	188,917	195,717		(2,388)		(2,388)		210,768			0	3,071	08/25/2031	1FM
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32		06/25/2015	MBS Paydown		185,586	185,586	146,176	153,842		17,943		17,943		185,586			0	2,637	02/25/2032	1AM
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32		06/25/2015	MBS Paydown		361,605	361,605	326,444	333,450		20,413		20,413		361,605			0	5,038	02/25/2032	4AM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032		06/25/2015	MBS Paydown		47,427	47,427	33,822	38,020		(1,294)		(1,294)		47,427			0		02/25/2032	1AM
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31		06/25/2015	MBS Paydown		88,111	88,111	76,833	79,200		5,528		5,528		88,111			0	1,227	04/25/2031	1AM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		06/25/2015	MBS Paydown		25,759	25,759	18,143	21,193		310		310		25,759			0		04/25/2031	1AM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		06/25/2015	MBS Paydown		474,626	474,626	395,783	411,017		41,133		41,133		474,626			0	6,474	01/25/2031	4AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		06/25/2015	MBS Paydown		93,262	93,262	72,511	79,286		1,305		1,305		93,262			0		01/25/2031	4AM
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34		06/25/2015	MBS Paydown		46,388	46,388	44,707	44,782		533		533		46,388			0	482	03/25/2034	1FM
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		06/25/2015	MBS Paydown		190,288	190,288	160,318	177,813		8,389		8,389		190,288			0	4,583	05/25/2034	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36		06/25/2015	MBS Paydown		20,362	20,362	15,832	3,258		253		253		20,362			0	480	06/25/2036	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		06/25/2015	MBS Paydown		153,352	153,352	106,522	114,922		5,364		5,364		153,352			0	281	09/25/2045	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		06/25/2015	MBS Paydown		503,192	503,192	350,927	382,108		62,494		62,494		503,192			0	703	03/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2015	MBS Paydown		88,017	88,017	74,403	71,517		(188)		(188)		88,017			0	1,810	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2015	Pass-Through Loss			4,781	3,224					0		4,781		(4,781)	(4,781)	70	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/30/2015	Book Value Adjustment									0		(4,781)		4,781	4,781		05/25/2036	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		06/25/2015	MBS Paydown		347,031	347,031	327,944	335,174		1,001		1,001		347,031			0	382	06/25/2037	1FM
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037		06/25/2015	MBS Paydown		53,756	53,756	49,455	53,756				0		53,756			0	94	11/25/2037	1FM
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023		06/20/2015	Paydown		336,857	336,857	339,558	339,079		(2,222)		(2,222)		336,857			0	5,170	04/05/2023	3AM
86614R AB 3	SUMMIT MATERIALS 10.50 01/31/2020		04/01/2015	Partial Make Whole Call		1,542,680	1,362,000	1,372,125	1,367,952		(419)		(419)		1,367,533		175,147	175,147	71,298	01/31/2020	5FE
86614R AB 3	SUMMIT MATERIALS 10.50 01/31/2020		04/22/2015	Partial Make Whole Call		18,037	16,000	16,000	16,000				0		16,000		2,037	2,037	1,137	01/31/2020	5FE
86764P AE 9	SUNOCO INC 9.625 04/15/2015		04/15/2015	Maturity		500,000	500,000	497,145	499,820		180		180		500,000			0	24,063	04/15/2015	2FE
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036		06/23/2015	Paydown		12,239	12,239	12,239	12,239				0		12,239			0	292	12/23/2036	2
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		04/15/2015	MBS Paydown		314,881	314,881	308,092	311,302		(11,755)		(11,755)		314,881			0	1,579	01/15/2024	1FE
871577 ZZ 8	SYNERGY 6.50 9/3/2015		04/20/2015	Paydown		1,986,927	1,986,927	1,983,032	1,984,409		2,518		2,518		1,986,927			0	32,663	09/03/2015	3
871928 AJ 6	IBM-TIERS 97 7.35 6/01/2017		06/01/2015	Sinking Fund Redemption		516,682	516,682	523,932	518,226		(443)		(443)		516,682			0	18,988	06/01/2017	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		06/20/2015	MBS Paydown		530,000	530,000	530,133	530,112		(10)		(10)		530,000			0	6,231	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		06/20/2015	MBS Paydown		162,500	162,500	162,430	162,438		5		5		162,500			0	2,404	11/20/2038	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		06/20/2015	MBS Paydown		125,000	125,000	124,999	124,999		1		1		125,000			0	1,828	02/22/2039	1FE
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39		06/20/2015	MBS Paydown		68,234	68,234	68,204	68,207		2		2		68,234			0	947	05/20/2039	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		06/20/2015	MBS Paydown		150,000	150,000	149,949	149,949		4		4		150,000			0	2,044	11/21/2039	1FE
87425E AG 8	TALISMAN ENERGY 5.125 05/15/2015	I	05/15/2015	Maturity		7,000,000	7,000,000	6,993,980	6,999,720		280		280		7,000,000			0	179,375	05/15/2015	2FE
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038		06/15/2015	Paydown		21,144	21,144	21,144	21,142		1		1		21,144			0	334	01/15/2038	1
878888 ZZ 2	TECH FUNDING LLC 2013 TL 3.483 2/25/2018		05/25/2015	Paydown		605,878	605,878	583,365	586,781		4,438		4,438		605,878			0	5,737	02/15/2018	3FE
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035		06/25/2015	MBS Paydown		61,449	61,449	49,236	52,069		6,477		6,477		61,449			0	225	10/25/2035	1FM
881561 LS 1	TMTS 2004-19HE M1 MEZ FLT 10/25/2034		06/25/2015	MBS Paydown		314,083	314,083	248,869	259,004		53,954		53,954		314,083			0	1,811	10/25/2034	1FM
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035		06/25/2015	MBS Paydown		2,010,730	2,010,730	1,719,174	1,991,381		11,542		11,542		2,010,730			0	5,865	07/25/2035	1FM
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036		06/25/2015	MBS Paydown		36,420	36,420	35,327	35,858		(720)		(720)		36,420			0	723	08/25/2036	1FM
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037		06/25/2015	MBS Paydown		957,626	957,626	737,372	816,589		70,722		70,722		957,626			0	1,466	08/25/2037	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		06/25/2015	MBS Paydown		68,940	68,940	35,849	41,073		21,635		21,635		68,940			0	156	08/25/2038	1FM
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	R	06/20/2015	MBS Paydown		106,250	106,250	105,706	105,767		40		40		106,250			0	1,727	09/20/2038	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	06/20/2015	MBS Paydown		262,500	262,500	262,411	262,412		7		7		262,500			0	3,577	10/20/2039	1FE
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043		06/25/2015	MBS Paydown		78,210	78,210	66,087	66,257		(18,720)		(18,720)		78,210			0	263	09/25/2043	1FM
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044		06/25/2015	MBS Paydown		134,791	134,791	128,220	119,667		(1,453)		(1,453)		134,791			0	1,204	12/25/2044	1FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		06/25/2015	MBS Paydown		98,107	98,107	64,986	46,388		868		868		98,107			0	880	10/25/2046	1FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		06/25/2015	Pass-Through Loss			158,389	104,917					0		158,389		(158,389)	(158,389)	2,813	10/25/2046	1FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		06/30/2015	Book Value Adjustment									0		(158,389)		158,389	158,389		10/25/2046	1FM
887317 AJ 4	TIME WARNER INC 3.15 07/15/15		05/19/2015	BARCLAYS CAPITAL		3,011,640	3,000,000	2,996,430	2,999,588		299		299		2,999,887		11,753	11,753	80,588	07/15/2015	2FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035		04/25/2015	MBS Paydown		15,833	15,833	12,429	12,520		958		958		15,833			0	26	01/25/2035	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		06/16/2015	MBS Paydown		164,538	164,538	168,138	167,791		(133)		(133)		164,538			0	4,458	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		06/16/2015	MBS Paydown		124,782	124,782	130,429	129,801		(1,319)		(1,319)		124,782			0	2,612	10/16/2040	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		06/15/2015	MBS Paydown		298,964	298,964	298,964	298,965		(0)		(0)		298,964			0	5,447	07/15/2041	1FE
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		06/15/2015	MBS Paydown		36,094	36,094	36,094	36,094		0		0		36,094			0	429	04/15/2044	1FE
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033		06/15/2015	Paydown		32,306	32,306	32,306	32,306		0		0		32,306			0	473	05/15/2033	1
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034		06/05/2015	Sinking Fund Redemption		66,582	66,582	66,582	66,582		0		0		66,582			0	1,388	12/05/2034	1
902756 AA 3	UIRC-GSA III LLC 5.36 12/05/33		06/05/2015	Paydown		260,331	260,331	260,331	260,334		(2)		(2)		260,331			0	5,818	12/05/2033	1
90333W AC 2	US BANK NA BKNT 4.80 04/15/2015		04/15/2015	Maturity		8,000,000	8,000,000	7,698,640	7,989,731		10,269		10,269		8,000,000			0	192,000	04/15/2015	1FE
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23		04/22/2015	Sinking Fund Redemption		61,286	61,286	61,286	61,279		0		0		61,286			0	2,183	10/22/2023	2FE
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020		06/30/2015	Paydown		3,046	3,046	2,848			12		12		3,046			0	45	07/23/2020	3FE
90345W AA 2	US AIR 2012-1A 5.9 10/01/24		04/01/2015	Sinking Fund Redemption		161,020	161,020	161,020	161,010		0		0		161,020			0	4,750	10/01/2024	1FE
90346W AA 1	US AIRWAYS 2013-1A 3.95 11/15/2025		05/15/2015	Sinking Fund Redemption		135,309	135,309	134,971	135,003		13		13		135,309			0	2,696	11/15/2025	1FE
90350C AA 8	USROF 2015-1A III PT 3.7213 01/27/2035		06/27/2015	MBS Paydown		59,787	59,787	59,740			0		0		59,787			0	746	01/27/2035	4AM
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35		06/27/2015	MBS Paydown		109,941	109,941	109,941			0		0		109,941			0	1,038	02/27/2035	4AM
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020		05/15/2015	Sinking Fund Redemption		818,182	818,182	818,182	818,171		1		1		818,182			0	19,268	05/15/2020	1
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55		06/25/2015	MBS Paydown		1,152,945	1,152,945	1,151,729			735		735		1,152,945			0	9,034	02/25/2055	4AM
92328C AA 3	VENTR 2012-11A A CLO FLT 11/14/2022		05/14/2015	MBS Paydown		12,300,000	12,300,000	12,277,860	12,275,861		24,139		24,139		12,300,000			0	104,794	11/14/2022	1FE
92328C AB 1	VENTR 2012-11A B CLO FLT 11/14/2022		05/14/2015	MBS Paydown		7,000,000	7,000,000	6,818,700	6,850,983		149,017		149,017		7,000,000			0	91,314	11/14/2022	1Z
92328C AC 9	VENTR 2012-11A C CLO FLT 11/14/2022		05/14/2015	MBS Paydown		7,100,000	7,100,000	6,878,480	6,916,416		183,584		183,584		7,100,000			0	124,746	11/14/2022	1Z
92658T AK 4	VIDEOTRON LTEE 6.375 12/15/2015	I	04/10/2015	Call		500,000	500,000	497,500	499,685		315		315		500,000			0	10,182	12/15/2015	3FE
926999 ZZ 9	VILLAGE ROADSHOW TL A-2 L+375 11/21/2017	R	04/30/2015	Paydown		21,250	21,250	21,258	21,416		(166)		(166)		21,250			0	(87)	11/21/2017	1FE
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	R	04/23/2015	Sinking Fund Redemption		546,849	546,849	546,849	546,849		(0)		(0)		546,849			0	13,671	10/23/2023	2FE
92886A AA 1	VOLVO TREAS AB 5.95 04/01/2015	R	04/01/2015	Maturity		10,000,000	10,000,000	10,080,240	10,004,232		(4,232)		(4,232)		10,000,000			0	297,500	04/01/2015	2FE
92922F W3 8	WAMU 2005-AR10 1A2 SEQ CSTR 09/25/2035		06/25/2015	MBS Paydown		376,887	376,887	371,705	375,430		2,315		2,315		376,887			0	3,992	09/25/2035	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		06/25/2015	MBS Paydown		35,251	35,251	28,465	25,253		10,052		10,052		35,251			0	182	01/25/2046	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		06/25/2015	MBS Paydown		50,450	50,450	40,415	41,165		314		314		50,450			0	443	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		06/25/2015	Pass-Through Loss			2,393	1,905					0		2,393		(2,393)	(2,393)	26	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		06/30/2015	Book Value Adjustment									0		(2,393)		2,393	2,393		02/25/2037	1FM
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		04/15/2015	Sinking Fund Redemption		81,963	81,963	162,808	79,957		2,062		2,062		81,963			0	1,129	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		05/15/2015	Call		8,230,543	8,230,543	8,210,004	8,029,037		40,203		40,203		8,230,543			0	142,016	11/15/2015	1FE
92935H AB 5	WCP 2010-1 B 6.829 11/15/2015		05/15/2015	Call		2,000,000	2,000,000	2,000,000	2,000,002		(2)		(2)		2,000,000			0	56,908	11/15/2015	2FE
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		06/25/2015	MBS Paydown		8,797	8,797	8,577	8,733		23		23		8,797			0	182	03/25/2018	1FM
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033		06/25/2015	MBS Paydown		244	244	156	118		(1,215)		(1,215)		244			0		03/25/2033	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2015	MBS Paydown		19,826	19,826	15,520	9,134		123		123		19,826			0	61	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2015	Pass-Through Loss			8,714	6,821					0					0	28	07/25/2036	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
9497EU AD 9	WFHET 2006-1 A4 SEQ FLT 05/25/2036		06/25/2015	MBS Paydown		147,985	147,985	124,677	140,027		(668)		(668)		147,985			0	250	.05/25/2036	1FM
94980G AH 4	WFHET 2004-2 AI7 SEQ 5.0 5/25/2034		05/25/2015	MBS Paydown		131,633	131,633	123,605	130,335		(274)		(274)		131,633			0	2,742	.05/25/2034	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		06/25/2015	MBS Paydown		106,920	106,920	73,775	74,250		16,202		16,202		106,920			0	613	.10/25/2034	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		06/25/2015	MBS Paydown		206,172	206,172	208,000	191,669		14,659		14,659		206,172			0	4,921	.01/25/2036	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		06/25/2015	MBS Paydown		100,383	100,383	108,163	51,884				0		100,383			0	16,268	.07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		06/25/2015	Pass-Through Loss			2,981	3,212					0					0	481	.07/25/2037	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36		06/25/2015	MBS Paydown		115,764	115,764	88,559	92,830		20,163		20,163		115,764			0	1,289	.03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		06/25/2015	MBS Paydown		732	732	417	371		(9,336)		(9,336)		732			0		.03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		06/25/2015	MBS Paydown		207,354	207,354	183,767	181,314		7,113		7,113		207,354			0	2,460	.03/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		06/25/2015	MBS Paydown		108,658	108,658	87,266	82,906		14,370		14,370		108,658			0		.12/28/2037	1FM
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38		06/25/2015	MBS Paydown		180,084	180,084	181,096	180,216		(1,799)		(1,799)		180,084			0	5,035	.01/25/2038	2FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		04/25/2015	MBS Paydown		34,252	34,252	31,769	31,276		7,547		7,547		34,252			0	657	.09/25/2033	1FM
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		06/15/2015	Paydown		47,306	47,306	50,999	49,009		(186)		(186)		47,306			0	1,320	.12/15/2018	2
96032T AA 4	WESTR 2012-2A A ABS 3.0 01/20/2025		06/20/2015	MBS Paydown		362,121	362,121	362,121	362,121				0		362,121			0	4,494	.01/20/2025	1FE
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		03/30/2015	AMHERST SECURITIES CORP		(2,497)		(0)			5,175		5,175		5,175		(7,671)	(7,671)	(2,647)	.08/20/2025	2AM
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		06/20/2015	MBS Paydown		93,137	93,137	93,137	93,137				0		93,137			0	3,989	.08/20/2025	2AM
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		06/20/2015	MBS Paydown		633,872	633,872	631,445	630,388		427		427		633,872			0	5,609	.12/20/2026	1FE
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2015	Sinking Fund Redemption		628,000	628,000	635,856	634,028		(6,028)		(6,028)		628,000			0	23,550	.06/15/2027	2FE
96647K AE 2	WHITMAN CORP 7.625 06/15/2015		06/15/2015	Maturity		3,000,000	3,000,000	3,426,732	3,023,263		(23,263)		(23,263)		3,000,000			0	114,375	.06/15/2015	1FE
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		06/15/2015	Paydown		24,949	24,949	24,949	24,949				0		24,949			0	693	.09/15/2031	2
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		06/15/2015	Paydown		23,757	23,757	23,757	23,757				0		23,757			0	660	.06/15/2033	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		06/15/2015	Paydown		29,087	29,087	29,087	29,087				0		29,087			0	808	.05/15/2034	2
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		01/01/2015	Private Placement			2	2	2				0		2		(2)	(2)		.10/15/2033	2
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029		06/15/2015	Paydown		124,063	124,063	125,232	124,973		(36)		(36)		124,063			0	3,052	.02/15/2029	1
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035		06/15/2015	Paydown		46,537	46,537	47,006	46,938		(8)		(8)		46,537			0	1,201	.01/15/2035	1
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036		06/15/2015	Paydown		17,497	17,497	17,675	17,652		(3)		(3)		17,497			0	529	.01/15/2036	2
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031		06/15/2015	Paydown		131,903	131,903	133,325	133,034		(37)		(37)		131,903			0	2,953	.08/15/2031	1
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029		06/25/2015	Paydown		183,755	183,755	185,463	185,111		(58)		(58)		183,755			0	4,444	.01/25/2029	2
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031		06/15/2015	Paydown		43,704	43,704	43,704	43,704				0		43,704			0	957	.09/15/2031	1
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029		06/15/2015	Paydown		84,870	84,870	85,650	85,508		(22)		(22)		84,870			0	1,982	.10/15/2029	1
96928* EN 3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034		06/15/2015	Paydown		83,006	83,006	83,900	83,753		(22)		(22)		83,006			0	1,439	.02/15/2034	1
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033		06/15/2015	Paydown		42,690	42,690	42,690	42,690		0		0		42,690			0	1,018	.09/15/2033	2
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025		06/15/2015	Paydown		149,846	149,846	149,846	149,847		(1)		(1)		149,846			0	3,855	.04/15/2025	3
96928* FK 8	CA HIGHWAY PATROL CTL F 5.93 11/15/2032		06/15/2015	Paydown		50,029	50,029	50,029	50,029				0		50,029			0	(111,226)	.11/15/2032	1
96928* FQ 5	GSA PORTLAND OR CTL 4.01 9/15/2033		06/15/2015	Paydown		87,044	87,044	87,044	87,044		0		0		87,044			0	1,455	.09/15/2033	1
96928* FV 4	BCBS OF NC CTL 4.09% 09/15/2044		06/15/2015	Paydown		43,561	43,561	43,561	43,561		0		0		43,561			0	743	.09/15/2044	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96928* FY 8	WAGS (FAIRBANKS, AK) CTL 4.51 01/15/2035		06/15/2015	Paydown		58,919	58,919	58,919			0		0		58,919			0	694	01/15/2035	2FE
96928@ AA 3	SOUTH CAROLINA CTL 4.00 6/15/2023		06/15/2015	Paydown		139,260	139,260	139,260	139,247		10		10		139,260			0	2,322	06/15/2023	1
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017		06/30/2015	Paydown		47,691	47,691	47,213	47,387		304		304		47,691			0	(296)	12/05/2017	3FE
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		06/20/2015	MBS Paydown		1,047,699	1,047,699	1,041,151	1,040,995		2,939		2,939		1,047,699			0	14,951	06/20/2044	1FM
98886Y AA 6	ZAIS2 2014-2A A1A CLO SSNR FLT 07/25/26		06/08/2015	RBC CAPITAL MARKETS		3,488,100	3,500,000	3,481,800	3,484,217		3,195		3,195		3,487,411		689	689	43,299	07/25/2026	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		06/15/2015	MBS Paydown		156,000	156,000	156,000			0		0		156,000			0	(258,775)	12/15/2039	1FE
G2956L AA 4	VISTAJET/DEVOCATOR LTD TL 3.50 3/31/2015		05/29/2015	Paydown		1,500,000	1,500,000	1,500,000	1,487,235		12,301		12,301		1,500,000			0	4,015	03/31/2015	1Z
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	06/30/2015	Paydown		39,375	39,375	34,059			188		188		39,375			0	545	03/19/2020	3FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	06/30/2015	Paydown		8,312	8,312	6,469			1,844		1,844		8,312			0	253	06/13/2020	4FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	06/30/2015	Paydown		18,189	18,189	16,396	12,778		80		80		18,189			0	98	06/30/2019	2FE
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032		06/25/2015	MBS Paydown		316	316	318	304		3		3		316			0	8	12/25/2032	1FM
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33		06/25/2015	MBS Paydown		2,887	2,887	2,927	2,818		52		52		2,887			0	57	12/25/2033	1FM
05948X GY 1	BOAMS 2003-4 1A57 SEQ SSUP 5.50 06/33		06/25/2015	MBS Paydown		14,625	14,625	14,844	14,758		(178)		(178)		14,625			0	304	06/25/2033	2FM
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33		06/25/2015	MBS Paydown		13,899	13,899	14,195	13,613		222		222		13,899			0	289	06/25/2033	1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		06/28/2015	MBS Paydown		73,906	73,906	73,824	73,906				0		73,906			0	1,682	02/28/2041	1FM
12669E JR 8	CWHL 2003-J5 1A6 5.50 7/25/33		06/25/2015	MBS Paydown		12,680	12,680	12,973	12,472		164		164		12,680			0	274	07/25/2033	1FM
12669E JS 6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033		06/25/2015	MBS Paydown		199,125	199,125	202,734	201,327		(2,809)		(2,809)		199,125			0	4,309	07/25/2033	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2015	MBS Paydown		17,552	17,552	17,552	11,528		(76)		(76)		17,552			0	292	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2015	Pass-Through Loss			7,547	7,547					0					0	118	02/25/2036	1FM
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033		06/25/2015	MBS Paydown		5,035	5,035	5,115	4,981		28		28		5,035			0	124	07/25/2033	1FM
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17		06/25/2015	MBS Paydown		294	294	301	244		2		2		294			0	7	07/25/2017	1FM
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17		06/25/2015	MBS Paydown		66	66	67	56		5		5		66			0	1	04/25/2017	1FM
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		06/15/2015	Pass-Through Loss			30,221	30,104					0					0	1,068	04/15/2029	6FE
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		06/25/2015	MBS Paydown		11,947	11,947	11,508	10,812		(633)		(633)		11,947			0	191	04/25/2033	1FM
3899999. Total Bonds - Industrial and Miscellaneous						708,596,517	707,412,262	686,580,621	670,444,526	12,175	3,406,093	0	3,418,268	0	701,823,051	0	6,773,466	6,773,466	12,964,281	XXX	XXX
8399997. Total Bonds - Part 4						731,614,575	730,430,320	706,471,985	693,294,615	12,756	3,522,217	0	3,534,972	0	724,841,104	0	6,773,472	6,773,472	13,199,510	XXX	XXX
8399999. Total Bonds						731,614,575	730,430,320	706,471,985	693,294,615	12,756	3,522,217	0	3,534,972	0	724,841,104	0	6,773,472	6,773,472	13,199,510	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001750 AB 4	AMMC CLO 2011-9A 01-15-22		05/31/2015	Book Value Adjustment		35,820	XXX						0		35,820			0		XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22		04/30/2015	Book Value Adjustment		221,526	XXX						0		221,526			0		XXX	U
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26		04/30/2015	Book Value Adjustment		292,811	XXX						0		292,811			0		XXX	U
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26		04/30/2015	Book Value Adjustment		221,894	XXX						0		221,894			0		XXX	U
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25		06/30/2015	Book Value Adjustment		108,325	XXX						0		108,325			0		XXX	U
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23		05/31/2015	Book Value Adjustment		83,597	XXX						0		83,597			0		XXX	U
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26		06/30/2015	Book Value Adjustment		96,240	XXX						0		96,240			0		XXX	U
23204G 10 0	CUSTOMERS BANCORP INC		04/29/2015	SANDLER & O'NEIL PARTNERS	26,000.000	673,889	XXX	251,250	505,960	(254,710)			(254,710)		251,250		422,639	422,639		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC		04/30/2015	SANDLER & O'NEIL PARTNERS	6,500.000	165,786	XXX		126,490	(126,490)			(126,490)				165,786	165,786		XXX	L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
23204G 10 0	CUSTOMERS BANCORP INC.		06/03/2015	SANDLER & O'NEIL PARTNERS	12,000.000	313,191	XXX		233,520	(233,520)			(233,520)				313,191	313,191		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/04/2015	SANDLER & O'NEIL PARTNERS	200.000	5,192	XXX		3,892	(3,892)			(3,892)				5,192	5,192		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/05/2015	SANDLER & O'NEIL PARTNERS	26,788.000	698,139	XXX	279,832	521,294	(241,462)			(241,462)		279,832		418,307	418,307		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/10/2015	SANDLER & O'NEIL PARTNERS	6,000.000	165,347	XXX	84,000	116,760	(32,760)			(32,760)		84,000		81,347	81,347		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/11/2015	SANDLER & O'NEIL PARTNERS	22,000.000	593,419	XXX	308,000	428,120	(120,120)			(120,120)		308,000		285,419	285,419		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/12/2015	SANDLER & O'NEIL PARTNERS	20,000.000	535,758	XXX	280,000	389,200	(109,200)			(109,200)		280,000		255,758	255,758		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/15/2015	SANDLER & O'NEIL PARTNERS	25,000.000	663,668	XXX	350,000	486,500	(136,500)			(136,500)		350,000		313,668	313,668		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/16/2015	SANDLER & O'NEIL PARTNERS	27,000.000	716,837	XXX	378,000	525,420	(147,420)			(147,420)		378,000		338,837	338,837		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/17/2015	SANDLER & O'NEIL PARTNERS	10,500.000	277,177	XXX	147,000	204,330	(57,330)			(57,330)		147,000		130,177	130,177		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/18/2015	SANDLER & O'NEIL PARTNERS	33,000.000	871,042	XXX	462,000	642,180	(180,180)			(180,180)		462,000		409,042	409,042		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/19/2015	CORNERSTONE MACRO	33,816.000	900,240	XXX	473,424	658,059	(184,635)			(184,635)		473,424		426,816	426,816		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/22/2015	CORNERSTONE MACRO	16,908.000	453,075	XXX	236,712	329,030	(92,318)			(92,318)		236,712		216,363	216,363		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/23/2015	STRATEGAS RESEARCH	33,816.000	918,483	XXX	473,424	658,059	(184,635)			(184,635)		473,424		445,059	445,059		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/24/2015	SANDLER & O'NEIL PARTNERS	13,000.000	357,744	XXX	182,000	252,980	(70,980)			(70,980)		182,000		175,744	175,744		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/25/2015	SANDLER & O'NEIL PARTNERS	6,500.000	177,932	XXX	91,000	126,490	(35,490)			(35,490)		91,000		86,932	86,932		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/26/2015	SANDLER & O'NEIL PARTNERS	18,000.000	493,637	XXX	252,000	350,280	(98,280)			(98,280)		252,000		241,637	241,637		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/29/2015	SANDLER & O'NEIL PARTNERS	6,000.000	162,596	XXX	84,000	116,760	(32,760)			(32,760)		84,000		78,596	78,596		XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/30/2015	SANDLER & O'NEIL PARTNERS	16,404.000	440,718	XXX	229,656	319,222	(89,566)			(89,566)		229,656		211,062	211,062		XXX	L
43785V 10 2	HOMESTREET INC.		05/22/2015	FRIEDMAN BILLINGS RAMSEY	24,000.000	565,434	XXX	426,937	417,840	9,097			9,097		426,937		138,497	138,497		XXX	L
43785V 10 2	HOMESTREET INC.		06/11/2015	FRIEDMAN BILLINGS RAMSEY	9,000.000	215,923	XXX	160,076	156,690	3,386			3,386		160,076		55,847	55,847		XXX	L
43785V 10 2	HOMESTREET INC.		06/12/2015	FRIEDMAN BILLINGS RAMSEY	8,000.000	189,482	XXX	142,290	139,280	3,010			3,010		142,290		47,193	47,193		XXX	L
43785V 10 2	HOMESTREET INC.		06/15/2015	FRIEDMAN BILLINGS RAMSEY	15,000.000	352,802	XXX	266,793	261,150	5,643			5,643		266,793		86,009	86,009		XXX	L
43785V 10 2	HOMESTREET INC.		06/16/2015	FRIEDMAN BILLINGS RAMSEY	7,000.000	164,828	XXX	124,049	121,870	2,179			2,179		124,049		40,779	40,779		XXX	L
43785V 10 2	HOMESTREET INC.		06/17/2015	FRIEDMAN BILLINGS RAMSEY	15,000.000	351,945	XXX	262,908	261,150	1,758			1,758		262,908		89,036	89,036		XXX	L
43785V 10 2	HOMESTREET INC.		06/18/2015	FRIEDMAN BILLINGS RAMSEY	15,000.000	351,429	XXX	260,628	261,150	(522)			(522)		260,628		90,801	90,801		XXX	L
43785V 10 2	HOMESTREET INC.		06/19/2015	FRIEDMAN BILLINGS RAMSEY	23,950.000	563,959	XXX	407,863	416,970	(9,107)			(9,107)		407,863		156,097	156,097		XXX	L
43785V 10 2	HOMESTREET INC.		06/22/2015	FRIEDMAN BILLINGS RAMSEY	14,360.000	338,572	XXX	243,854	250,008	(6,153)			(6,153)		243,854		94,718	94,718		XXX	L
43785V 10 2	HOMESTREET INC.		06/23/2015	FRIEDMAN BILLINGS RAMSEY	15,126.000	359,396	XXX	256,862	263,344	(6,481)			(6,481)		256,862		102,534	102,534		XXX	L
43785V 10 2	HOMESTREET INC.		06/24/2015	FRIEDMAN BILLINGS RAMSEY	20,000.000	476,853	XXX	337,429	348,200	(10,771)			(10,771)		337,429		139,424	139,424		XXX	L
43785V 10 2	HOMESTREET INC.		06/25/2015	FRIEDMAN BILLINGS RAMSEY	9,000.000	212,795	XXX	130,898	156,690	(25,792)			(25,792)		130,898		81,897	81,897		XXX	L
43785V 10 2	HOMESTREET INC.		06/26/2015	FRIEDMAN BILLINGS RAMSEY	5,000.000	118,501	XXX	55,000	87,050	(32,050)			(32,050)		55,000		63,501	63,501		XXX	L
603042 ZA 3	MOTRICITY INC WRTS $14.541		01/01/2015	Dissolution	24,757.000		XXX	0		0			0		0		(0)	(0)		XXX	A
636220 30 3	NATIONAL GENERAL HOLDING CORP		04/15/2015	FRIEDMAN BILLINGS RAMSEY	43,000.000	841,064	XXX	550,337	800,230	(249,894)			(249,894)		550,337		290,728	290,728	1,135	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP		05/07/2015	CORNERSTONE MACRO	5,988.000	120,058	XXX	62,874	111,437	(48,563)			(48,563)		62,874		57,184	57,184	249	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP		05/08/2015	CORNERSTONE MACRO	5,272.000	106,377	XXX	55,356	98,112	(42,756)			(42,756)		55,356		51,021	51,021	219	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP		05/11/2015	CORNERSTONE MACRO	4,500.000	90,223	XXX	47,250	83,745	(36,495)			(36,495)		47,250		42,973	42,973	187	XXX	U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
636220 30 3	NATIONAL GENERAL HOLDING CORP		06/17/2015	FRIEDMAN BILLINGS RAMSEY	36,000.000	696,951	XXX	378,000	669,960	(291,960)			(291,960)		378,000		318,951	318,951	1,497	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP		06/22/2015	FRIEDMAN BILLINGS RAMSEY	21,389.000	421,569	XXX	224,585	398,049	(173,465)			(173,465)		224,585		196,985	196,985	890	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP		06/23/2015	FRIEDMAN BILLINGS RAMSEY	21,389.000	420,928	XXX	224,585	398,049	(173,465)			(173,465)		224,585		196,343	196,343	890	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP		06/25/2015	FRIEDMAN BILLINGS RAMSEY	55,000.000	1,086,780	XXX	577,500	1,023,550	(446,050)			(446,050)		577,500		509,280	509,280	2,288	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP		06/26/2015	FRIEDMAN BILLINGS RAMSEY	35,000.000	714,918	XXX	367,500	651,350	(283,850)			(283,850)		367,500		347,418	347,418	1,456	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP		06/29/2015	FRIEDMAN BILLINGS RAMSEY	33,000.000	680,180	XXX	346,500	614,130	(267,630)			(267,630)		346,500		333,680	333,680	1,373	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP		06/30/2015	FRIEDMAN BILLINGS RAMSEY	30,000.000	627,222	XXX	315,000	558,300	(243,300)			(243,300)		315,000		312,222	312,222	1,248	XXX	U
896522 10 9	TRINITY INDUSTRIES INC		04/22/2015	STIFEL NICOLAUS	58,500.000	1,921,953	XXX	1,569,661					0		1,569,661		352,292	352,292	11,700	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						22,634,228	XXX	12,357,032	15,542,850	(4,755,478)	0	0	(4,755,478)	0	13,417,245	0	9,216,983	9,216,983	23,131	XXX	XXX
9799997 Total Common Stocks - Part 4						22,634,228	XXX	12,357,032	15,542,850	(4,755,478)	0	0	(4,755,478)	0	13,417,245	0	9,216,983	9,216,983	23,131	XXX	XXX
9799999. Total Common Stocks						22,634,228	XXX	12,357,032	15,542,850	(4,755,478)	0	0	(4,755,478)	0	13,417,245	0	9,216,983	9,216,983	23,131	XXX	XXX
9899999. Total Preferred and Common Stocks						22,634,228	XXX	12,357,032	15,542,850	(4,755,478)	0	0	(4,755,478)	0	13,417,245	0	9,216,983	9,216,983	23,131	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						754,248,803	XXX	718,829,017	708,837,465	(4,742,723)	3,522,217	0	(1,220,506)	0	738,258,349	0	15,990,454	15,990,454	13,222,641	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....18.

Statement as of June 30, 2015 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	07/11/2014	07/10/2015		2,232,546	1,972.4100	54,116			72,795	*#	72,795	27,342		(27,058)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	08/15/2014	08/14/2015		2,349,615	1,946.4300	71,354			114,698	*#	114,698	36,449		(35,677)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/12/2014	09/11/2015		1,790,806	1,995.3400	47,846			51,068	*#	51,068	9,172		(23,923)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	10/10/2014	10/09/2015		2,897,961	1,970.1000	68,356			139,429	*#	139,429	16,298		(34,178)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/14/2014	11/13/2015		2,318,512	2,029.3500	78,969			45,860	*#	45,860	(1,200)		(39,484)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	12/12/2014	12/11/2015		3,590,078	2,028.0400	133,776			88,287	*#	88,287	(2,910)		(66,888)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/09/2015	01/08/2016		1,394,812	2,025.9000		57,978		38,455	*#	38,455	4,634		(24,157)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/13/2015	02/12/2016		2,282,303	2,067.0400		91,820		42,643	*#	42,643	(18,571)		(30,607)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/13/2015	03/12/2016		2,288,685	2,043.9400		88,101		66,746	*#	66,746	670		(22,025)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	04/10/2015	04/09/2016		2,452,360	2,081.4600		88,588		52,587	*#	52,587	(21,237)		(14,765)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	05/15/2015	05/14/2016		2,221,712	2,098.4800		81,935		46,384	*#	46,384	(28,724)		(6,828)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/12/2015	06/11/2016		2,165,424	2,105.6000		62,198		51,453	*#	51,453	(10,745)		(46,654)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/07/2014	08/06/2015		3,417,071	1,773.4300	139,962			305,327	*#	305,327	91,148		(36,517)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/21/2014	08/20/2015		2,818,153	1,839.7800	109,551			233,349	*#	233,349	70,908		(44,458)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/07/2014	09/06/2015		3,340,213	1,877.0300	133,375			246,811	*#	246,811	76,823		(58,947)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/21/2014	09/20/2015		4,463,336	1,872.0100	176,840			329,808	*#	329,808	100,374		(43,561)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/07/2014	10/06/2015		3,521,642	1,865.0900	130,682			249,844	*#	249,844	74,421		(47,197)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	04/21/2014	10/20/2015		3,700,729	1,864.8500	141,592			260,964	*#	260,964	78,372		(78,904)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	11/06/2015		6,223,406	1,867.7200	236,711			434,380	*#	434,380	129,131		(49,301)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2014	11/20/2015		3,862,751	1,872.8300	147,903			266,595	*#	266,595	79,458		(80,454)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/09/2014	12/06/2015		6,373,886	1,949.4400	241,362			349,116	*#	349,116	99,432		(77,935)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	06/23/2014	12/20/2015		6,226,166	1,962.8700	233,806			328,095	*#	328,095	92,443		(119,241)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2014	07/06/2015		11,144,064	1,985.4400	238,483			1,769,561	*#	1,769,561	1,787,724		(612,913)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/07/2014	07/06/2015		71,184,728	1,985.4400	1,225,827			1,850,707	*#	1,850,707	759,648		(350,811)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2014	07/06/2015		39,789,439	1,985.4400	701,622			1,219,818	*#	1,219,818	616,410		(497,646)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2014	07/06/2015		53,407,858	1,985.4400	995,291			1,709,599	*#	1,709,599	852,301		(468,188)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	07/07/2014	07/06/2015		47,257,747	1,985.4400	936,377			1,579,660	*#	1,579,660	771,499		(494,094)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2014	07/06/2015		47,219,969	1,985.4400	988,189			1,636,697	*#	1,636,697	779,506		(550,341)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	07/07/2014	07/06/2015		48,337,454	1,985.4400	1,100,681			1,755,822	*#	1,755,822	796,587		(909,998)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	07/07/2014	07/06/2015		75,281,079	1,985.4400	1,819,995			2,809,694	*#	2,809,694	1,215,975		(19,571)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/07/2014	07/06/2015		2,117,951	127.1600	39,141				*#		9,519		(34,309)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	07/07/2014	01/06/2016		3,139,560	1,985.4400	102,926			138,842	*#	138,842	39,785		(114,906)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/21/2014	07/20/2015		10,398,737	1,978.2200	229,812				*#		47,432		(557,355)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	07/21/2014	07/20/2015		62,256,982	1,978.2200	1,114,710			2,422,042	*#	2,422,042	1,367,194		(378,478)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/21/2014	07/20/2015		41,827,549	1,978.2200	756,956			1,211,687	*#	1,211,687	569,104		(484,668)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/21/2014	07/20/2015		50,715,721	1,978.2200	969,337			1,547,772	*#	1,547,772	718,964		(587,041)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/21/2014	07/20/2015		57,277,251	1,978.2200	1,174,082			1,864,704	*#	1,864,704	854,911		(558,221)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/21/2014	07/20/2015		50,263,293	1,978.2200	1,116,443			1,750,553	*#	1,750,553	783,671		(567,098)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	07/21/2014	07/20/2015		47,860,250	1,978.2200	1,134,196			1,754,352	*#	1,754,352	767,085		(680,331)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	07/21/2014	07/20/2015		53,823,038	1,978.2200	1,360,663			2,071,833	*#	2,071,833	878,259		(17,515)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/21/2014	07/20/2015		1,732,678	126.1300	35,030			62	*#	62	8,005		(19,343)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/21/2014	01/20/2016		1,737,432	1,978.2200	58,028			78,912	*#	78,912	23,138		(176,517)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	08/07/2014	08/06/2015		17,651,744	1,920.2400	353,035			500,706	*#.	500,706	439,329		(863,193)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2014	08/06/2015		87,839,826	1,920.2400	1,726,386			4,171,564	*#.	4,171,564	1,817,804		(353,045)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2014	08/06/2015		40,057,267	1,920.2400	706,089			1,233,752	*#.	1,233,752	559,865		(488,385)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2014	08/06/2015		50,155,600	1,920.2400	976,771			1,727,424	*#.	1,727,424	776,306		(473,881)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2014	08/06/2015		47,034,488	1,920.2400	947,762			1,676,206	*#.	1,676,206	752,604		(661,612)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2014	08/06/2015		60,601,560	1,920.2400	1,323,224			2,350,304	*#.	2,350,304	1,049,491		(683,759)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2014	08/06/2015		58,411,679	1,920.2400	1,367,519			2,444,943	*#.	2,444,943	1,083,441		(606,227)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2014	08/06/2015		50,052,542	1,920.2400	1,212,454			2,170,562	*#.	2,170,562	959,083		(627,713)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/07/2014	08/06/2015		49,593,093	1,920.2400	1,255,427			2,242,750	*#.	2,242,750	989,470		(762,910)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2014	08/06/2015		58,680,985	1,920.2400	1,525,820			2,718,202	*#.	2,718,202	1,199,101		(27,034)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/07/2014	08/06/2015		2,544,843	125.6700	54,068			1,012	*#.	1,012	12,613		(53,494)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/07/2014	02/06/2016		4,636,812	1,920.2400	160,481			243,262	*#.	243,262	72,438		(124,378)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/21/2014	08/20/2015		10,815,517	1,986.5100	248,757			62,058	*#.	62,058	126,203		(657,606)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/21/2014	08/20/2015		66,026,839	1,986.5100	1,315,212			2,457,720	*#.	2,457,720	1,434,488		(404,766)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/21/2014	08/20/2015		43,136,879	1,986.5100	809,532			1,168,053	*#.	1,168,053	547,379		(455,747)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/21/2014	08/20/2015		44,930,291	1,986.5100	911,493			1,308,572	*#.	1,308,572	608,073		(548,857)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/21/2014	08/20/2015		49,447,142	1,986.5100	1,097,714			1,557,651	*#.	1,557,651	711,905		(610,042)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	08/21/2014	08/20/2015		51,667,218	1,986.5100	1,220,084			1,717,877	*#.	1,717,877	773,643		(711,968)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	08/21/2014	08/20/2015		58,807,944	1,986.5100	1,423,935			1,997,712	*#.	1,997,712	893,927		(810,059)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	08/21/2014	08/20/2015		61,927,667	1,986.5100	1,620,118			2,244,979	*#.	2,244,979	982,295		(16,841)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/21/2014	08/20/2015		1,743,275	124.2200	33,681			1,999	*#.	1,999	6,134		(40,641)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/21/2014	02/20/2016		3,481,892	1,986.5100	121,923			155,736	*#.	155,736	47,990		(157,926)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	09/08/2014	09/06/2015		13,673,244	2,007.7100	315,852			274,577	*#.	274,577	277,525		(652,732)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/08/2014	09/06/2015		68,326,224	2,007.7100	1,305,464			1,531,356	*#.	1,531,356	594,218		(351,296)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/08/2014	09/06/2015		37,984,486	2,007.7100	702,592			880,398	*#.	880,398	406,671		(749,102)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/08/2014	09/06/2015		76,382,908	2,007.7100	1,498,204			1,863,681	*#.	1,863,681	855,979		(519,496)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/08/2014	09/06/2015		46,211,664	2,007.7100	1,038,992			1,275,459	*#.	1,275,459	570,998		(653,355)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/08/2014	09/06/2015		55,266,358	2,007.7100	1,306,710			1,595,634	*#.	1,595,634	705,122		(900,669)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/08/2014	09/06/2015		71,010,499	2,007.7100	1,801,338			2,177,438	*#.	2,177,438	943,710		(718,748)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/08/2014	09/06/2015		51,721,741	2,007.7100	1,437,495			1,707,114	*#.	1,707,114	718,360		(11,122)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/08/2014	09/06/2015		1,223,046	122.0600	22,244			3,197	*#.	3,197	1,745		(43,081)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/08/2014	03/06/2016		3,743,766	2,007.7100	129,242			151,904	*#.	151,904	42,448		(147,072)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	09/21/2014	09/20/2015		13,073,102	2,010.4000	294,145			67,194	*#.	67,194	145,791		(577,473)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/21/2014	09/20/2015		62,890,113	2,010.4000	1,154,946			1,697,957	*#.	1,697,957	820,240		(358,421)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/21/2014	09/20/2015		39,815,668	2,010.4000	716,842			915,848	*#.	915,848	414,108		(480,090)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/21/2014	09/20/2015		50,550,865	2,010.4000	960,180			1,224,951	*#.	1,224,951	548,468		(520,134)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/21/2014	09/20/2015		47,617,383	2,010.4000	1,040,268			1,308,215	*#.	1,308,215	573,362		(551,130)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/21/2014	09/20/2015		47,985,753	2,010.4000	1,102,259			1,380,526	*#.	1,380,526	597,576		(763,972)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/21/2014	09/20/2015		62,131,474	2,010.4000	1,527,945			1,901,632	*#.	1,901,632	806,613		(741,110)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/21/2014	09/20/2015		55,243,862	2,010.4000	1,482,219			1,824,730	*#.	1,824,730	749,819		(34,057)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/21/2014	09/20/2015		2,932,150	117.0900	68,114			25,772	*#.	25,772	8,594		(42,378)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/21/2014	03/20/2016		3,749,832	2,010.4000	127,133			151,637	*#.	151,637	41,808		(191,765)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/07/2014	10/06/2015		16,748,049	1,964.8200	383,530			495,089	*#.	495,089	426,153		(761,302)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/07/2014	10/06/2015		73,577,031	1,964.8200	1,522,604			3,131,086	*#	3,131,086	1,607,264		(402,986)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015		43,314,827	1,964.8200	805,972			1,179,875	*#	1,179,875	531,450		(549,955)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015		55,958,659	1,964.8200	1,099,909			1,613,925	*#	1,613,925	722,660		(746,765)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015		66,316,797	1,964.8200	1,493,530			2,200,198	*#	2,200,198	969,381		(628,829)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015		53,509,599	1,964.8200	1,257,659			1,855,167	*#	1,855,167	814,353		(652,802)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015		52,914,101	1,964.8200	1,305,603			1,923,805	*#	1,923,805	839,341		(650,163)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015		48,646,376	1,964.8200	1,300,327			1,913,356	*#	1,913,356	824,058		(763,639)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015		55,213,012	1,964.8200	1,527,278			2,243,434	*#	2,243,434	960,856		(36,908)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/07/2014	10/06/2015		3,137,341	116.0300	73,817			35,419	*#	35,419	12,763		(53,411)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/07/2014	04/06/2016		4,571,985	1,964.8200	160,232			209,490	*#	209,490	58,466		(158,763)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/21/2014	10/20/2015		12,452,001	1,904.0100	317,526			245,402	*#	245,402	257,465		(770,772)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/21/2014	10/20/2015		60,269,324	1,904.0100	1,541,544			2,967,207	*#	2,967,207	1,502,211		(463,342)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/21/2014	10/20/2015		44,533,502	1,904.0100	926,685			1,354,873	*#	1,354,873	632,787		(559,276)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/21/2014	10/20/2015		50,064,243	1,904.0100	1,118,551			1,636,197	*#	1,636,197	763,150		(624,512)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/21/2014	10/20/2015		49,135,404	1,904.0100	1,249,024			1,842,000	*#	1,842,000	851,798		(789,741)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/21/2014	10/20/2015		58,270,694	1,904.0100	1,579,483			2,332,261	*#	2,332,261	1,075,695		(767,723)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/21/2014	10/20/2015		52,742,309	1,904.0100	1,535,447			2,280,019	*#	2,280,019	1,044,645		(913,417)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/21/2014	10/20/2015		57,827,256	1,904.0100	1,826,834			2,721,115	*#	2,721,115	1,239,429		(26,393)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	10/21/2014	10/20/2015		2,173,082	119.8000	52,785			14,985	*#	14,985	9,555		(45,895)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/21/2014	04/20/2016		3,610,932	1,904.0100	137,685			186,668	*#	186,668	53,770		(276,756)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	JP MORGAN CHASE	11/07/2014	11/06/2015		22,319,001	2,031.2100	553,511			437,848	*#	437,848	460,486		(1,015,774)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	11/07/2014	11/06/2015		95,987,454	2,031.2100	2,031,548			1,749,392	*#	1,749,392	511,217		(407,158)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2014	11/06/2015		43,264,773	2,031.2100	814,315			931,027	*#	931,027	448,386		(531,115)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/07/2014	11/06/2015		53,090,854	2,031.2100	1,062,230			1,204,603	*#	1,204,603	578,976		(523,569)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2014	11/06/2015		48,749,040	2,031.2100	1,047,138			1,183,252	*#	1,183,252	562,726		(660,900)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/07/2014	11/06/2015		54,625,736	2,031.2100	1,321,801			1,476,889	*#	1,476,889	690,235		(714,696)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/07/2014	11/06/2015		59,072,146	2,031.2100	1,429,392			1,597,105	*#	1,597,105	746,419		(654,150)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/07/2014	11/06/2015		51,163,471	2,031.2100	1,308,299			1,454,500	*#	1,454,500	671,917		(740,368)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/07/2014	11/06/2015		55,420,802	2,031.2100	1,480,737			1,638,627	*#	1,638,627	749,139		(753,475)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/07/2014	11/06/2015		53,095,079	2,031.2100	1,506,950			1,655,464	*#	1,655,464	744,371		(641,287)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/07/2014	11/06/2015		45,473,515	2,031.2100	1,282,574			1,409,942	*#	1,409,942	635,281		(56,018)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/07/2014	11/06/2015		4,131,052	109.8800	112,036			108,431	*#	108,431	46,178		(46,341)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/07/2014	05/06/2016		3,951,640	2,031.2100	139,023			152,623	*#	152,623	44,758		(232,582)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	11/21/2014	11/20/2015		17,686,851	2,052.7500	465,164			233,387	*#	233,387	300,418		(824,041)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/21/2014	11/20/2015		74,435,632	2,052.7500	1,648,082			1,252,661	*#	1,252,661	520,827		(342,744)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2014	11/20/2015		35,696,012	2,052.7500	685,489			693,017	*#	693,017	352,410		(540,709)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2014	11/20/2015		52,516,698	2,052.7500	1,081,418			1,086,063	*#	1,086,063	548,695		(528,631)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2014	11/20/2015		47,688,272	2,052.7500	1,057,261			1,053,711	*#	1,053,711	527,895		(622,917)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	11/21/2014	11/20/2015		48,963,931	2,052.7500	1,245,834			1,201,872	*#	1,201,872	602,782		(619,300)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/21/2014	11/20/2015		49,207,217	2,052.7500	1,238,600			1,216,640	*#	1,216,640	597,340		(637,062)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/21/2014	11/20/2015		49,780,324	2,052.7500	1,274,124			1,248,398	*#	1,248,398	611,255		(859,650)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	11/21/2014	11/20/2015		60,134,498	2,052.7500	1,719,300			1,656,628	*#	1,656,628	790,828		(833,321)			1	B

Statement as of June 30, 2015 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	11/21/2014	11/20/2015		57,508,824	2,052.7500	1,666,642			1,601,859	*#	1,601,859	762,052		(4,066)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/21/2014	11/20/2015		138,885	2,052.7500	8,131			5,184	*#	5,184	1,281		(44,691)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2014	11/20/2015		3,515,931	114.8600	89,383			51,633	*#	51,633	23,294		(48,628)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/21/2014	05/20/2016		4,032,069	2,052.7500	145,883			146,241	*#	146,241	45,049		(164,387)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	12/08/2014	12/06/2015		15,435,417	2,075.3700	328,774			159,177	*#	159,177	225,834		(625,983)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/08/2014	12/06/2015		66,401,558	2,075.3700	1,251,966			529,995	*#	529,995	(34,723)		(328,611)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/08/2014	12/06/2015		36,567,830	2,075.3700	657,223			616,747	*#	616,747	305,589		(511,203)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/08/2014	12/06/2015		52,495,602	2,075.3700	1,022,407			953,303	*#	953,303	467,614		(564,550)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/08/2014	12/06/2015		55,007,077	2,075.3700	1,129,101			1,047,759	*#	1,047,759	510,116		(537,896)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/08/2014	12/06/2015		47,100,653	2,075.3700	1,075,791			991,739	*#	991,739	470,741		(701,968)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/08/2014	12/06/2015		57,705,868	2,075.3700	1,403,935			1,286,699	*#	1,286,699	600,480		(1,168,054)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/08/2014	12/06/2015		90,402,555	2,075.3700	2,336,108			2,207,432	*#	2,207,432	944,573		(29,905)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/08/2014	12/06/2015		2,200,627	114.4300	59,809			36,913	*#	36,913	20,557		(27,462)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/08/2014	06/06/2016		2,356,057	2,075.3700	82,385			78,714	*#	78,714	22,870		(147,579)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/22/2014	12/20/2015		12,506,715	2,070.6500	295,158			110,297	*#	110,297	179,103		(666,351)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/22/2014	12/20/2015		62,054,429	2,070.6500	1,332,703			828,022	*#	828,022	353,930		(371,814)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/22/2014	12/20/2015		38,208,266	2,070.6500	743,628			667,709	*#	667,709	360,012		(606,413)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/22/2014	12/20/2015		57,415,095	2,070.6500	1,212,825			1,081,862	*#	1,081,862	579,490		(546,182)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/22/2014	12/20/2015		49,537,958	2,070.6500	1,092,364			970,877	*#	970,877	517,878		(597,327)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/22/2014	12/20/2015		48,666,331	2,070.6500	1,194,654			1,050,263	*#	1,050,263	553,783		(598,562)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/22/2014	12/20/2015		46,664,649	2,070.6500	1,197,125			1,046,921	*#	1,046,921	549,005		(815,171)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/22/2014	12/20/2015		60,575,417	2,070.6500	1,630,342			1,418,739	*#	1,418,739	737,669		(13,372)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	12/22/2014	12/20/2015		438,180	2,070.6500	26,744			15,861	*#	15,861	4,445		(26,103)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/22/2014	12/20/2015		2,219,112	114.7700	52,205			36,954	*#	36,954	16,692		(37,225)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	12/22/2014	06/20/2016		2,973,035	2,070.6500	111,676			101,560	*#	101,560	32,064		(135,767)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/07/2015	01/06/2016		14,878,551	2,002.6100		325,840		276,030	*#	276,030	85,957		(571,656)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/07/2015	01/06/2016		57,383,618	2,002.6100		1,371,973		1,562,195	*#	1,562,195	761,877		(486,383)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/07/2015	01/06/2016		55,272,036	2,002.6100		1,167,320		1,302,734	*#	1,302,734	621,797		(402,089)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/07/2015	01/06/2016		44,057,420	2,002.6100		965,012		1,074,025	*#	1,074,025	511,101		(446,095)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/07/2015	01/06/2016		45,459,247	2,002.6100		1,070,627		1,192,469	*#	1,192,469	567,936		(592,458)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/07/2015	01/06/2016		54,671,253	2,002.6100		1,421,899		1,574,506	*#	1,574,506	745,065		(848,611)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/07/2015	01/06/2016		73,696,048	2,002.6100		2,036,667		2,250,650	*#	2,250,650	1,062,595		(11,904)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/07/2015	01/06/2016		400,522	2,002.6100		28,569		24,099	*#	24,099	7,433		(25,893)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/07/2015	01/06/2016		2,571,816	117.1200		62,143		35,930	*#	35,930	(320)		(41,998)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/07/2015	07/06/2016		3,933,260	2,002.6100		151,194		162,820	*#	162,820	53,624		(119,370)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/21/2015	01/20/2016		13,022,223	2,022.5500		286,489		175,283	*#	175,283	8,164		(498,545)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2015	01/20/2016		53,969,658	2,022.5500		1,196,509		1,401,804	*#	1,401,804	703,840		(463,887)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/21/2015	01/20/2016		55,203,758	2,022.5500		1,113,328		1,216,459	*#	1,216,459	567,018		(461,204)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/21/2015	01/20/2016		51,810,629	2,022.5500		1,106,888		1,207,048	*#	1,207,048	561,363		(473,601)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/21/2015	01/20/2016		48,469,680	2,022.5500		1,136,643		1,236,339	*#	1,236,339	573,298		(539,679)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	01/21/2015	01/20/2016		50,719,611	2,022.5500		1,295,230		1,401,803	*#	1,401,803	646,252		(732,232)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	01/21/2015	01/20/2016		63,493,057	2,022.5500		1,757,356		1,899,118	*#	1,899,118	873,994		(6,298)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/21/2015	01/20/2016		237,934	2,022.5500		15,116		12,945	*#	12,945	4,128		(23,064)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2015	01/20/2016		2,299,271	124.2000		55,353		15,083	*#.	15,083	(17,207)		(26,584)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/21/2015	07/20/2016		2,575,643	2,022.5500		95,701		101,872	*#.	101,872	32,754		(134,253)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/09/2015	02/06/2016		17,900,333	2,055.4700		402,758		220,422	*#.	220,422	(48,083)		(523,449)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/09/2015	02/06/2016		75,030,252	2,055.4700		1,570,347		1,275,675	*#.	1,275,675	228,777		(262,653)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	02/09/2015	02/06/2016		40,521,091	2,055.4700		787,960		786,766	*#.	786,766	261,460		(451,658)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	02/09/2015	02/06/2016		65,133,567	2,055.4700		1,354,975		1,352,259	*#.	1,352,259	448,942		(316,041)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	02/09/2015	02/06/2016		44,616,301	2,055.4700		948,124		945,937	*#.	945,937	313,854		(470,203)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	02/09/2015	02/06/2016		62,501,930	2,055.4700		1,410,609		1,406,160	*#.	1,406,160	465,754		(392,631)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	02/09/2015	02/06/2016		48,490,300	2,055.4700		1,177,892		1,171,930	*#.	1,171,930	386,669		(773,344)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	02/09/2015	02/06/2016		85,354,517	2,055.4700		2,320,032		2,298,582	*#.	2,298,582	751,894		(12,387)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/09/2015	02/06/2016		616,434	2,055.4700		37,161		27,796	*#.	27,796	3,022		(40,598)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	02/09/2015	02/06/2016		5,371,596	118.6400		121,794		66,180	*#.	66,180	(15,015)		(27,047)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	02/09/2015	08/06/2016		3,410,707	2,055.4700		121,712		120,419	*#.	120,419	25,754		(127,635)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/23/2015	02/20/2016		15,565,208	2,110.3000		382,904		149,133	*#.	149,133	(106,136)		(384,955)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/23/2015	02/20/2016		56,479,945	2,110.3000		1,154,864		566,245	*#.	566,245	(203,665)		(332,128)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	02/23/2015	02/20/2016		50,508,436	2,110.3000		996,383		811,074	*#.	811,074	146,819		(311,499)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	02/23/2015	02/20/2016		45,241,389	2,110.3000		934,498		757,024	*#.	757,024	134,025		(398,100)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	02/23/2015	02/20/2016		55,440,600	2,110.3000		1,194,299		964,118	*#.	964,118	167,918		(390,073)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	02/23/2015	02/20/2016		49,738,474	2,110.3000		1,170,220		935,269	*#.	935,269	155,123		(636,986)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	02/23/2015	02/20/2016		70,146,051	2,110.3000		1,910,959		1,498,392	*#.	1,498,392	224,419		(11,495)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/23/2015	02/20/2016		625,989	2,110.3000		34,484		19,301	*#.	19,301	(3,688)		(32,183)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	02/23/2015	02/20/2016		4,216,015	115.2800		96,550		67,974	*#.	67,974	3,608		(29,919)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/23/2015	08/20/2016		3,854,097	2,110.3000		134,637		113,944	*#.	113,944	9,226		(94,244)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/09/2015	03/06/2016		16,606,895	2,071.2600		376,977		142,403	*#.	142,403	(140,329)		(330,872)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	03/09/2015	03/06/2016		62,188,867	2,071.2600		1,323,487		954,196	*#.	954,196	(38,419)		(191,362)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/09/2015	03/06/2016		39,895,306	2,071.2600		765,447		701,143	*#.	701,143	127,057		(242,516)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/09/2015	03/06/2016		46,031,056	2,071.2600		970,064		886,357	*#.	886,357	158,808		(380,038)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/09/2015	03/06/2016		71,332,774	2,071.2600		1,520,151		1,388,261	*#.	1,388,261	248,148		(272,409)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/09/2015	03/06/2016		48,745,632	2,071.2600		1,089,638		998,265	*#.	998,265	181,037		(331,093)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/09/2015	03/06/2016		50,102,590	2,071.2600		1,324,371		1,200,203	*#.	1,200,203	206,925		(428,712)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/09/2015	03/06/2016		60,540,217	2,071.2600		1,714,847		1,548,757	*#.	1,548,757	262,622		(10,980)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	03/09/2015	03/06/2016		774,109	2,071.2600		43,918		34,655	*#.	34,655	1,717		(28,459)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	03/09/2015	03/06/2016		4,452,322	111.8600		113,836		98,697	*#.	98,697	13,320		(21,602)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/09/2015	09/06/2016		3,689,221	2,071.2600		129,614		122,025	*#.	122,025	14,013		(106,092)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/23/2015	03/20/2016		18,777,328	2,108.0600		424,368		142,837	*#.	142,837	(175,438)		(332,304)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	03/23/2015	03/20/2016		64,608,390	2,108.0600		1,329,215		767,725	*#.	767,725	(229,187)		(195,483)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/23/2015	03/20/2016		40,973,365	2,108.0600		781,931		636,189	*#.	636,189	49,741		(275,107)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/23/2015	03/20/2016		52,294,197	2,108.0600		1,100,429		887,279	*#.	887,279	61,957		(279,705)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/23/2015	03/20/2016		52,007,573	2,108.0600		1,118,822		900,663	*#.	900,663	61,547		(275,572)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/23/2015	03/20/2016		49,651,516	2,108.0600		1,102,289		885,651	*#.	885,651	58,934		(300,749)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/23/2015	03/20/2016		48,815,930	2,108.0600		1,202,996		960,250	*#.	960,250	58,003		(427,373)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/23/2015	03/20/2016		61,898,135	2,108.0600		1,709,491		1,352,019	*#.	1,352,019	69,901		(340,136)			1	B

Statement as of June 30, 2015 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/23/2015	03/20/2016		46,833,937	2,108.0600		1,360,545		1,070,653	*#	1,070,653	50,244		(5,229)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/23/2015	03/20/2016		373,281	2,108.0600		20,918		13,432	*#	13,432	(2,256)		(33,120)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/23/2015	03/20/2016		5,551,905	113.5700		132,479		109,115	*#	109,115	9,756		(25,220)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/23/2015	09/20/2016		4,275,453	2,108.0600		151,320		130,051	*#	130,051	3,951		(87,097)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/07/2015	04/06/2016		22,428,389	2,080.6200		522,581		181,481	*#	181,481	(254,003)		(291,469)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2015	04/06/2016		80,643,132	2,080.6200		1,748,814		1,226,850	*#	1,226,850	(230,495)		(123,393)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016		38,337,444	2,080.6200		740,356		663,536	*#	663,536	46,573		(307,555)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016		86,571,271	2,080.6200		1,845,333		1,642,079	*#	1,642,079	104,302		(179,154)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016		49,502,306	2,080.6200		1,074,927		959,077	*#	959,077	63,305		(204,720)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016		54,795,675	2,080.6200		1,228,321		1,094,685	*#	1,094,685	71,084		(191,192)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016		50,132,110	2,080.6200		1,147,153		1,021,461	*#	1,021,461	65,500		(236,788)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016		55,272,947	2,080.6200		1,420,729		1,254,079	*#	1,254,079	70,139		(338,509)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016		70,080,497	2,080.6200		2,031,055		1,780,205	*#	1,780,205	87,659		(2,976)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/07/2015	04/06/2016		298,725	2,080.6200		17,854		13,298	*#	13,298	(1,580)		(17,466)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016		4,710,619	116.6900		104,797		73,182	*#	73,182	(14,149)		(16,325)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2015	10/06/2016		4,191,744	2,080.6200		146,929		135,884	*#	135,884	5,280		(66,484)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/21/2015	04/20/2016		17,120,291	2,100.4000		398,903		138,114	*#	138,114	(194,305)		(223,737)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/21/2015	04/20/2016		65,526,983	2,100.4000		1,342,423		916,127	*#	916,127	(202,559)		(144,504)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/21/2015	04/20/2016		44,449,489	2,100.4000		867,023		742,634	*#	742,634	20,115		(188,788)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/21/2015	04/20/2016		54,195,435	2,100.4000		1,132,727		967,964	*#	967,964	24,025		(176,692)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/21/2015	04/20/2016		49,068,729	2,100.4000		1,060,150		904,115	*#	904,115	20,656		(221,809)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/21/2015	04/20/2016		60,295,953	2,100.4000		1,330,851		1,133,423	*#	1,133,423	24,380		(252,592)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/21/2015	04/20/2016		62,392,475	2,100.4000		1,515,551		1,285,649	*#	1,285,649	22,690		(311,460)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/21/2015	04/20/2016		67,050,649	2,100.4000		1,868,761		1,574,109	*#	1,574,109	16,809		(1,798)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/21/2015	04/20/2016		187,451	2,100.4000		10,790		7,527	*#	7,527	(1,464)		(17,231)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2015	04/20/2016		4,458,836	114.7200		103,387		80,064	*#	80,064	(6,092)		(20,167)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2015	10/20/2016		5,251,000	2,100.4000		181,502		162,964	*#	162,964	1,629		(44,663)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2015	05/06/2016		21,786,733	2,080.1500		535,954		174,598	*#	174,598	(316,693)		(151,830)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	05/07/2015	05/06/2016		82,354,667	2,080.1500		1,821,966		1,366,017	*#	1,366,017	(304,118)		(69,910)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/07/2015	05/06/2016		42,719,237	2,080.1500		838,921		760,099	*#	760,099	(8,911)		(135,904)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/07/2015	05/06/2016		76,509,241	2,080.1500		1,630,853		1,475,061	*#	1,475,061	(19,888)		(84,824)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/07/2015	05/06/2016		46,699,700	2,080.1500		1,017,890		919,837	*#	919,837	(13,229)		(113,079)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/07/2015	05/06/2016		60,300,115	2,080.1500		1,356,945		1,225,096	*#	1,225,096	(18,770)		(96,335)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/07/2015	05/06/2016		50,328,399	2,080.1500		1,156,018		1,043,091	*#	1,043,091	(16,592)		(121,827)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/07/2015	05/06/2016		57,847,286	2,080.1500		1,461,929		1,314,332	*#	1,314,332	(25,770)		(123,465)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/07/2015	05/06/2016		54,278,135	2,080.1500		1,481,582		1,326,780	*#	1,326,780	(31,337)		(106,219)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/07/2015	05/06/2016		42,764,996	2,080.1500		1,274,634		1,139,019	*#	1,139,019	(29,395)		(874)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2015	05/06/2016		169,568	2,080.1500		10,485		7,933	*#	7,933	(1,678)		(11,693)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/07/2015	05/06/2016		6,621,444	114.3600		140,315		121,036	*#	121,036	(7,586)		(15,004)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/07/2015	11/06/2016		7,396,853	2,080.1500		270,072		250,818	*#	250,818	(4,251)		(41,618)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2015	05/20/2016		20,467,895	2,125.8500		499,417		131,620	*#	131,620	(326,179)		(128,137)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2015	05/20/2016		73,029,521	2,125.8500		1,537,644		891,486	*#	891,486	(518,021)		(65,379)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2015	05/20/2016		40,227,332	2,125.8500		784,545		624,893	*#	624,893	(94,273)		(87,097)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2015	05/20/2016		50,019,640	2,125.8500		1,045,169		829,861	*#	829,861	(128,210)		(87,259)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2015	05/20/2016		47,492,938	2,125.8500		1,047,108		828,621	*#	828,621	(131,227)		(87,087)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2015	05/20/2016		47,399,411	2,125.8500		1,045,046		826,990	*#	826,990	(130,969)		(92,905)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2015	05/20/2016		48,565,828	2,125.8500		1,114,854		879,854	*#	879,854	(142,096)		(156,694)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2015	05/20/2016		75,435,124	2,125.8500		1,880,334		1,476,388	*#	1,476,388	(247,251)		(170,456)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2015	05/20/2016		72,861,255	2,125.8500		2,045,469		1,591,128	*#	1,591,128	(283,885)		(957)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2015	05/20/2016		207,178	2,125.8500		11,479		7,395	*#	7,395	(3,128)		(8,564)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/21/2015	05/20/2016		4,909,170	116.0800		102,768		81,059	*#	81,059	(13,145)		(9,732)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2015	11/20/2016		5,062,467	2,125.8500		175,175		147,115	*#	147,115	(18,328)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/07/2015	06/06/2016		18,900,497	2,092.8300		427,151		121,120	*#	121,120	(306,031)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/07/2015	06/06/2016		78,647,181	2,092.8300		1,598,250		1,268,918	*#	1,268,918	(329,332)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2015	06/06/2016		42,273,114	2,092.8300		794,427		709,565	*#	709,565	(84,863)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	06/07/2015	06/06/2016		98,138,400	2,092.8300		2,030,453		1,808,190	*#	1,808,190	(222,263)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	06/07/2015	06/06/2016		52,224,640	2,092.8300		1,117,444		993,717	*#	993,717	(123,726)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	06/07/2015	06/06/2016		57,474,866	2,092.8300		1,282,510		1,139,228	*#	1,139,228	(143,283)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/07/2015	06/06/2016		45,675,259	2,092.8300		1,076,828		958,707	*#	958,707	(118,120)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	06/07/2015	06/06/2016		67,091,251	2,092.8300		1,734,640		1,534,900	*#	1,534,900	(199,740)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	06/07/2015	06/06/2016		87,505,116	2,092.8300		2,483,206		2,191,614	*#	2,191,614	(291,592)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2015	06/06/2016		171,994	2,092.8300		9,998		8,338	*#	8,338	(1,660)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2015	06/06/2016		5,849,582	112.2400		131,855		122,682	*#	122,682	(9,174)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2015	12/06/2016		6,498,090	2,092.8300		224,486		209,487	*#	209,487	(14,999)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/22/2015	06/20/2016		18,786,111	2,109.9900		460,260		122,747	*#	122,747	(337,513)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/22/2015	06/20/2016		74,427,637	2,109.9900		1,638,121		1,132,588	*#	1,132,588	(505,533)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/22/2015	06/20/2016		63,514,176	2,109.9900		1,312,131		1,081,862	*#	1,081,862	(230,269)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/22/2015	06/20/2016		49,487,843	2,109.9900		1,058,247		871,555	*#	871,555	(186,692)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/22/2015	06/20/2016		51,564,419	2,109.9900		1,165,459		957,053	*#	957,053	(208,406)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/22/2015	06/20/2016		53,594,670	2,109.9900		1,359,431		1,112,750	*#	1,112,750	(246,681)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/22/2015	06/20/2016		58,680,375	2,109.9900		1,541,827		1,260,022	*#	1,260,022	(281,806)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/22/2015	06/20/2016		57,161,474	2,109.9900		1,552,307		1,267,329	*#	1,267,329	(284,978)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/22/2015	06/20/2016		58,914,568	2,109.9900		1,688,427		1,376,513	*#	1,376,513	(311,914)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/22/2015	06/20/2016		421,998	2,109.9900		25,303		18,957	*#	18,957	(6,347)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/22/2015	06/20/2016		5,330,530	115.1200		114,649		105,327	*#	105,327	(9,322)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/22/2015	12/20/2016		4,852,977	2,109.9900		177,869		155,140	*#	155,140	(22,729)					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										122,555,471	126,333,560	0	268,700,973	XXX	268,700,973	80,607,327	0	(84,376,401)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										122,555,471	126,333,560	0	268,700,973	XXX	268,700,973	80,607,327	0	(84,376,401)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										122,555,471	126,333,560	0	268,700,973	XXX	268,700,973	80,607,327	0	(84,376,401)	0	0	XXX	XXX
0429999. Total-Purchased Options										122,555,471	126,333,560	0	268,700,973	XXX	268,700,973	80,607,327	0	(84,376,401)	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
RECEIVE SWAPTIONS 5-YEAR *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY	06/25/2015	08/26/2019		346,000,000	0.1848				910,551		910,551	559,778					1	D
RECEIVE SWAPTIONS 5-YEAR *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL	D1	C	MORGAN STANLEY	04/15/2015	04/15/2020		195,000,000	0.2753				(512,932)		(512,932)	(512,932)					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY	06/23/2015	06/23/2030		132,000,000	0.2813				(455,689)		(455,689)	(455,689)					1	D

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	0	(58,070)	XXX	(58,070)	(408,843)	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	0	(58,070)	XXX	(58,070)	(408,843)	0	0	0	0	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR *PAY FIXED* INTEREST RATE SWAPS	BOND	D1	C	GOLDMAN SACHS	12/10/2008	12/14/2015		100,000	0.0602	2,380,000			674	*#.	674	(2,196)					1	D
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR *PAY FIXED* INTEREST RATE SWAPS	BOND	D1	C	JP MORGAN	12/16/2008	12/16/2015		100,000	0.0585	1,970,000			8	*#.	8	(1,263)					1	D
0919999. Total-Swaps-Hedging Other-Interest Rate										4,350,000	0	0	682	XXX	682	(3,459)	0	0	0	0	XXX	XXX
0969999. Total-Swaps-Hedging Other										4,350,000	0	0	682	XXX	682	(3,459)	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate										4,350,000	0	0	(57,388)	XXX	(57,388)	(412,302)	0	0	0	0	XXX	XXX
1209999. Total-Swaps										4,350,000	0	0	(57,388)	XXX	(57,388)	(412,302)	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	(58,070)	XXX	(58,070)	(408,843)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										126,905,471	126,333,560	0	268,701,655	XXX	268,701,655	80,603,868	0	(84,376,401)	0	0	XXX	XXX
1449999. TOTAL										126,905,471	126,333,560	0	268,643,585	XXX	268,643,585	80,195,025	0	(84,376,401)	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BARCLAYS	Y	Y	68,360,000	70,500,068		2,140,068	70,500,068		2,140,068		0
BNP PARIBAS NEW YORK	Y	Y	22,156,376	21,489,132		0	21,489,132		0		0
CITIBANK	Y	Y	18,000,000	17,663,665		0	17,663,665		0		0
CREDIT SUISSE	Y	Y	25,824,000	18,810,639		0	18,810,639		0		0
GOLDMAN SACHS	Y	Y		674		674	674		674		0
JP MORGAN	Y	Y		437,856		437,856	437,856		437,856		0
MERRILL LYNCH	Y	Y	83,960,000	76,330,904		0	76,330,904		0		0
MORGAN STANLEY	Y	Y	30,820,489	39,850,986	(968,621)	8,061,876	39,850,986	(968,621)	8,061,876		0
ROYAL BANK OF CANADA	Y	Y	5,900,000	5,067,436		0	5,067,436		0		0
WELLS FARGO	Y	Y	23,200,000	19,460,846		0	19,460,846		0		0
0299999. Total NAIC 1 Designation			278,220,865	269,612,206	(968,621)	10,640,474	269,612,206	(968,621)	10,640,474	0	0
0999999. Gross Totals			278,220,865	269,612,206	(968,621)	10,640,474	269,612,206	(968,621)	10,640,474	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				269,612,206	(968,621)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH		BANK OF NEW YORK (141001)	68,360,000	68,360,000	XXX		
BNP PARIBAS NEW YORK	CASH		BANK OF NEW YORK (141001)	22,156,376	22,156,376	XXX		
CITIBANK	CASH		BANK OF NEW YORK (141001)	18,000,000	18,000,000	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	25,824,000	25,824,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	83,960,000	83,960,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	16,700,000	16,700,000	XXX		
MORGAN STANLEY	CASH		MORGAN STNALEY (0617HNJR4)	14,120,489	14,120,489	XXX		
ROYABL BANK OF CANADA	CASH		BANK OF NEW YORK (141001)	5,900,000	5,900,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	23,200,000	23,200,000	XXX		
0299999. Totals				278,220,865	278,220,865	XXX	XXX	XXX

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 6	7	8	9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of New York	New York, NY		0.010	206		12,544,405	39,057,751	10,043,429	XXX
Charleston Harbor	Charleston, SC		VAR			535,227	651,156	679,066	XXX
Community Bank of the Bay	Oakland, CA		0.300	99		100,000	100,000	100,000	XXX
Skipjack Cove	Georgetown, MD		VAR			138,898	149,696	102,097	XXX
Sailfish Marina	Palm Beach Shores, FL		VAR			696,393	546,295	546,721	XXX
PNC Bank	Pittsburgh, PA					9,389,202	(21,889,578)	7,544,675	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					417,247	452,139	387,491	XXX
Bay Bridge Marina	Stevensville, MD					153,205	212,037	329,709	XXX
Mountain View Grand	Whitefield, NH					1,121,940	965,049	835,440	XXX
U.S. Bank	Rapid City, SD					3,590			XXX
Barclays Bank PLC	New York, NY		VAR	1,229		4,000,000	4,000,000		XXX
Huntington Bank	Columbus, OH					15,584	14,207	12,847	XXX
Federal Home Loan Bank - Cincinnati	Cincinnati, OH		0.004	118	(9)	14,665,822	3,177,670	849,440	XXX
Fifth Third Bank	Cincinnati, OH		0.050	375		749,070	749,070	675,270	XXX
0199999. Total Open Depositories		XXX	XXX	2,026	(9)	44,530,582	28,185,491	22,106,184	XXX
0399999. Total Cash on Deposit		XXX	XXX	2,026	(9)	44,530,582	28,185,491	22,106,184	XXX
0599999. Total Cash		XXX	XXX	2,026	(9)	44,530,582	28,185,491	22,106,184	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE