63312201620100101

QUARTERLY STATEMENT

As of March 31, 2016

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. John Paul Gruber #	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary

OTHER

Michael Harrison Haney	Vice President	Adrienne Susan Kessling	Senior Vice President
Mark Francis Muething #	Executive 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)
John Paul Gruber	Christopher Patrick Miliano	Mark Francis Muething
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Secretary	Treasurer	Executive Vice President
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of May 2016

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

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	23,590,910,439		23,590,910,439	22,654,147,992
2. Stocks:				
2.1 Preferred stocks	57,984,738		57,984,738	55,634,622
2.2 Common stocks	798,831,061	1,000	798,830,061	794,924,973
3. Mortgage loans on real estate:				
3.1 First liens	902,698,038		902,698,038	879,669,374
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)	85,930,055		85,930,055	85,183,351
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(8,364,708)), cash equivalents ($..........0) and short-term investments ($.....254,595,032)	246,230,324		246,230,324	209,993,551
6. Contract loans (including $..........0 premium notes)	113,493,672		113,493,672	115,444,562
7. Derivatives	278,927,425		278,927,425	236,582,174
8. Other invested assets	298,206,894		298,206,894	249,371,554
9. Receivables for securities	15,848,883		15,848,883	6,088,941
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)	26,389,061,529	1,000	26,389,060,529	25,287,041,094
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	222,850,067	385,007	222,465,060	218,788,138
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,624,713	22,997	1,601,716	1,519,463
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	10,810,872	1,435,148	9,375,724	9,850,664
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,790,605		2,790,605	3,823,670
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	5,761,633		5,761,633	5,496,519
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	88,147,471	30,829,997	57,317,474	48,150,472
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	1,859,861		1,859,861	1,808,442
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	1,368,081		1,368,081	69,634
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	416,062,555	2,788,684	413,273,871	359,439,970
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	27,140,337,387	35,462,833	27,104,874,554	25,935,988,066
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	27,140,337,387	35,462,833	27,104,874,554	25,935,988,066

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	195,547,545		195,547,545	210,670,619
2502. Company-owned life insurance	178,270,615		178,270,615	111,617,760
2503. Accrued contractual fee income	25,301,211		25,301,211	22,986,091
2598. Summary of remaining write-ins for Line 25 from overflow page	16,943,184	2,788,684	14,154,500	14,165,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	416,062,555	2,788,684	413,273,871	359,439,970

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....23,018,279,226 less $..........0 included in Line 6.3 (including $.....20,568,792 Modco Reserve)	23,018,279,226	22,180,765,902
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	34,176,305	33,430,787
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	1,334,863,893	1,181,149,860
4. Contract claims:		
4.1 Life	146,191,515	134,343,528
4.2 Accident and health	233,036	197,579
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 $.....29,178 accident and health premiums	592,601	337,000
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 $.....22,783 assumed and $.....299,688 ceded	322,471	281,439
9.4 Interest Maintenance Reserve	72,589,006	69,440,805
10. Commissions to agents due or accrued - life and annuity contracts $.....7,069,918, accident and health $..........0 and deposit-type contract funds $..........0	7,069,918	6,716,560
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	18,174,818	19,440,701
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	6,124,817	5,003,258
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	39,468,360	51,620,456
15.2 Net deferred tax liability		
16. Unearned investment income	513,580	505,792
17. Amounts withheld or retained by company as agent or trustee	163,553	566,833
18. Amounts held for agents' account, including $.....1,261,733 agents' credit balances	1,261,733	1,041,515
19. Remittances and items not allocated	50,901,649	42,221,965
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 $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	181,435,610	185,688,106
24.02 Reinsurance in unauthorized and certified ($..........0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	989,895	937,066
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		374,713
24.09 Payable for securities	144,775,251	78,572,098
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	207,650,729	222,013,379
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	25,265,777,966	24,214,649,342
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	25,265,777,966	24,214,649,342
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	788,957,772	777,479,593
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	1,047,626,316	941,346,631
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)	1,836,584,088	1,718,826,224
38. Totals of Lines 29, 30 and 37	1,839,096,588	1,721,338,724
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	27,104,874,554	25,935,988,066

DETAILS OF WRITE-INS

2501. Liability for funds held as collateral	195,547,545	210,670,619
2502. Accounts payable	5,068,286	5,299,343
2503. Unclaimed property	7,034,898	6,043,417
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	207,650,729	222,013,379
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	1,237,849,979	759,314,922	3,963,063,203
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	241,915,792	303,908,019	1,218,743,699
4. Amortization of Interest Maintenance Reserve (IMR)	4,397,495	834,892	19,909,059
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	1,797,851	1,819,955	7,355,602
7. Reserve adjustments on reinsurance ceded	(641,959)	(905,558)	(2,329,363)
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	1,934,984	1,664,339	7,292,898
8.3 Aggregate write-ins for miscellaneous income	14,583,023	16,979,299	51,113,441
9. Totals (Lines 1 to 8.3)	1,501,837,165	1,083,615,868	5,265,148,539
10. Death benefits	6,944,461	5,949,960	22,407,334
11. Matured endowments (excluding guaranteed annual pure endowments)	5,860	1,496	(10,888)
12. Annuity benefits	134,671,505	115,296,725	471,043,717
13. Disability benefits and benefits under accident and health contracts	543,200		372,083
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	280,824,304	237,379,923	1,142,671,168
16. Group conversions		64	303
17. Interest and adjustments on contract or deposit-type contract funds	33,810,932	29,263,010	116,737,537
18. Payments on supplementary contracts with life contingencies	1,034	930	4,032
19. Increase in aggregate reserves for life and accident and health contracts	838,258,843	505,235,550	2,673,537,618
20. Totals (Lines 10 to 19)	1,295,060,139	893,127,658	4,426,762,904
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	70,385,859	44,962,503	230,035,693
22. Commissions and expense allowances on reinsurance assumed	232,983	32,728	201,630
23. General insurance expenses	19,857,916	15,065,708	63,592,088
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,941,742	2,196,718	7,108,276
25. Increase in loading on deferred and uncollected premiums	(298,959)	(283,072)	123,578
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)	1,388,179,680	955,102,243	4,727,824,169
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	113,657,485	128,513,625	537,324,370
30. Dividends to policyholders	4,891	4,968	27,822
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	113,652,594	128,508,657	537,296,548
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	35,300,045	36,504,493	116,757,494
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)	78,352,549	92,004,164	420,539,054
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....151,544 (excluding taxes of $.....4,063,067 transferred to the IMR)	(29,661,389)	(2,663,691)	(45,205,725)
35. Net income (Line 33 plus Line 34)	48,691,160	89,340,473	375,333,329
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,721,338,724	1,636,031,993	1,636,031,993
37. Net income (Line 35)	48,691,160	89,340,473	375,333,329
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....6,781,292	31,804,499	(12,244,406)	(177,084,720)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	2,905,229	1,618,311	14,319,188
41. Change in nonadmitted assets	13,715,935	(870,461)	(19,633,916)
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	4,252,496	(14,499,959)	(9,425,703)
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	16,435,633		11,163,684
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(300,878)	(14,758)	(649,229)
52. Dividends to stockholders		(40,000,000)	(110,000,000)
53. Aggregate write-ins for gains and losses in surplus	253,790	568,581	1,284,098
54. Net change in capital and surplus (Lines 37 through 53)	117,757,864	23,897,781	85,306,731
55. Capital and surplus as of statement date (Lines 36 + 54)	1,839,096,588	1,659,929,774	1,721,338,724

DETAILS OF WRITE-INS

08.301.	Contractual rider fee income	12,040,891	9,620,238	42,537,885
08.302.	Interest on company-owned life insurance	1,032,661	1,069,481	4,462,356
08.303.	Reinsurance experience refund	1,501,470	1,494,875	3,863,973
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	8,001	4,794,705	249,227
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	14,583,023	16,979,299	51,113,441
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	253,790	568,581	1,284,098
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)	253,790	568,581	1,284,098

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	1,238,600,163	760,287,376	3,960,891,600
2. Net investment income	280,934,799	330,150,554	1,345,540,166
3. Miscellaneous income	10,765,511	13,634,541	43,205,692
4. Total (Lines 1 through 3)	1,530,300,473	1,104,072,471	5,349,637,458
5. Benefit and loss related payments	410,297,937	345,464,360	1,607,457,437
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	92,449,042	62,997,241	297,766,186
8. Dividends paid to policyholders	4,891		27,822
9. Federal and foreign income taxes paid (recovered) net of $.....4,214,611 tax on capital gains (losses)	51,666,752	13,174,447	91,855,440
10. Total (Lines 5 through 9)	554,418,622	421,636,048	1,997,106,884
11. Net cash from operations (Line 4 minus Line 10)	975,881,851	682,436,423	3,352,530,573
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	721,281,769	453,881,101	2,356,762,158
12.2 Stocks	12,191,157	20,020,746	133,750,240
12.3 Mortgage loans	82,845,814	57,734,142	208,711,787
12.4 Real estate	3,365,759	11,115,675	13,166,469
12.5 Other invested assets	1,646,897	3,522,533	93,622,928
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)	821,331,396	546,274,197	2,806,013,582
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,639,070,526	1,124,239,376	5,277,054,230
13.2 Stocks	37,013,089	42,890,894	339,967,936
13.3 Mortgage loans	105,832,384	30,246,136	197,325,995
13.4 Real estate	2,931,255	2,862,435	11,229,299
13.5 Other invested assets	44,034,646	60,050,186	226,534,354
13.6 Miscellaneous applications	16,358,032	(46,907,449)	250,881,520
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,845,239,933	1,213,381,578	6,302,993,332
14. Net increase or (decrease) in contract loans and premium notes	(1,950,890)	(1,659,342)	(7,082,481)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,021,957,647)	(665,448,039)	(3,489,897,270)
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	123,140,721	(29,644,374)	228,026,521
16.5 Dividends to stockholders		40,000,000	110,000,000
16.6 Other cash provided (applied)	(40,828,152)	14,474,880	43,852,646
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	82,312,569	(55,169,494)	161,879,167
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)	36,236,773	(38,181,110)	24,512,471
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	209,993,551	185,481,080	185,481,080
19.2 End of period (Line 18 plus Line 19.1)	246,230,324	147,299,970	209,993,551

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

20.0001 Exchanges	50,797,822	12,188,472	104,742,244
20.0002 Capitalized interest	590,938	194,677	1,642,212
20.0003 Securities transferred per reinsurance agreement			36,110,595
20.0004 Securities acquired as capital contributions			11,163,684
20.0005 Securities acquired from dividends/return of capital distribution		965	

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	9,610,912	10,368,951	42,895,427
3. Ordinary individual annuities	1,229,820,773	751,378,697	3,893,350,499
4. Credit life (group and individual)			
5. Group life insurance	(18,517)		(5,058)
6. Group annuities	3,398,867	4,042,121	14,855,434
7. A&H - group	16,810	17,904	74,489
8. A&H - credit (group and individual)			
9. A&H - other	2,034,740	2,242,563	8,443,887
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,244,863,585	768,050,236	3,959,614,678
12. Deposit-type contracts	3,234,660	1,644,586	12,461,000
13. Total	1,248,098,245	769,694,822	3,972,075,678

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Net Income	State of Domicile	March 31, 2016	December 31, 2015
(1) State basis	Ohio	$ 48,691,160	$ 375,333,329
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		$ 48,691,160	$ 375,333,329
Surplus			
(5) Statutory surplus state basis	Ohio	$ 1,839,096,588	$ 1,721,338,724
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		$ 1,839,096,588	$ 1,721,338,724

B & C – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

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

(2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
12669GR45	$ 2,994,043	$ 2,842,655	$ 45,428	$ 2,948,615	$ 2,948,615	3/31/2016
16162XAD9	1,236,710	1,041,516	32,544	1,204,166	1,204,166	3/31/2016
46632YAC8	11,627,942	9,483,854	244,399	11,383,542	11,383,542	3/31/2016
47232DBA9	469,507	415,590	53,917	415,590	257,358	3/31/2016
47232DBB7	254,135	44,220	209,915	44,220	386,415	3/31/2016
47232VDX7	946,042	935,879	10,163	935,879	857,059	3/31/2016
47232VDY5	74,785	39,597	35,188	39,597	112,990	3/31/2016
88522RAB0	703,316	558,739	144,577	558,739	521,379	3/31/2016
Total			$ 776,131			

(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	$58,128,626
2. 12 months or longer	28,608,091

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

1. Less than 12 months	$2,110,999,734
2. 12 months or longer	450,967,574

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2016. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

NOTES TO FINANCIAL STATEMENTS

E. Repurchase Agreements and/or Securities Lending Transactions – No significant change.

F. Real Estate – Not applicable.

G. Low Income Housing Tax Credits – Not applicable.

H. Restricted Assets – No significant change.

I. Working Capital Finance Investments – Not applicable.

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

K. Structured Notes – Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

A. Deferred tax assets and deferred tax liabilities

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

	03-2016			12-2015			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 100,030,781	$ 19,402,911	$ 119,433,692	$ 98,223,865	$ 10,777,472	$ 109,001,337	$ 1,806,916	$ 8,625,439	$ 10,432,355
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	100,030,781	19,402,911	119,433,692	98,223,865	10,777,472	109,001,337	1,806,916	8,625,439	10,432,355
d. Deferred tax assets nonadmitted	37,086,871	(6,256,874)	30,829,997	43,873,062	-	43,873,062	(6,786,191)	(6,256,874)	(13,043,065)
e. Subtotal net admitted deferred tax asset	62,943,910	25,659,785	88,603,695	54,350,803	10,777,472	65,128,275	8,593,107	14,882,313	23,475,420
f. Deferred tax liabilities	25,029,347	6,256,874	31,286,221	16,977,803	-	16,977,803	8,051,544	6,256,874	14,308,418
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 37,914,563	$ 19,402,911	$ 57,317,474	$ 37,373,000	$ 10,777,472	$ 48,150,472	$ 541,563	$ 8,625,439	$ 9,167,002

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

	03-2016			12-2015			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ 37,914,563	$ 19,402,911	$ 57,317,474	$ 37,373,000	$ 10,777,472	$ 48,150,472	$ 541,563	$ 8,625,439	$ 9,167,002
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	250,706,972	XXX	XXX	240,891,785	XXX	XXX	9,815,187
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	25,029,347	6,256,874	31,286,221	16,977,803	-	16,977,803	8,051,544	6,256,874	14,308,418
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 62,943,910	$ 25,659,785	$ 88,603,695	$ 54,350,803	$ 10,777,472	$ 65,128,275	$ 8,593,107	$ 14,882,313	$ 23,475,420

(3) Other admissibility criteria:

	03-2016	12-2015
a. Ratio percentage used to determine recovery period and threshold limitation amount	802%	759%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 1,671,379,810	$ 1,605,945,235

(4) Impact of tax planning strategies:

	03-2016		12-2015		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)	$ 100,030,781	$ 19,402,911	$ 98,223,865	$ 10,777,472	$ 1,806,916	$ 8,625,439
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	14.1%	0%	7.5%	0%	6.6%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	62,943,910	25,659,785	54,350,803	10,777,472	8,593,107	14,882,313
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	21.7%	0%	14.3%	0%	7.4%

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:

	03-2016	12-2015	Change
a. Federal	$ 35,300,045	$ 116,682,663	$ (81,382,618)
b. Foreign	-	74,831	(74,831)
c. Subtotal	$ 35,300,045	$ 116,757,494	$ (81,457,449)
d. Federal income tax on net capital gains	4,214,611	14,091,402	(9,876,791)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 39,514,656	$ 130,848,896	$ (91,334,240)

(2) Deferred tax assets:

		03-2016	12-2015	Change
a.	Ordinary			
1	Discounting of unpaid losses	$ -	$ -	$ -
2	Unearned premium reserve	-	-	-
3	Policyholder reserve	24,898,088	25,161,922	(263,834)
4	Investments	-	-	-
5	Deferred acquisition costs	63,801,428	61,567,820	2,233,608
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	38,345	66,140	(27,795)
9	Pension accrual	1,281,827	1,285,641	(3,814)
10	Receivables - nonadmitted	1,621,143	1,856,647	(235,504)
11	Net operating loss carry-forward	-	-	-
12	Tax credit carry-forward	-	-	-
13	Other	2,102,124	2,172,530	(70,406)
14	Accruals	6,287,826	6,113,165	174,661
15	Amortization of intangibles	-	-	-
16	Underwriting expenses	-	-	-
99	Subtotal	$ 100,030,781	$ 98,223,865	$ 1,806,916
b.	Statutory valuation allowance adjustment	-	-	-
c.	Nonadmitted	37,086,871	43,873,062	(6,786,191)
d.	Admitted ordinary deferred tax assets	$ 62,943,910	$ 54,350,803	$ 8,593,107
e.	Capital			
1	Investments	$ 19,402,561	$ 10,777,122	$ 8,625,439
2	Net capital loss carry-forward	-	-	-
3	Real estate	-	-	-
4	Other	-	-	-
5	Non-insurance subsidiaries	350	350	-
99	Subtotal	$ 19,402,911	$ 10,777,472	$ 8,625,439
f.	Statutory valuation allowance adjustment	-	-	-
g.	Nonadmitted	(6,256,874)	-	(6,256,874)
h.	Admitted capital deferred tax assets	$ 25,659,785	$ 10,777,472	$ 14,882,313
i.	Admitted deferred tax assets	$ 88,603,695	$ 65,128,275	$ 23,475,420

(3) Deferred tax liabilities:

		03-2016	12-2015	Change
a.	Ordinary			
1	Investments	$ 785,461	$ 713,652	$ 71,809
2	Fixed assets	3,901,982	4,013,216	(111,234)
3	Deferred and uncollected premium	3,852,946	3,990,802	(137,856)
4	Policyholder reserves	14,965,761	6,505,083	8,460,678
5	Other	620,617	821,045	(200,428)
6	Policy loans	902,580	934,005	(31,425)
99	Subtotal	$ 25,029,347	$ 16,977,803	$ 8,051,544
b.	Capital			
1	Investments	$ 6,256,874	$ -	$ 6,256,874
2	Real estate	-	-	-
3	Other	-	-	-
99	Subtotal	$ 6,256,874	$ -	$ 6,256,874
c.	Deferred tax liabilities	$ 31,286,221	$ 16,977,803	$ 14,308,418

	03-2016	12-2015	Change
4. Net deferred tax assets/liabilities	$ 57,317,474	$ 48,150,472	$ 9,167,002

NOTES TO FINANCIAL STATEMENTS

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

	03-2016	12-2015
Provision computed at statutory rate (operations and realized gains/losses)	$ 31,973,906	$ 175,126,506
Permanent differences:		
Interest expense	-	50,201
Dividend exclusion	(29,187)	(88,953)
Stock options	14,448	52,989
Company-owned life insurance	(361,431)	(1,561,825)
Tax exempt interest	(178,992)	(717,442)
Provision to return adjustments	-	(14,393)
Other	(67,924)	(103,857)
Total permanent differences	(623,086)	(2,383,280)
Timing adjustments:		
Investment differences	9,077,458	12,686,660
Reserves	(8,724,511)	(2,905,522)
DAC tax adjustment	2,233,607	4,912,179
Accounts payable	187,455	328,030
Provision to return (primarily investment-related items)	-	(2,674,152)
Fixed assets	234,566	757,051
Prior years' IRS exam settlements	-	548,539
Other	255,492	(717,876)
Total timing adjustments	3,264,067	12,934,909
Other adjustments		
Unrealized loss on options	4,899,769	(54,829,239)
Other	-	-
Total other adjustments	4,899,769	(54,829,239)
Federal income tax expense on operations and realized gains/losses	$ 39,514,656	$ 130,848,896
Gross change in deferred tax asset		
Timing adjustments	(3,264,067)	(12,934,909)
Impact of non-admitted assets	235,505	113,982
Unrealized gains/losses	6,781,292	(17,793,358)
Software development	123,333	221,043
Credit swaps	-	(1,522,500)
Other	-	(191,946)
Total change in deferred tax asset recorded directly to surplus	3,876,062	(32,107,688)
Total statutory income tax expense	$ 43,390,718	$ 98,741,208

E. (1) The Company had no loss carry-forwards available for tax purposes.

(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
2016	$ 35,253,749	$ 4,214,611	$ 39,468,360
2015	$ 116,739,406	$ 15,702,050	$ 132,441,456
2014	$ 157,074,428	$ 14,299,474	$ 171,373,902

(3) At March 31, 2016, the Company had no deposits to disclose under Section 6603 of the Internal Revenue Service Code.

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

(2) Tax allocation agreement – No significant change.

G. Federal or Foreign Income Tax Loss Contingencies

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

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 11 – Debt

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

B. Federal Home Loan Bank Agreements

(1) The Company became a member of the Federal Home Loan Bank (“FHLB”) on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned $43.7 million of FHLB stock at March 31, 2016 and $40.7 million at December 31, 2015. The Company also posted collateral to the FHLB of assets with a fair value of approximately $1,134.7 million as of March 31, 2016. 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.

(2) FHLB Capital Stock

a. The Company held 250,000 shares of Class B membership stock at March 31, 2016 and December 31, 2015, respectively. The Company held 187,000 shares of activity stock at March 31, 2016 and 157,000 shares at December 31, 2015.

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

(3) Collateral Pledged to FHLB

The maximum amount of collateral pledged to the FHLB during the period was $1,134.7 million at March 31, 2016 and $919.7 million at June 30, 2015.

(4) Borrowing from FHLB

a. The Company has accessed a total of $935.0 million as part of the funding agreement with the FHLB.

b. The maximum amount of borrowings from the FHLB was $935.0 million at March 31, 2016 and $785.0 million at December 31, 2015.

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

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ 14,672,103	$ 14,672,103
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securites	-	11,147	12	11,159
Commerical mortgage-backed securites	-	-	-	-
Asset backed-securities	-	-	-	-
All other bonds	-	1,717,398	-	1,717,398
Total bonds	-	1,728,545	14,672,115	16,400,660
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	361,695,263	9,166,776	165,215,119	536,077,158
Equity index call options	-	266,254,789	-	266,254,789
Interest rate swaptions	-	12,672,636	-	12,672,636
Total assets accounted for at fair value	$ 361,695,263	$ 289,822,746	$ 179,887,234	$ 831,405,243

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

	Beginning balance at 12/31/2015	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	Sales	Ending balance at 3/31/2016
U.S Government and government agencies	$ 14,672,103	$ -	$ -	$ -	$ -	$ -	$ -	$ 14,672,103
Asset-backed securities	-	-	-	-	-	-	-	-
Residential mortgage-backed securities	70	-	-	-	(58)	-	-	12
All other bonds	-	-	-	-	-	-	-	-
Non-affiliated preferred stock	-	-	-	-	-	-	-	-
Non-affiliated common stock	175,544,054	-	-	(9,672,520)	(1,754,165)	3,854,000	(2,756,250)	165,215,119
Total	$ 190,216,227	$ -	$ -	$ (9,672,520)	$ (1,754,223)	$ 3,854,000	$ (2,756,250)	$ 179,887,234

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

(5) Derivative Assets and Liabilities

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

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

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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
Bonds:					
U.S. Government and government agencies	$ 44,836,748	$ 42,516,194	$ 1,053,594	$ 29,099,683	$ 14,683,471
States, municipalities and political subdivisions	3,758,400,250	3,524,294,745	-	3,726,323,462	32,076,788
Foreign government	13,324,000	11,401,188	-	13,324,000	-
Residential mortgage-backed securites	2,489,802,040	2,255,787,855	-	2,326,674,876	163,127,164
Commerical mortgage-backed securites	1,710,218,578	1,633,219,470	-	1,677,597,283	32,621,295
Asset-backed securities	3,488,284,037	3,520,013,087	-	3,080,420,528	407,863,509
All other bonds	13,025,950,369	12,603,677,900	9,525,798	12,431,341,406	585,083,165
Total bonds	$ 24,530,816,022	$ 23,590,910,439	$ 10,579,392	$ 23,284,781,238	$ 1,235,455,392
Non-affiliated preferred stock	59,139,560	57,984,738	22,938,013	14,870,000	21,331,547
Non-affiliated common stock	536,077,158	536,077,158	361,695,263	9,166,776	165,215,119
Mortgage loans	908,184,000	902,698,033	-	-	908,184,000
Equity index call options	266,254,789	266,254,789	-	266,254,789	-
Interest rate swaptions	12,672,636	12,672,636	-	12,672,636	-
Policy loans	113,493,672	113,493,672	-	-	113,493,672
Total financial assets	$ 26,426,637,837	$ 25,480,091,465	$ 395,212,668	$ 23,587,745,439	$ 2,443,679,730

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves on accident and health contracts for incurred and loss adjustment expenses attributable to insured events of prior years developed as anticipated as of March 31, 2016. 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 March 31, 2016. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

No significant change.

Note 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 Departments? Yes [ ] No [ ] N/A [X]

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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: $ 89,737,056

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	257,542,569	262,753,903
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	17,238,173	16,828,137
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 274,780,742	$ 279,582,040
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 Investment Analysis Office* been followed? Yes [ ] No [X]

18.2 If no, list exceptions:
45632@AA7 INDUSTRIAL PIPING 14.50% 12/13/2018; 535555ZZ2 LINKS GLOBAL HOLDINGS LLC 13.50% 7/23/2018; 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	$ 123,100,510
1.13	Commercial mortgages	$ 779,597,528
1.14	Total mortgages in good standing	$ 902,698,038
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)	$ 902,698,038
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	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	93,549	28,995,426	26,321		29,115,296	
2. Alaska AK	L	3,869	615,388			619,257	
3. Arizona AZ	L	205,960	14,771,746	4,211		14,981,917	
4. Arkansas AR	L	67,331	6,592,871	170		6,660,373	
5. California CA	L	2,120,030	99,342,201	1,862		101,464,093	25,131
6. Colorado CO	L	116,513	10,401,178	29,309		10,547,000	50,038
7. Connecticut CT	L	146,602	17,728,824	5,783		17,881,209	195,541
8. Delaware DE	L	25,166	11,032,571			11,057,737	
9. District of Columbia DC	L	13,910	775,021			788,931	
10. Florida FL	L	823,842	108,988,838	113,520		109,926,199	275,763
11. Georgia GA	L	359,613	25,340,563	27,812		25,727,988	21,383
12. Hawaii HI	L	92,377	3,781,419			3,873,795	
13. Idaho ID	L	47,139	5,711,813	699		5,759,651	
14. Illinois IL	L	378,837	32,967,455	38,118		33,384,410	100,126
15. Indiana IN	L	97,252	36,500,157	61,568		36,658,977	
16. Iowa IA	L	56,126	11,998,779	68,640		12,123,545	
17. Kansas KS	L	66,538	11,904,303	77,599		12,048,440	
18. Kentucky KY	L	79,999	18,028,667	170,718		18,279,384	176,358
19. Louisiana LA	L	104,725	31,241,098	576		31,346,398	
20. Maine ME	L	45,735	2,621,170	3,641		2,670,547	
21. Maryland MD	L	282,177	19,678,573			19,960,750	
22. Massachusetts MA	L	196,335	18,077,192	1,391		18,274,918	598,292
23. Michigan MI	L	130,747	45,495,500	3,996		45,630,243	508,575
24. Minnesota MN	L	147,089	18,584,504	747		18,732,340	
25. Mississippi MS	L	65,829	7,675,353	4,142		7,745,325	
26. Missouri MO	L	144,525	105,249,907	73,424		105,467,855	62,432
27. Montana MT	L	7,219	1,027,083	7,613		1,041,915	
28. Nebraska NE	L	82,723	5,070,177	25,188		5,178,088	
29. Nevada NV	L	134,386	5,723,935	2,669		5,860,989	
30. New Hampshire NH	L	27,764	6,828,409	23,355		6,879,528	95,765
31. New Jersey NJ	L	315,545	56,837,497	3,731		57,156,772	
32. New Mexico NM	L	87,772	4,030,789			4,118,561	
33. New York NY	N	67,752	6,979,712	(437)		7,047,027	
34. North Carolina NC	L	439,808	49,783,430	452,920		50,676,159	
35. North Dakota ND	L	22,598	5,544,918			5,567,516	
36. Ohio OH	L	249,890	58,191,529	21,409		58,462,828	85,236
37. Oklahoma OK	L	199,651	4,482,513	57,575		4,739,739	36,351
38. Oregon OR	L	55,123	16,515,100	12,165		16,582,389	
39. Pennsylvania PA	L	475,409	90,203,778	11,223		90,690,411	70,194
40. Rhode Island RI	L	24,992	8,358,494	1,481		8,384,967	
41. South Carolina SC	L	169,155	31,671,795	186,635		32,027,584	
42. South Dakota SD	L	18,509	1,414,520	2,020		1,435,048	
43. Tennessee TN	L	189,781	39,934,058	164,258		40,288,097	372,866
44. Texas TX	L	1,208,931	45,122,113	82,816		46,413,859	159,843
45. Utah UT	L	56,130	13,595,837	23,827		13,675,793	102,007
46. Vermont VT	L	15,929	1,698,461	5,930		1,720,319	65,180
47. Virginia VA	L	381,643	24,917,547	68,844		25,368,034	138,317
48. Washington WA	L	163,014	31,102,271	71,521		31,336,806	
49. West Virginia WV	L	42,521	8,683,525	1,887		8,727,933	
50. Wisconsin WI	L	122,847	19,554,932	103,978		19,781,756	95,263
51. Wyoming WY	L	9,998	1,042,357	894		1,053,249	
52. American Samoa AS	N					0	
53. Guam GU	L	34,312				34,312	
54. Puerto Rico PR	N	924				924	
55. US Virgin Islands VI	L	1,226				1,226	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	677				677	
58. Aggregate Other Alien OT	XXX	(6,997)	804,346	0	0	797,349	0
59. Subtotal	(a)..52	10,511,046	1,233,219,641	2,045,749	0	1,245,776,436	3,234,660
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	30,320		22,387		52,707	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	10,541,365	1,233,219,641	2,068,137	0	1,245,829,143	3,234,660
96. Plus Reinsurance Assumed	XXX	1,639,485	155,096	832,444		2,627,024	
97. Totals (All Business)	XXX	12,180,850	1,233,374,737	2,900,580	0	1,248,456,167	3,234,660
98. Less Reinsurance Ceded	XXX	7,537,880	9,510	2,068,137		9,615,527	8,051
99. Totals (All Business) less Reinsurance Ceded	XXX	4,642,971	1,233,365,226	832,444	0	1,238,840,641	3,226,609
DETAILS OF WRITE-INS							
58001. Other Alien	XXX	(6,997)	804,346			797,349	
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	(6,997)	804,346	0	0	797,349	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 Domicilied 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	98-1073776	
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	
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	
GA Key Lime, LLC ^	OH	47-5618395	
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	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
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 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 Mexico Holdings, LLC	DE	81-0814136	
— — 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 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%)	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
— — — Safety Claims & Litigation Services, LLC	MT	20-5546054	
— — — Safety, Claims and Litigation Services, LLC	OH	46-4570914	
— — PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
— — Professional Risk Brokers, Inc.	IL	31-1293064	
— 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.	
			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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
							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.	
			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.	
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	2
			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.	
			52-2179330				Skipjack Marina Corp	MD	DS	Great American Life 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.	
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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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.	
			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.	
							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
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	2
			81-0814136				GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			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.	

SCHEDULE Y

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
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	51.000	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
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.	
			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.	
			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.	
			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. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.

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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. Interest rate swap collateral receivable	14,085,958		14,085,958	14,096,957
2505. Inventory and prepaid assets on real estate holdings	2,666,999	2,666,999	0	
2506. Accounts receivable	190,227	121,685	68,542	68,543
2597. Summary of remaining write-ins for Line 25	16,943,184	2,788,684	14,154,500	14,165,500

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	8,001	8,101	249,227
08.305. Gain on sale of real estate		4,786,604	
08.397. Summary of remaining write-ins for Line 8.3	8,001	4,794,705	249,227

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	85,183,351	83,994,410
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	2,931,255	11,229,299
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	1,941,166	6,159,366
5. Deduct amounts received on disposals	3,365,759	13,166,469
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	759,960	3,033,253
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	85,930,055	85,183,351
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	85,930,055	85,183,351

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	879,669,374	889,826,004
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	98,148,316	127,914,473
2.2 Additional investment made after acquisition	7,684,068	69,411,521
3. Capitalized deferred interest and other		
4. Accrual of discount	42,093	1,244,095
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		(14,933)
7. Deduct amounts received on disposals	82,845,814	208,711,787
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)	902,698,038	879,669,374
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	902,698,038	879,669,374
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	902,698,038	879,669,374

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	249,371,554	109,993,554
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	4,158,697	81,389,017
2.2 Additional investment made after acquisition	39,875,949	145,145,337
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	6,680,077	9,496,594
6. Total gain (loss) on disposals		(920,382)
7. Deduct amounts received on disposals	1,646,897	93,622,928
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	232,487	2,109,638
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	298,206,894	249,371,554
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	298,206,894	249,371,554

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	23,504,708,589	20,389,005,841
2. Cost of bonds and stocks acquired	1,676,083,615	5,617,022,165
3. Accrual of discount	19,976,816	96,158,701
4. Unrealized valuation increase (decrease)	7,103,366	(49,234,417)
5. Total gain (loss) on disposals	11,009,141	42,021,903
6. Deduct consideration for bonds and stocks disposed of	733,472,926	2,490,512,398
7. Deduct amortization of premium	7,063,462	37,590,847
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	30,618,902	62,162,360
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	24,447,726,237	23,504,708,589
11. Deduct total nonadmitted amounts	1,000	1,000
12. Statement value at end of current period (Line 10 minus Line 11)	24,447,725,237	23,504,707,589

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)	16,255,519,883	2,148,047,250	1,487,383,192	(45,983,373)	16,870,200,568			16,255,519,883
2. NAIC 2 (a)	5,897,949,859	446,201,236	126,396,739	(98,183,301)	6,119,571,055			5,897,949,859
3. NAIC 3 (a)	504,551,013	23,637,625	36,594,695	102,645,640	594,239,583			504,551,013
4. NAIC 4 (a)	143,340,381	22,484,111	11,681,695	30,335,116	184,477,913			143,340,381
5. NAIC 5 (a)	32,304,964	189,748	385,419	18,712,264	50,821,557			32,304,964
6. NAIC 6 (a)	25,953,082		9,100	250,812	26,194,794			25,953,082
7. Total Bonds	22,859,619,182	2,640,559,970	1,662,450,840	7,777,158	23,845,505,470	0	0	22,859,619,182
PREFERRED STOCK								
8. NAIC 1					0			
9. NAIC 2	40,714,366			(4,845,829)	35,868,537			40,714,366
10. NAIC 3	1,000,000				1,000,000			1,000,000
11. NAIC 4	13,920,256	7,195,945			21,116,201			13,920,256
12. NAIC 5					0			
13. NAIC 6					0			
14. Total Preferred Stock	55,634,622	7,195,945	0	(4,845,829)	57,984,738	0	0	55,634,622
15. Total Bonds and Preferred Stock	22,915,253,804	2,647,755,915	1,662,450,840	2,931,329	23,903,490,208	0	0	22,915,253,804

(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 $.....254,595,032; 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	254,595,032	XXX	254,595,032	43,820	

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	205,471,189	165,941,566
2. Cost of short-term investments acquired	1,001,489,445	3,341,400,736
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	952,362,400	3,301,868,800
7. Deduct amortization of premium	3,202	2,313
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)	254,595,032	205,471,189
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	254,595,032	205,471,189

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)	236,207,461
2.	Cost paid/(consideration received) on additions	72,801,243
3.	Unrealized valuation increase/(decrease)	44,309,074
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(74,390,353)
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)	278,927,425
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	278,927,425

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus				
3.14	Section 1, Column 18, prior year		0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus				
3.24	Section 1, Column 19, prior year		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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	278,927,425	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		278,927,425
4.	Part D, Section 1, Column 5	278,927,425	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	278,927,425	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		278,927,425
10.	Part D, Section 1, Column 8	278,927,425	
11.	Part D, Section 1, Column 9		
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 Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	Palm Beach	FL	07/16/2004	Sailfish Marina Resort				136,015
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				2,594,672
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge Marina				2,084
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Grand Resort LLC				198,484
0199999. Totals					0	0	0	2,931,255
0399999. Totals					0	0	0	2,931,255

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																			
Land	Mount Dora	FL	03/04/2016	125 NDS, LLC	1,424,593		1,424,593				0		1,424,593	2,451,014		1,026,421	1,026,421		
Land	Warren County	OH	03/03/2016	CWLA Group LLC							0			914,745		914,745	914,745		
0199999. Totals					1,424,593	0	1,424,593	0	0	0	0	0	1,424,593	3,365,759	0	1,941,166	1,941,166	0	0
0399999. Totals					1,424,593	0	1,424,593	0	0	0	0	0	1,424,593	3,365,759	0	1,941,166	1,941,166	0	0

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								
Keystone FBO	Oxford	CT		03/18/2016	5.273	22,445,000		55,000,000
Marriott Lincolnshire	Lincolnshire	IL		01/28/2016	5.273	6,700,000		15,250,000
VA Charlotte	Charlotte	NC		07/28/2015	5.576		285,221	16,169,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	29,145,000	285,221	86,419,000
Mortgages in Good Standing - Mezzanine Loans								
H2 Capital	New York	NY		01/15/2016	5.053	25,000,000		41,666,667
Invitation Homes Rev 4 Libor+275	New York	NY		08/28/2014	3.236		7,518	51,378,369
MSR 1	Austin	TX		02/16/2016	4.750	44,003,316		58,671,088
Vaca Morada	New York	NY		10/26/2015	3.241		7,391,329	18,700,706
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	69,003,316	7,398,847	170,416,829
0899999. Total - Mortgages in Good Standing				XXX	XXX	98,148,316	7,684,068	256,835,829
3399999. Total Mortgages				XXX	XXX	98,148,316	7,684,068	256,835,829

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																	
MSR 1	Austin	TX		10/02/2014	02/16/2016	37,195,776		2			2		37,195,778	37,195,778			0
0199999. Total - Mortgages Closed by Repayment						37,195,776	0	2	0	0	2	0	37,195,778	37,195,778	0	0	0
Mortgages With Partial Repayments																	
4S Health Center	San Diego	CA		06/28/2013	03/14/2016	61,297					0		61,297	61,297			0
633 Folsom	San Francisco	CA		05/27/2010	03/14/2016	86,124					0		86,124	86,124			0
All Seasons	West Bloomfield	MI		03/28/2014	03/14/2016	113,772					0		113,772	113,772			0
Bella Roe Plaza	Reoland Park	KS		09/28/2010	03/14/2016	29,705					0		29,705	29,705			0
Ben Arnold Beverage	Ridgeway	SC		10/27/2014	03/14/2016	73,518					0		73,518	73,518			0
Biltmore Hotel	Coral Gables	FL		08/13/1999	03/14/2016	138,413					0		138,413	138,413			0
Chase Park Plaza Hotel	St. Louis	MO		08/11/2014	03/14/2016	167,287					0		167,287	167,287			0
Convention Center Parking Ga	Philadelphia	PA		01/31/2012	03/14/2016	59,916					0		59,916	59,916			0
Embassy Jacksonville	Jacksonville	FL		10/10/2013	03/14/2016	56,347					0		56,347	56,347			0
Embassy Memphis	Memphis	TN		11/15/2013	03/14/2016	81,709					0		81,709	81,709			0
Embassy Suites Nashville	Nashville	TN		10/25/2012	03/14/2016	92,537					0		92,537	92,537			0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	03/14/2016	148,761					0		148,761	148,761			0
Invitation Homes 4 Euro+400	New York	NY		08/28/2014	03/30/2016	59					0		59	59			0
Invitation Homes Rev 4 Libor+	New York	NY		08/28/2014	03/30/2016	279,145					0		279,145	279,145			0
Kiewit Energy Building	The Woodlands	TX		03/25/2015	03/14/2016	93,786					0		93,786	93,786			0
Koyo Building	Greenville	SC		08/31/2011	03/14/2016	80,123					0		80,123	80,123			0
Las Fuentes	Prescott	AZ		05/28/2015	03/14/2016	101,178					0		101,178	101,178			0
L-3 Communications	Salt Lake City	UT		11/08/2013	03/14/2016	78,087					0		78,087	78,087			0
Lemon Avenue	Sarasota	FL		07/31/2007	03/15/2016	1,740,000					0		1,740,000	1,740,000			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
McHenry Row	Baltimore	MD		06/29/2012	03/14/2016	118,175					0		118,175	118,175			0
Miami Beach Marina	Miami	FL		11/22/2011	03/14/2016	157,357					0		157,357	157,357			0
Montauk Yacht Club	Montauk	NY		10/19/2012	03/14/2016	1,792,612					0		1,792,612	1,792,612			0
Mountain View	Tucson	AZ		06/30/2014	03/14/2016	80,909					0		80,909	80,909			0
OCWEN OWLIC	Cincinnati	OH		01/01/2006	03/07/2016	2,085					0		2,085	2,085			0
Old Standard	Cincinnati	OH		01/01/2006	03/07/2016	20,958					0		20,958	20,958			0
One Greenway Centre	Franklin	TN		01/14/2011	03/14/2016	142,138					0		142,138	142,138			0
Palomar Commons	Carlsbad	CA		10/17/2013	03/14/2016	87,061					0		87,061	87,061			0
Pearland	Pearland	TX		12/06/2013	03/14/2016	40,966					0		40,966	40,966			0
Residence Inn Sacramento	Sacramento	CA		11/12/2013	03/14/2016	99,647					0		99,647	99,647			0
Sandestin	Destin	FL		03/12/2010	03/14/2016	280,244					0		280,244	280,244			0
Santa Monica Pacific Pier (Pa	Santa Monica	CA		09/28/2011	03/14/2016	101,886					0		101,886	101,886			0
Semoran Commercenter	Orlando	FL		06/21/2013	03/14/2016	72,961					0		72,961	72,961			0
Stop N' Go Center	Fargo	ND		03/18/2014	03/14/2016	42,517					0		42,517	42,517			0
UIndy Health Pavilion	Indianapolis	IN		09/11/2015	03/14/2016	187,936					0		187,936	187,936			0
Vaca Morada	New York	NY		10/16/2015	03/03/2016	38,811,200					0		38,811,200	38,811,200			0
VA Charlotte	Charlotte	NC		07/28/2015	03/01/2016	(204,044)					0		(204,044)	(204,044)			0
Warner Brothers	Burbank	CA		11/12/2013	03/14/2016	58,354					0		58,354	58,354			0
Whispering Wind	Phoenix	AZ		05/17/2013	03/14/2016	51,681					0		51,681	51,681			0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	03/14/2016	87,291					0		87,291	87,291			0
Xactaware Office Building	Lehi	UT		02/24/2014	03/14/2016	136,340					0		136,340	136,340			0
0299999. Total - Mortgages With Partial Repayments						45,650,036	0	0	0	0	0	0	45,650,036	45,650,036	0	0	0
0599999. Total Mortgages						82,845,812	0	2	0	0	2	0	82,845,814	82,845,814	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	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 Fixed Income - Unaffiliated												
000000 00 0	Sierra Senior Loan Strategy JV I LLC	New York	NY	Sierra Senior Loan Strategy JV I LLC		07/16/2015			37,500			12.500
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	37,500	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	A&M Capital Partners, LP	Greenwich	CT	A&M Capital Partners, LP		12/06/2013			302,969			1.840
000000 00 0	AMMC CLO 18 UBS Warehouse	George Town	CYM	UBS Securities LLC		08/14/2015			7,000,000			70.000
000000 00 0	Archlight Energy Partners Fund VI, LP	Boston	MA	Archlight Energy Partners Fund VI, LP		08/04/2015	3		822,428			0.250
000000 00 0	Blue Chip VI, LLC	Cincinnati	OH	Blue Chip VI, LLC		11/05/2014	1		126,000			5.740
000000 00 0	Blue Chip VI Extension Fund	Cincinnati	OH	Blue Chip VI Extension Fund		11/05/2014	1		280,000			25.540
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014	3		81,185			4.300
000000 00 0	CincyTech Fund IV, LLC	Cincinnati	OH	CincyTech Fund IV, LLC		03/18/2016	1	224,000				0.067
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		04/29/2013	1		66,852			2.450
000000 00 0	L-A Saturn Acquisition, L.P.	Philadelphia	PA	L-A Saturn Acquisition, L.P.		01/16/2015			31,559			2.480
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.		03/14/2014	3		910,000			0.710
000000 00 0	Medley SS1 SPV, LLC	New York	NY	Medley SS1 SPV, LLC		03/21/2016	3	3,604,483				69.294
000000 00 0	Monarch Capital Partners III, L.P.	New York	NY	Monarch Capital Partners III, L.P.		01/12/2015			1,890,000			1.870
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	1		388,938			0.900
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Partners III L.P.		01/28/2016	1	330,214	402,065			0.656
000000 00 0	Patriot Financial PartnersII, L.P.	Philadelphia	PA	Patriot Financial PartnersII, L.P.		04/30/2014	3		787,500			3.850
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014	3		1,219,487			2.160
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.		02/06/2007			37,495			1.620
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010			90,000			1.020
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	2		584,900			2.460
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								4,158,697	15,021,378	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP		10/15/2013			5,000,000			10.030
000000 00 0	PRCP-Abacoa Partners, LP	Jupiter	FL	PRCP-Abacoa Partners, LP		12/09/2015			6,536,250			40.000
000000 00 0	PRCP-Dallas Four Partners, LP	Dallas	TX	PRCP-Dallas Four Partners, LP		11/06/2015			4,455,775			40.000
000000 00 0	PRCP - Missouri Partners, L.P.	St. Charles	MO	PRCP - Missouri Partners, L.P.		10/22/2015			3,650,107			40.000
000000 00 0	Righetti Ranch, L.P.	San Luis Obispo	CA	Righetti Ranch, L.P.		06/16/2015			3,500,000			59.230
000000 00 0	Water Street O'Connor, L.P.	Atlanta	GA	Water Street O'Connor, L.P.		10/26/2015			439,409			37.500
99. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaf								0	23,581,541	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
000000 00 0	GA KEY LIME, LLC	Gurnee	IL	GA KEY LIME, LLC		11/19/2015			539,922			50.000
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	GALIC Sorrento, LLC		06/27/2012			192,472			65.000
999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affil								0	732,394	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.		12/04/2014			503,136			1.200
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	503,136	0	0	XXX
4499999. Subtotal - Unaffiliated								4,158,697	39,143,555	0	0	XXX
4599999. Subtotal - Affiliated								0	732,394	0	0	XXX
4699999. Totals								4,158,697	39,875,949	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.	07/15/2014	01/19/2016	6,366					0		6,366	6,366			0	
000000 00 0	DESRI VI, LLC	New York	NY	DESRI VI, LLC	12/17/2014	01/25/2016	70,274					0		70,274	70,274			0	
000000 00 0	River Cities Capital Fund IV, LP	Cincinnati	OH	River Cities Capital Fund IV, LP	09/30/2012	01/20/2016	278,412					0		278,412	278,412			0	
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	08/19/2013	02/19/2016	40,651					0		40,651	40,651			0	
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	08/19/2013	02/19/2016	77,513					0		77,513	77,513			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							473,216	0	0	0	0	0	0	473,216	473,216	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP	10/15/2013	03/29/2016	31,250					0		31,250	31,250			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							31,250	0	0	0	0	0	0	31,250	31,250	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
000000 00 0	GA KEY LIME, LLC	Gurnee	IL	GA KEY LIME, LLC	11/19/2015	03/31/2016	202,500					0		202,500	202,500			0	
000000 00 0	GALIC Pointe LLC	Destin	FL	GALIC Pointe LLC	03/25/2011	03/31/2016	7,313					0		7,313	7,313			0	
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	GALIC Sorrento, LLC	06/27/2012	03/31/2016	932,618					0		932,618	932,618			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							1,142,431	0	0	0	0	0	0	1,142,431	1,142,431	0	0	0	0
4499999. Subtotal - Unaffiliated							504,466	0	0	0	0	0	0	504,466	504,466	0	0	0	0
4599999. Subtotal - Affiliated							1,142,431	0	0	0	0	0	0	1,142,431	1,142,431	0	0	0	0
4699999. Totals							1,646,897	0	0	0	0	0	0	1,646,897	1,646,897	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
68608K NF 1	OR ST-A-BRD HGR ED 5.902 08/01/2038		03/03/2016	BARCLAYS CAPITAL		12,987,000	10,000,000	60,659	1FE
882722 VP 3	TX ST BABS A 4.631 04/01/2033		02/11/2016	WELLS FARGO BROKERAGE SERVICES		13,662,444	11,780,000	206,090	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						26,649,444	21,780,000	266,749	XXX
Bonds - U.S. Special Revenue and Special Assessment									
34074M ND 9	FL HSG FIN TXBL REF 1 3.125 07/01/2037		03/23/2016	RBC CAPITAL MARKETS		12,885,000	12,885,000		1FE
45201Y E8 6	IL HSG DEV A TXBL 3.83 02/01/2026		01/13/2016	JP MORGAN SECURITIES INC.		1,930,000	1,930,000		1FE
45201Y E9 4	IL HSG DEV A TXBL 3.88 08/01/2026		01/13/2016	JP MORGAN SECURITIES INC.		1,345,000	1,345,000		1FE
45201Y F2 8	IL HSG DEV A TXBL 4.18 08/01/2029		01/13/2016	JP MORGAN SECURITIES INC.		8,715,000	8,715,000		1FE
592041 WJ 2	MET GOVT NASH VANDY U MED B 4.053 7/1/26		03/18/2016	JP MORGAN SECURITIES INC.		8,000,000	8,000,000		1FE
875124 GX 1	TAMPA BAY WTR B REF 3.507 10/01/2030		01/13/2016	RAYMOND JAMES & ASSOCIATES		2,000,000	2,000,000		1FE
875124 GY 9	TAMPA BAY WTR B REF 3.607 10/01/2031		01/13/2016	RAYMOND JAMES & ASSOCIATES		1,500,000	1,500,000		1FE
88213A DZ 5	TX A&M UNIV TXBL B 3.993 05/15/2037		03/22/2016	RBC CAPITAL MARKETS		5,000,000	5,000,000		1FE
91425M CD 7	UNIV DELAWARE BABS 5.866 11/01/2040		02/24/2016	WELLS FARGO BROKERAGE SERVICES		9,714,600	7,500,000	144,206	1FE
914301 7Q 3	HOUSTON UNIV B REF 3.49 02/15/2033		01/22/2016	RAYMOND JAMES & ASSOCIATES		5,000,000	5,000,000		1FE
914713 P2 2	UNIV OF NC CHAPEL HIL C 3.327 12/01/2036		02/24/2016	BANC OF AMERICA SECURITIES		4,350,000	4,350,000		1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						60,439,600	58,225,000	144,206	XXX
Bonds - Industrial and Miscellaneous									
001751 AA 4	AMMC 2015-17A A1 CLO SSNR FLT 11/15/2027	R	02/26/2016	SOCIETE GENERALE SEC		6,396,086	6,475,000	31,148	1FE
00185A AK 0	AON PLC 3.875 12/15/2025	R	02/23/2016	MORGAN STANLEY		7,997,760	8,000,000		2FE
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE		03/18/2016	AMHERST SECURITIES CORP		9,085,403	10,194,000	4,999	1AM
008252 AM 0	AFFILIATED MANAGERS 4.25 02/15/2024		01/04/2016	BANC OF AMERICA SECURITIES		743,373	734,000	12,305	2FE
008252 AM 0	AFFILIATED MANAGERS 4.25 02/15/2024		02/05/2016	JEFFERIES & CO.		1,095,827	1,066,000	22,023	2FE
00936C AE 2	AIRLE 2006-2A B CLO MEZ FLT 12/20/2020	R	01/06/2016	BANC OF AMERICA SECURITIES		1,292,203	1,350,000	3,322	1FE
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021		02/03/2016	CS FIRST BOSTON		3,443,125	3,500,000		3FE
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021		02/04/2016	BANC OF AMERICA SECURITIES		3,438,750	3,500,000		3FE
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021		02/05/2016	CS FIRST BOSTON		3,438,750	3,500,000		3FE
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045		03/14/2016	WELLS FARGO BROKERAGE SERVICES		376,435	396,248	419	1FM
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		01/22/2016	MORGAN STANLEY		10,987,692	10,792,086	26,462	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		02/26/2016	WELLS FARGO BROKERAGE SERVICES		1,017,398	997,755	102	1FE
026929 AA 7	AHM 2006-3 11A1 SEQ SSNR FLT 12/25/2046		02/24/2016	BANC OF AMERICA SECURITIES		4,056,884	5,176,247	354	1FM
035242 AP 1	ANHEUSER-BUSCH 3.65 02/01/2026		01/13/2016	BARCLAYS CAPITAL		14,974,950	15,000,000		1FE
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036		03/31/2016	GOLDMAN SACHS		10,350,320	10,500,000		1FE
037833 BY 5	APPLE INC 3.25 02/23/2026		02/16/2016	DEUTSCHE BANK		7,982,400	8,000,000		1FE
046353 AL 2	ASTRAZENECA PLC 3.375 11/16/2025	R	01/12/2016	JEFFERIES & CO.		9,013,950	9,000,000	49,781	1FE
046353 AL 2	ASTRAZENECA PLC 3.375 11/16/2025	R	01/20/2016	CS FIRST BOSTON		4,993,200	5,000,000	32,344	1FE
053807 AS 2	AVNET INC 4.625 04/15/2026		03/21/2016	BANC OF AMERICA SECURITIES		6,949,320	7,000,000		2FE
053807 AS 2	AVNET INC 4.625 04/15/2026		03/23/2016	CS FIRST BOSTON		4,972,500	5,000,000		2FE
05578Q AE 3	BPCE SA 4.875 04/01/2026	R	03/29/2016	CITIGROUP		7,919,600	8,000,000		2FE
05741R AE 3	BAKR 2006-1A C CLO MEZ FLT 10/15/2019	R	01/13/2016	BANC OF AMERICA SECURITIES		3,373,125	3,500,000	526	1AM
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036		03/21/2016	CS FIRST BOSTON		1,238,895	1,558,358	2,921	1FM
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046		03/21/2016	BANC OF AMERICA SECURITIES		3,880,703	4,679,070	8,402	1FM
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046		03/22/2016	BANC OF AMERICA SECURITIES		2,837,720	3,431,861	7,234	1FM
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046		03/21/2016	BANC OF AMERICA SECURITIES		3,195,337	4,031,971	217	1FM
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047		02/25/2016	BANC OF AMERICA SECURITIES		8,649,229	10,057,243	1,435	1Z
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		02/12/2016	CITIGROUP		13,698,255	15,429,220	21,782	1FM

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
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
06051G FU 8	BANK OF AMER CORP GMTN 4.45 03/03/2026		02/29/2016	BANC OF AMERICA SECURITIES		3,000,000	3,000,000		2FE
06051G FU 8	BANK OF AMER CORP GMTN 4.45 03/03/2026		02/29/2016	MORGAN STANLEY		4,024,720	4,000,000		2FE
06738E AN 5	BARCLAYS PLC 4.375 01/12/2026	R	01/05/2016	BARCLAYS CAPITAL		14,926,800	15,000,000		2FE
06738E AN 5	BARCLAYS PLC 4.375 01/12/2026	R	01/06/2016	BARCLAYS CAPITAL		4,991,600	5,000,000		2FE
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		02/11/2016	BANC OF AMERICA SECURITIES		5,037,106	5,943,488	7,049	1Z
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047		03/03/2016	CS FIRST BOSTON		4,304,095	5,297,347	2,965	1FM
084670 BS 6	BERKSHIRE HATHAWAY 3.125 03/15/2026		03/08/2016	WELLS FARGO BROKERAGE SERVICES		7,992,480	8,000,000		1FE
109641 AG 5	BRINKER INTL INC 3.875 05/15/2023		01/04/2016	CANTOR FITZGERALD & CO		6,958,478	7,250,000	40,580	2FE
114259 AN 4	BROOKLYN UNION GAS 3.407 03/10/2026		03/07/2016	BANC OF AMERICA SECURITIES		10,000,000	10,000,000		1FE
12531W BA 9	CFCRE 2016-C3 A2 SEQ SSNR 3.597 01/10/48		01/22/2016	CANTOR FITZGERALD & CO		18,489,847	18,307,000	49,388	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		02/04/2016	WELLS FARGO BROKERAGE SERVICES		5,599,427	5,600,000		1FE
12593F BC 7	COMM 2015-LC21 A3 SEQ SSNR 3.445 07/48		01/07/2016	JEFFERIES & CO		8,555,449	8,500,000	8,947	1FM
12593P AW 2	COMM 2015-CR25 A4 SEQ SSNR 3.759 08/2048		01/15/2016	BANC OF AMERICA SECURITIES		11,436,563	11,000,000	22,972	1FM
126117 AT 7	CNA FINANCIAL 4.50 03/01/2026		02/22/2016	JP MORGAN SECURITIES INC		7,037,590	7,000,000	875	2FE
12635F AT 1	CSAIL 2015-C3 A4 SEQ SSNR 3.7182 08/48		01/21/2016	CS FIRST BOSTON		6,567,280	6,376,000	16,463	1FM
12635R AW 8	CSAIL 2015-C4 A3 SEQ SSNR 3.5438 11/48		02/12/2016	CS FIRST BOSTON		2,079,688	2,000,000	3,347	1FM
12635R AX 6	CSAIL 2015-C4 A4 SEQ SSNR 3.8079 11/48		01/08/2016	CS FIRST BOSTON		12,172,036	11,714,000	14,869	1FM
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037		02/17/2016	BANC OF AMERICA SECURITIES		425,871	422,177	1,343	1FM
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018		01/07/2016	Private Placement		2,775,000	3,000,000		4FE
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018		02/26/2016	ANTARES CAPITAL LLP		1,095,000	1,200,000		4FE
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		03/03/2016	CS FIRST BOSTON		27,989,721	28,000,000		1FE
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		01/05/2016	Capitalized Interest		44,383	44,162		1
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		01/05/2016	Private Placement		645,288	645,288		1
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		02/05/2016	Capitalized Interest		46,492	46,260		1
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		03/05/2016	Capitalized Interest		48,109	46,401		1
17275R BC 5	CISCO SYSTEMS 2.95 02/28/2026		02/22/2016	JP MORGAN SECURITIES INC		6,994,680	7,000,000		1FE
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		03/23/2016	CITIGROUP		14,499,474	16,476,675	35,858	1FM
17309N AG 6	CRMSI 2006-1 M1 MEZ PT 6.112 07/25/2036		01/11/2016	WELLS FARGO BROKERAGE SERVICES		3,353,438	3,500,000	7,126	1FM
190749 AH 4	CWCI 2006-C1 AM MEZ 5.254 08/15/2048		03/23/2016	BANC OF AMERICA SECURITIES		5,985,000	6,000,000	24,519	1FM
20030N BS 9	COMCAST CORP 3.15 03/01/2026		02/16/2016	WELLS FARGO BROKERAGE SERVICES		6,986,840	7,000,000		1FE
20369F AA 7	COMMF 2015-1A A CLO SSNR 5.75 11/01/2027		01/28/2016	CITIGROUP		2,625,750	2,700,000	45,713	1FE
20826F AQ 9	CONOCOPHIL CO 4.95 03/15/2026		03/03/2016	MIZUHO SEC USA		11,995,200	12,000,000		2FE
233835 AQ 0	DAIMLERCHRYS NA 8.50 01/18/2031		03/10/2016	BARCLAYS CAPITAL		17,719,680	12,000,000	161,500	1FE
24824T AC 4	DEN12 2016-1A A2 CLO SSNR 3.0 04/15/2028	R	02/25/2016	BNP PARIBAS		5,000,000	5,000,000		1FE
25150N AB 0	DBALT 2006-AR5 1A2 SEQ SSNR FLT 10/25/36		03/18/2016	AMHERST SECURITIES CORP		4,020,894	7,550,974	3,544	1FM
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36		03/04/2016	CANTOR FITZGERALD & CO		1,217,841	1,418,156	950	1FM
26875P AP 6	EOG RESOURCES INC 4.15 01/15/2026		01/11/2016	JP MORGAN SECURITIES INC		6,989,780	7,000,000		2FE
278642 AN 3	EBAY INC 3.80 03/09/2022		03/02/2016	BANC OF AMERICA SECURITIES		13,968,080	14,000,000		2FE
285512 AD 1	ELECTRONIC ARTS 4.80 03/01/2026		02/17/2016	BANC OF AMERICA SECURITIES		9,966,900	10,000,000		2FE
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46		03/14/2016	CS FIRST BOSTON		5,000,000	5,000,000		1FE
28618X AE 2	ERL 2016-1A A2 ABS SEQ SNR 5.047 03/46		03/14/2016	CS FIRST BOSTON		10,500,000	10,500,000		1FE
29364D AU 4	ENTERGY ARKANSAS 3.50 04/01/2026		01/05/2016	GOLDMAN SACHS		3,986,840	4,000,000		1FE
29977A A* 6	EVERCORE SEN NT A 4.88 3/30/2021		03/30/2016	Private Placement		7,500,000	7,500,000		2Z
29977G AB 8	EVERBANK FINL CORP 6.00 03/15/2026		03/09/2016	US BANCORP		2,000,000	2,000,000		2FE
30219G AM 0	EXPRESS SCRIPTS 4.50 02/25/2026		02/22/2016	CITIGROUP		11,936,040	12,000,000		2FE
30219G AM 0	EXPRESS SCRIPTS 4.50 02/25/2026		02/23/2016	BARCLAYS CAPITAL		4,976,500	5,000,000	625	2FE
30231G AT 9	EXXON MOBIL CORP 3.043 03/01/2026		02/29/2016	CITIGROUP		12,000,000	12,000,000		1FE

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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
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
31677A AB 0	FIFTH THIRD BANK 3.85 03/15/2026		03/10/2016	DEUTSCHE BANK		17,982,180	18,000,000		2FE
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35		02/11/2016	BANC OF AMERICA SECURITIES		9,334,312	11,178,817	12,311	1FM
345397 XU 2	FORD MOTOR CREDIT 4.389 01/08/2026		01/05/2016	CREDIT AGRICOLE CIB		15,000,000	15,000,000		2FE
35352P AA 2	FRANKLIN FIN NET 6.875 03/30/2026		03/29/2016	BANC OF AMERICA SECURITIES		5,000,000	5,000,000		2FE
357081 AE 8	FREMF 2015-K720 B MEZ SEQ 3.3894 07/2022		01/15/2016	BANC OF AMERICA SECURITIES		3,125,938	3,500,000	6,591	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		01/05/2016	BANC OF AMERICA SECURITIES		5,081,937	7,663,619	1,151	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		03/16/2016	BANC OF AMERICA SECURITIES		5,238,554	5,638,538	8,716	1Z
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		02/26/2016	BANC OF AMERICA SECURITIES		3,149,171	3,661,826	279	1Z
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		02/22/2016	BANC OF AMERICA SECURITIES		3,889,809	4,086,471	7,762	1FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		02/25/2016	BANC OF AMERICA SECURITIES		294,079	312,850		1FM
36242D H4 8	GSR 2005-AR2 1A1 SEQ SNR FLT 04/25/2035		02/18/2016	BANC OF AMERICA SECURITIES		4,097,432	4,465,866	8,087	1FM
36246M AU 3	GTP ACQUISITION 3.482 06/16/2025		01/21/2016	GUGGENHEIM CAPITAL MARKET		4,985,500	5,000,000	5,320	1FE
36248# AA 0	GSA (ANCHORAGE, AK) CTL 3.50 11/15/2030		03/24/2016	Private Placement		20,684,500	20,500,000		1FE
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036		02/25/2016	CS FIRST BOSTON		1,980,982	2,760,950	236	1FM
36250G AN 5	GSMS 2015-GC30 A3 SEQ SSNR 3.119 05/50		01/21/2016	CITIGROUP		8,413,008	8,500,000	18,411	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		03/01/2016	AMHERST SECURITIES CORP		4,743,750	5,000,000	2,261	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		03/02/2016	AMHERST SECURITIES CORP		1,185,938	1,250,000	1,131	1FM
36962G 3P 7	GENERAL ELECTRIC MTN 5.875 01/14/2038		03/03/2016	BARCLAYS CAPITAL		6,306,150	5,000,000	44,063	1FE
36962G 3P 7	GENERAL ELECTRIC MTN 5.875 01/14/2038		03/03/2016	CITIGROUP		6,307,000	5,000,000	44,063	1FE
37045X BG 0	GENERAL MOTORS FINL 5.25 03/01/2026		02/25/2016	JP MORGAN SECURITIES INC		7,971,120	8,000,000		2FE
373334 KE 0	GEORGIA POWER 3.25 04/01/2026		03/02/2016	BANC OF AMERICA SECURITIES		4,981,200	5,000,000		1FE
38143U 8H 7	GOLDMAN SACHS GROUP 3.75 02/25/2026		02/22/2016	GOLDMAN SACHS		6,983,830	7,000,000		1FE
38173A AN 8	GOCAP 2011-10A CR CLO MEZ SEQ FLT 10/21	R	03/15/2016	BANC OF AMERICA SECURITIES		4,820,375	4,900,000	28,213	1FE
404280 AW 9	HSBC HOLDINGS 4.30 03/08/2026	R	03/01/2016	HSBC SECURITIES		7,988,400	8,000,000		1FE
42824C AP 4	HP ENTERPRISE 4.90 10/15/2025		02/11/2016	MORGAN STANLEY		4,606,250	5,000,000	87,111	2FE
437076 BM 3	HOME DEPOT INC 3.00 04/01/2026		02/03/2016	JP MORGAN SECURITIES INC		9,935,600	10,000,000		1FE
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		02/11/2016	RBC CAPITAL MARKETS		7,985,508	9,126,295	3,536	1FM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		02/12/2016	RBC CAPITAL MARKETS		14,507,240	16,591,554	6,709	1FM
44106M AV 4	HOSPITALITY PROP 5.25 02/15/2026		01/29/2016	BANC OF AMERICA SECURITIES		4,880,750	5,000,000		2FE
443510 AG 7	HUBBELL INC 3.35 03/01/2026		02/23/2016	JP MORGAN SECURITIES INC		11,909,280	12,000,000		1FE
448579 AF 9	HYATT HOTELS 10YR 4.85 03/15/2026		02/29/2016	JP MORGAN SECURITIES INC		12,989,600	13,000,000		2FE
448579 AF 9	HYATT HOTELS 10YR 4.85 03/15/2026		03/01/2016	CANTOR FITZGERALD & CO		2,003,440	2,000,000		2FE
448579 AF 9	HYATT HOTELS 10YR 4.85 03/15/2026		03/01/2016	GOLDMAN SACHS		4,999,950	5,000,000		2FE
448579 AF 9	HYATT HOTELS 10YR 4.85 03/15/2026		03/01/2016	MORGAN STANLEY		3,007,740	3,000,000		2FE
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		02/25/2016	BANC OF AMERICA SECURITIES		635,250	700,000	15,735	3FE
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		02/25/2016	BARCLAYS CAPITAL		638,750	700,000	15,735	3FE
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		02/25/2016	JP MORGAN SECURITIES INC		1,918,875	2,100,000	47,206	3FE
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		02/25/2016	MORGAN STANLEY		2,558,500	2,800,000	62,942	3FE
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		01/31/2016	Capitalized Interest		9,010	8,977		5Z
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		02/29/2016	Capitalized Interest		8,443	8,412		5Z
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		03/31/2016	Capitalized Interest		65,539	65,298		5Z
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		02/16/2016	BANC OF AMERICA SECURITIES		6,777,693	9,413,463	7,233	1AM
459200 JG 7	IBM CORP 3.45 02/19/2026		02/16/2016	JP MORGAN SECURITIES INC		19,933,000	20,000,000		1FE
459200 ZZ 7	IBM SEN SEC NT 3.50 1/15/2019		02/23/2016	Private Placement		8,750,000	8,750,000	22,118	1Z
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065		01/28/2016	CS FIRST BOSTON		3,215,903	3,279,443	4,987	1FE
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37		02/17/2016	BANC OF AMERICA SECURITIES		191,468	192,551	222	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		01/26/2016	Deferred Interest		4,852	6,658		1FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		02/26/2016	Deferred Interest		5,597	6,665		1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		03/26/2016	Deferred Interest		6,004	7,166		1FM
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE		02/17/2016	BANC OF AMERICA SECURITIES		1,010,559	1,033,819	1,803	1FM
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE		12/30/2015	JP MORGAN SECURITIES INC				389	1AM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		02/23/2016	AMHERST SECURITIES CORP		7,579,759	9,594,631	20,203	1AM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		01/26/2016	Capital Interest		1,498	13,712		1FM
48203R AG 9	JUNIPER NETWORKS 4.50 03/15/2024		02/23/2016	BARCLAYS CAPITAL		7,870,960	8,000,000	161,000	2FE
487836 BP 2	KELLOGG CO 3.25 04/01/2026		02/25/2016	MORGAN STANLEY		7,991,680	8,000,000		2FE
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021		01/21/2016	BANC OF AMERICA SECURITIES		8,775,416	9,000,000		1FE
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		01/01/2016	Capitalized Interest		9,158	9,328		4Z
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		02/01/2016	Capitalized Interest		9,121	9,297		4Z
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		03/01/2016	Capitalized Interest		8,504	8,668		4Z
524901 AV 7	LEGG MASON INC 4.75 03/15/2026		03/17/2016	JP MORGAN SECURITIES INC		19,990,800	20,000,000		2FE
527288 BE 3	LEUCADIA NATL 5.50 10/18/2023		03/02/2016	HILLTOP SECURITIES INC		933,750	1,000,000	21,236	2FE
527288 BF 0	LEUCADIA NATL 6.625 10/23/2043		03/04/2016	IMPERIAL CAPITAL		2,400,000	3,000,000	75,083	2FE
527288 BF 0	LEUCADIA NATL 6.625 10/23/2043		03/10/2016	IMPERIAL CAPITAL		1,595,000	2,000,000	52,264	2FE
53944Y AB 9	LLOYDS BANKING 4.65 03/24/2026	R	03/17/2016	BANC OF AMERICA SECURITIES		12,970,100	13,000,000		2FE
53944Y AB 9	LLOYDS BANKING 4.65 03/24/2026	R	03/18/2016	JP MORGAN SECURITIES INC		5,029,050	5,000,000		2FE
540424 AS 7	LOEWS CORP 3.75 04/01/2026		03/17/2016	BARCLAYS CAPITAL		4,989,200	5,000,000		1FE
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		01/31/2016	Capitalized Interest		38,033	76,066		5Z
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		02/29/2016	Capitalized Interest		35,882	71,763		5Z
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		03/31/2016	Capitalized Interest		38,661	77,322		5Z
55608P AW 4	MACQUARIE BK LTD 3.90 01/15/2026	R	01/12/2016	CITIGROUP		10,000,000	10,000,000		1FE
55819T AE 1	MDPK 2016-20A B2 CLO MEZ 3.72 04/27/2027	R	02/24/2016	JP MORGAN SECURITIES INC		4,750,000	4,750,000		1FE
559080 AK 2	MAGELLAN MIDSTREAM 5.00 03/01/2026		02/22/2016	BARCLAYS CAPITAL		4,993,750	5,000,000		2FE
559080 AK 2	MAGELLAN MIDSTREAM 5.00 03/01/2026		02/22/2016	CANTOR FITZGERALD & CO		3,038,970	3,000,000		2FE
559080 AK 2	MAGELLAN MIDSTREAM 5.00 03/01/2026		02/24/2016	BARCLAYS CAPITAL		5,087,900	5,000,000		2FE
56501R AC 0	MANULIFE FINL CORP 4.15 03/04/2026	I	03/01/2016	MORGAN STANLEY		11,970,840	12,000,000		1FE
56501R AC 0	MANULIFE FINL CORP 4.15 03/04/2026	I	03/02/2016	BARCLAYS CAPITAL		4,973,300	5,000,000	1,729	1FE
56501R AC 0	MANULIFE FINL CORP 4.15 03/04/2026	I	03/04/2016	BARCLAYS CAPITAL		4,980,150	5,000,000	2,882	1FE
571748 BA 9	MARSH & MCLENNAN 3.30 03/14/2023		03/09/2016	CITIGROUP		2,497,200	2,500,000		1FE
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033		02/26/2016	AMHERST SECURITIES CORP		5,479,958	5,693,463	410	1AM
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		02/25/2016	BANC OF AMERICA SECURITIES		28,715,062	30,803,955	3,020	1AM
61690A AD 6	MSBAM 2015-C27 A3 SEQ SSNR 3.473 12/47		02/17/2016	BANC OF AMERICA SECURITIES		4,086,250	4,000,000	8,104	1FM
61690F AL 7	MSBAM 2015-C22 A3 SEQ SSNR 3.046 04/48		02/12/2016	CANTOR FITZGERALD & CO		9,005,625	9,000,000	12,946	1FM
61690Q AD 1	MSBAM 2015-C23 A3 SEQ SSNR 3.451 07/50		02/11/2016	BANC OF AMERICA SECURITIES		10,401,563	10,000,000	15,338	1FM
61690Q AD 1	MSBAM 2015-C23 A3 SEQ SSNR 3.451 07/50		02/17/2016	BANC OF AMERICA SECURITIES		1,325,594	1,300,000	2,617	1FM
61690V AZ 1	MSBAM 2015-C26 A5 SEQ SSNR 3.531 10/48		01/27/2016	BANC OF AMERICA SECURITIES		5,084,375	5,000,000		1FM
638602 BP 6	NATIONWIDE BLDG 3.90 07/21/2025	R	02/05/2016	BARCLAYS CAPITAL		10,389,500	10,000,000	20,583	1FE
638602 BP 6	NATIONWIDE BLDG 3.90 07/21/2025	R	02/11/2016	JP MORGAN SECURITIES INC		3,134,850	3,000,000	8,450	1FE
64352V MP 3	NCHET 2005-A A5W SEQ SNR 5.288 08/25/35		02/03/2016	BANC OF AMERICA SECURITIES		3,770,000	4,000,000	4,113	1FM
651229 AW 6	NEWELL RUBBERMAID 4.20 04/01/2026		03/18/2016	GOLDMAN SACHS		6,985,860	7,000,000		2FE
65251U AN 2	NWSTR 2016-1A A2 CLO SSNR 3.44 02/25/28		02/12/2016	WELLS FARGO BROKERAGE SERVICES		11,999,671	12,000,000		1FE
654579 AE 1	NIPPON LIFE INS 4.70 01/20/2046	R	01/13/2016	GOLDMAN SACHS		5,000,000	5,000,000		1FE
67103H AE 7	O'REILLY AUTOMOTIVE 3.55 03/15/2026		03/01/2016	US BANCORP		3,993,280	4,000,000		2FE
67401G AE 8	OAKTA 2016-A B2 CLO MEZ 3.807 01/20/27		03/09/2016	WELLS FARGO BROKERAGE SERVICES		2,999,655	3,000,000		1FE

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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
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
674599 CH 6	OCCIDENTAL PETE 3.40 04/15/2026		03/28/2016	BANC OF AMERICA SECURITIES		12,970,360	13,000,000		1FE
67590Y AE 0	OCT26 2016-1A B2 CLO MEZ 3.88 04/15/2027	R	03/23/2016	BANC OF AMERICA SECURITIES		7,500,000	7,500,000		1Z
68217F AA 0	OMNICOM GROUP 3.60 04/15/2026		03/28/2016	CITIGROUP		12,987,910	13,000,000		2FE
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028		03/16/2016	RBC CAPITAL MARKETS		21,996,236	22,000,000		1FE
68268L AA 5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28		03/15/2016	BANC OF AMERICA SECURITIES		8,282,188	8,500,000		1FE
694308 HP 5	PACIFIC GAS & ELEC 2.95 03/01/2026		02/23/2016	MORGAN STANLEY		4,986,700	5,000,000		1FE
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027	R	02/11/2016	BANC OF AMERICA SECURITIES		7,760,000	8,000,000	12,878	1FE
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027	R	02/22/2016	BANC OF AMERICA SECURITIES		5,795,625	6,000,000	12,418	1FE
70437Y AB 7	PAYLESS INC TL B 1L L+400 03/11/2021		01/26/2016	Private Placement		2,523,579	5,486,041		4FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/15/2015	CITIGROUP		(490)	(975)		5FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/16/2015	CITIGROUP		(2,330)	(4,592)		5FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/17/2015	BANC OF AMERICA SECURITIES		(1,538)	(3,061)		5FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/22/2015	BANC OF AMERICA SECURITIES		(1,462)	(3,061)		5FE
71429M AB 1	PERRIGO FINANCE 4.375 03/15/2026	R	03/07/2016	BANC OF AMERICA SECURITIES		4,987,550	5,000,000		2FE
72345H AA 3	PINNACLE NATL BK 4.875 07/30/2025		03/03/2016	SANDLER & O'NEIL PARTNERS		3,960,920	4,000,000	21,667	2FE
74041P AB 6	PRETSL 8A A2 CDO SSNR FLT 01/03/2033	R	03/17/2016	SANDLER & O'NEIL PARTNERS		6,647,852	8,805,102	28,676	1AM
74041P AB 6	PRETSL 8A A2 CDO SSNR FLT 01/03/2033	R	03/18/2016	SANDLER & O'NEIL PARTNERS		6,647,852	8,805,102	29,043	1AM
74348T AM 4	PROSPECT CAPITAL 5.875 01/15/2019		02/22/2016	BARCLAYS CAPITAL		665,000	800,000	5,222	2FE
74348T AQ 5	PROSPECT CAPITAL 4.75 04/15/2020		02/11/2016	BARCLAYS CAPITAL		1,769,000	2,440,000	39,277	2FE
74348T AQ 5	PROSPECT CAPITAL 4.75 04/15/2020		02/12/2016	BARCLAYS CAPITAL		725,000	1,000,000	16,229	2FE
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036		01/06/2016	KEYBANK CAPITAL MARKET		782,402	1,016,107	242	1FM
74930B AA 3	RBB BANCORP 6.50 03/31/2026		03/28/2016	FIG PARTNERS		8,000,000	8,000,000		2FE
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		01/26/2016	Capital Interest		2,552	2,418		1FM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		02/26/2016	Capital Interest		2,580	2,699		1FM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		03/26/2016	Capital Interest		2,453	2,559		1FM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		12/26/2015	Capital Interest		24			1FM
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE		01/13/2016	BANC OF AMERICA SECURITIES		1,851,049	1,985,039	912	1FM
74966U AL 4	RPI FINANCE TRUST TL B4 L+275 11/09/2020		02/24/2016	BANC OF AMERICA SECURITIES		2,996,250	3,000,000		2FE
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		02/11/2016	AMHERST SECURITIES CORP		4,200,375	5,455,032	10,622	1Z
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		01/14/2016	AMHERST SECURITIES CORP		8,125,336	10,475,857	4,830	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		12/03/2015	AMHERST SECURITIES CORP				19	3AM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		02/24/2016	CS FIRST BOSTON		7,846,678	9,344,760	24,313	1FM
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		02/23/2016	GMP SECURITIES		345,000	750,000	12,362	3FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		02/25/2016	RBC CAPITAL MARKETS		356,250	750,000	12,974	3FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		02/29/2016	WELLS FARGO BROKERAGE SERVICES		1,192,500	2,250,000	39,656	3FE
780082 AD 5	ROYAL BK CANADA GMTN 4.65 01/27/2026	I	01/22/2016	RBC CAPITAL MARKETS		24,946,500	25,000,000		1FE
780082 AD 5	ROYAL BK CANADA GMTN 4.65 01/27/2026	I	02/11/2016	HSBC SECURITIES		4,851,450	5,000,000	12,917	1FE
780097 BA 8	ROYAL BK SCOTLAND 4.80 04/05/2026	R	03/30/2016	MORGAN STANLEY		13,974,660	14,000,000		2FE
800085 AE 2	SANDP 2006-1A C CLO MEZ FLT 07/18/2020		02/04/2016	CITIGROUP		3,930,000	4,000,000	3,312	1FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		02/22/2016	UBS WARBURG		1,059,000	1,200,000		3FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		02/24/2016	BANC OF AMERICA SECURITIES		532,500	600,000		3FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		03/23/2016	BARCLAYS CAPITAL		1,167,000	1,200,000		3FE
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22		02/11/2016	STIFEL NICOLAUS		6,300,000	6,300,000		2FE
82017R AF 6	SHAST 2007-1A B1L CLO MEZ SEQ FLT 04/21		02/05/2016	BANC OF AMERICA SECURITIES		473,516	500,000	590	1FE
826699 ZZ 6	SIGNATURE BK 5.30 04/22/2026		03/11/2016	BARCLAYS CAPITAL		20,000,000	20,000,000		1FE
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24		02/23/2016	BANC OF AMERICA SECURITIES		2,464,453	2,500,000	2,414	1FE
859428 AT 1	STERLING NATL BK 5.25 04/01/2026		03/23/2016	US BANCORP		10,000,000	10,000,000		4Z

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
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		02/10/2016	AMHERST SECURITIES CORP		8,465,721	10,003,806	11,763	1Z
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		01/15/2016	BANC OF AMERICA SECURITIES		5,089,089	5,926,159	9,057	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		02/26/2016	CANTOR FITZGERALD & CO		2,179,806	2,450,942	181	1Z
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		02/04/2016	AMHERST SECURITIES CORP		5,011,863	5,922,438	3,476	1FM
863667 AJ 0	STRYKER CORP 4.625 03/15/2046		03/03/2016	BANC OF AMERICA SECURITIES		4,944,700	5,000,000		2FE
863667 AN 1	STRYKER CORP 3.50 03/15/2026		03/03/2016	JP MORGAN SECURITIES INC		4,967,400	5,000,000		1FE
87151Q AC 0	SYMETRA FINL 4.25 07/15/2024		03/04/2016	JEFFERIES & CO		10,075,100	10,000,000	63,750	2FE
87246Y AC 0	TIAA ASSET MGMT 4.125 11/01/2024		02/25/2016	UBS WARBURG		3,657,616	3,543,000	48,716	2FE
87246Y AC 0	TIAA ASSET MGMT 4.125 11/01/2024		03/02/2016	UBS WARBURG		1,393,782	1,360,000	19,635	2FE
87305Q CH 2	TTX CO 3.60 01/15/2025		01/06/2016	FIRST TENNESSEE		7,957,360	8,000,000	140,800	1FE
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/04/2016	AMHERST SECURITIES CORP		10,871,324	12,733,615	2,924	1Z
883203 BW 0	TEXTRON INC 4.00 03/15/2026		03/04/2016	JP MORGAN SECURITIES INC		7,939,360	8,000,000		2FE
891906 AC 3	TOTAL SYSTEM SVC 4.80 04/01/2026		03/14/2016	JP MORGAN SECURITIES INC		12,964,900	13,000,000		2FE
89352H AT 6	TRANS-CANADA PL 4.875 01/15/2026	I	01/22/2016	DEUTSCHE BANK		9,958,100	10,000,000		1FE
89641U AC 5	TRINITY ACQ PLC 4.40 03/12/2026	R	03/17/2016	BANC OF AMERICA SECURITIES		9,957,800	10,000,000		2FE
902133 AT 4	TYCO ELECTRONICS 3.70 02/15/2026	R	01/25/2016	JP MORGAN SECURITIES INC		9,975,700	10,000,000		1FE
90351D AF 4	UBS GROUP FUNDING 4.125 04/15/2026	R	03/30/2016	BANC OF AMERICA SECURITIES		4,976,800	5,000,000		2FE
90351D AF 4	UBS GROUP FUNDING 4.125 04/15/2026	R	03/30/2016	DEUTSCHE BANK		7,962,240	8,000,000		2FE
91324P CV 2	UNITEDHEALTH GROUP 3.10 03/15/2026		02/22/2016	WELLS FARGO BROKERAGE SERVICES		6,994,470	7,000,000		1FE
91529Y AL 0	UNUM GROUP 3.875 11/05/2025		02/11/2016	JP MORGAN SECURITIES INC		4,915,450	5,000,000	54,896	2FE
915328 AL 2	UPLND 2016-1A A2B CLO MEZ 3.95 04/20/28		03/23/2016	CITIGROUP		7,500,000	7,500,000		1Z
917310 AA 2	USAMERIBANCORP QIB 6.25 04/01/2026		03/24/2016	SANDLER & O'NEIL PARTNERS		5,000,000	5,000,000		2FE
927804 FU 3	VIRGINIA ELEC & POWER A 3.15 01/15/2026		01/12/2016	GOLDMAN SACHS		4,999,550	5,000,000		1FE
92912E AC 7	VALEANT PHARMA 6.75 08/15/2018	I	03/16/2016	BARCLAYS CAPITAL		1,338,750	1,500,000	10,125	4FE
92912E AC 7	VALEANT PHARMA 6.75 08/15/2018	I	03/16/2016	MORGAN STANLEY		3,375,000	3,750,000	25,313	4FE
92912E AC 7	VALEANT PHARMA 6.75 08/15/2018	I	03/22/2016	JEFFERIES & CO		1,350,000	1,500,000	12,094	4FE
92915C AE 4	VOYA 2016-1A A2B CLO MEZ SEQ 3.92 01/27	R	01/22/2016	JP MORGAN SECURITIES INC		1,000,000	1,000,000		1FE
92915C AL 8	VOYA 2016-1A B2 CLO MEZ SEQ 5.05 01/27	R	01/22/2016	JP MORGAN SECURITIES INC		3,500,000	3,500,000		1FE
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033		03/03/2016	CITIGROUP		2,459,606	2,449,654	1,123	1FM
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		02/23/2016	BANC OF AMERICA SECURITIES		8,482,768	8,982,414	15,163	1FM
92922F J5 8	WAMU 2005-AR6 2A1C SEQ SSUP FLT 04/25/45		02/16/2016	RBC CAPITAL MARKETS		12,973,910	15,601,846	8,305	1FM
92939F AT 6	WFRBS 2014-C21 A4 SEQ SSNR 3.41 08/15/47		02/11/2016	WELLS FARGO BROKERAGE SERVICES		3,108,750	3,000,000	4,547	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		02/17/2016	AMHERST SECURITIES CORP		19,784,470	26,556,336	37,168	1FM
931142 BF 9	WAL-MART STORES 7.55 02/15/2030		03/01/2016	JP MORGAN SECURITIES INC		2,869,840	2,000,000	7,969	1FE
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		02/23/2016	GOLDMAN SACHS		5,928,736	6,596,646	10,139	1FM
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045		01/22/2016	BANC OF AMERICA SECURITIES		7,809,707	8,849,527	603	1AM
94980M AE 8	WFMBS 2004-P B1 MEZ NAS FLT 09/25/2034		03/03/2016	AMHERST SECURITIES CORP		6,320,442	6,566,693	3,495	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		02/24/2016	BANC OF AMERICA SECURITIES		3,136,160	3,389,298	7,230	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		02/23/2016	BANC OF AMERICA SECURITIES		10,896,851	11,538,691	21,915	1FM
94989D AW 9	WFCM 2015-C27 A5 SEQ SSNR 3.451 02/15/48		01/22/2016	CS FIRST BOSTON		6,515,516	6,455,000	16,088	1FM
94989J AZ 9	WFCM 2015-C28 A4 SEQ SSNR 3.54 05/15/48		01/05/2016	CS FIRST BOSTON		695,175	690,000	475	1FM
94989W AR 8	WFCM 2015-C31 A3 SEQ SSNR 3.427 11/15/48		02/23/2016	WELLS FARGO BROKERAGE SERVICES		12,421,951	12,150,000	28,915	1FM
94989Y AY 9	WFCM 2016-C32 A3 SEQ SSNR 3.294 01/15/59		02/03/2016	WELLS FARGO BROKERAGE SERVICES		7,069,832	7,000,000	10,889	1FE
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023		03/30/2016	BANC OF AMERICA SECURITIES		7,500,000	7,500,000		2FE
BL1857 02 0	WESTERN DIGITAL TL B 1L L+550 03/30/2023		03/31/2016	Private Placement		7,275,000	7,500,000		2FE
BL1871 62 5	CABLE & WIRELESS TL B1 L+475 12/02/2022	R	02/24/2016	BANC OF AMERICA SECURITIES		2,039,250	2,100,000		3FE
BL1871 62 5	CABLE & WIRELESS TL B1 L+475 12/02/2022	R	02/25/2016	MORGAN STANLEY		874,125	900,000		3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3899999. Total Bonds - Industrial and Miscellaneous						1,551,981,482	1,614,199,520	2,416,029	XXX
8399997. Total Bonds - Part 3						1,639,070,526	1,694,204,520	2,826,984	XXX
8399999. Total Bonds						1,639,070,526	1,694,204,520	2,826,984	XXX
Preferred Stocks - Industrial and Miscellaneous									
00204Z ZA 7	APRECIA PHARM CONV A-1 8.00 1/13/2021		01/13/2016	Exchanged	5,790,603.000	6,195,945			P4AZ
617777 ZZ 3	MORPHICK INC SERIES A 8.00%		03/30/2016	Private Placement	1,000,000.000	1,000,000			P4AZ
8499999. Total Preferred Stocks - Industrial and Miscellaneous						7,195,945	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						7,195,945	XXX	0	XXX
8999999. Total Preferred Stocks						7,195,945	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		02/26/2016	JEFFERIES & CO	1,400,000.000	854,000	XXX		U
008252 10 8	AFFILIATED MANAGERS GROUP		01/12/2016	SANDLER & O'NEIL PARTNERS	14,000.000	1,909,464	XXX		L
008252 10 8	AFFILIATED MANAGERS GROUP		01/13/2016	SANDLER & O'NEIL PARTNERS	14,000.000	1,841,372	XXX		L
008252 10 8	AFFILIATED MANAGERS GROUP		01/15/2016	SANDLER & O'NEIL PARTNERS	7,000.000	886,754	XXX		L
03938L 11 2	ARCELORMITTAL-NY REG RTS	R	03/14/2016	Spin Off 03938L104	800,000.000	490,476	XXX		L
14309L 10 2	CARLYLE GROUP LP		01/11/2016	STIFEL NICOLAUS	37,477.000	498,174	XXX		L
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R		03/28/2016	Private Placement	30,000.000	3,000,000	XXX		A
375558 10 3	GILEAD SCIENCES INC		01/29/2016	ISI GROUP	3,928.000	324,311	XXX		L
38983D 30 0	GREAT AJAX CORP		03/09/2016	Exchanged	570,596.000	6,915,624	XXX		L
48248M 10 2	KKR & CO LP		01/11/2016	FRIEDMAN BILLINGS RAMSEY	29,875.000	407,635	XXX		L
48248M 10 2	KKR & CO LP		01/12/2016	FRIEDMAN BILLINGS RAMSEY	25,510.000	341,770	XXX		L
58503F 10 6	MEDLEY CAPITAL CORP		01/12/2016	STRATEGAS RESEARCH	39,640.000	271,130	XXX		L
58503F 10 6	MEDLEY CAPITAL CORP		01/13/2016	STRATEGAS RESEARCH	60,000.000	397,680	XXX		L
58503F 10 6	MEDLEY CAPITAL CORP		01/15/2016	DEUTSCHE BANK	86,770.000	553,072	XXX		L
58503F 10 6	MEDLEY CAPITAL CORP		01/20/2016	STRATEGAS RESEARCH	61,000.000	370,301	XXX		L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		01/28/2016	DEUTSCHE BANK	47,500.000	568,637	XXX		L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		02/02/2016	DEUTSCHE BANK	23,750.000	266,033	XXX		L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		02/03/2016	DEUTSCHE BANK	23,750.000	270,076	XXX		L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		02/25/2016	DEUTSCHE BANK	38,000.000	461,730	XXX		L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		02/26/2016	DEUTSCHE BANK	23,750.000	294,255	XXX		L
674001 20 1	OAKTREE CAPITAL GROUP LLC		01/12/2016	DEUTSCHE BANK	15,000.000	625,668	XXX		L
G30401 10 6	ENDO INTERNATIONAL PLC	F	03/16/2016	CORNERSTONE MACRO	71,250.000	2,432,625	XXX		L
G30401 10 6	ENDO INTERNATIONAL PLC	F	03/17/2016	CORNERSTONE MACRO	61,750.000	1,846,553	XXX		L
G30401 10 6	ENDO INTERNATIONAL PLC	F	03/23/2016	STIFEL NICOLAUS	47,500.000	1,437,554	XXX		L
G30401 10 6	ENDO INTERNATIONAL PLC	F	03/24/2016	STIFEL NICOLAUS	9,500.000	285,558	XXX		L
G30401 10 6	ENDO INTERNATIONAL PLC	F	03/31/2016	STIFEL NICOLAUS	22,690.000	609,637	XXX		L
G5785G 10 7	MALLINCKRODT PLC	F	03/16/2016	CORNERSTONE MACRO	30,000.000	1,657,056	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous						29,817,144	XXX	0	XXX
9799997. Total Common Stocks - Part 3						29,817,144	XXX	0	XXX
9799999. Total Common Stocks						29,817,144	XXX	0	XXX
9899999. Total Preferred and Common Stocks						37,013,089	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						1,676,083,615	XXX	2,826,984	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....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 Designation or Market Indicator (a)
Bonds - U.S. Government																					
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039		03/15/2016	MBS Paydown		5,133	5,133	5,201	5,187		(55)		(55)		5,133			0	31	02/01/2039	1
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032		03/25/2016	MBS Paydown		461	461	533	521		(48)		(48)		461			0	5	03/01/2032	1
3137B3 BL 1	FHR 4234 LP PT 3.0 09/15/2042		02/26/2016	CS FIRST BOSTON		10,686,240	10,496,000	8,782,200	8,960,302		13,596		13,596		8,973,898		1,712,342	1,712,342	79,595	09/15/2042	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		03/25/2016	MBS Paydown		343	343	392	385		(7)		(7)		343			0	4	01/01/2032	1
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039		03/25/2016	MBS Paydown		4,382	4,382	4,442	4,442		(69)		(69)		4,382			0	36	02/01/2039	1
36296J FT 7	GN 692378 PT 4.50 02/15/2039		03/15/2016	MBS Paydown		9,242	9,242	9,356	9,332		(100)		(100)		9,242			0	47	02/15/2039	1
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039		03/15/2016	MBS Paydown		9,754	9,754	10,016	9,929		(189)		(189)		9,754			0	42	03/15/2039	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31		03/20/2016	MBS Paydown		7,067	7,067	7,373	7,248		(164)		(164)		7,067			0	76	04/20/2031	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		03/20/2016	MBS Paydown		18,330	18,330	19,350	18,952		(478)		(478)		18,330			0	204	05/20/2032	1
38373W GY 8	GNR 2002-19 PG PAC 6.45 3/20/32		03/20/2016	MBS Paydown		21,058	21,058	22,180	21,741		(612)		(612)		21,058			0	233	03/20/2032	1
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042		01/15/2016	Sinking Fund Redemption		29,381	29,381	29,381	29,381				0		29,381			0	680	01/15/2042	1FE
64908P AA 1	NEW VALEY GEN 3 5.131 01/15/21		01/15/2016	Sinking Fund Redemption		360,177	360,177	360,177	360,183		(0)		(0)		360,177			0	9,240	01/15/2021	1FE
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27		02/27/2016	Sinking Fund Redemption		63,446	63,446	63,446	63,446				0		63,446			0	1,409	02/27/2027	1
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		03/15/2016	Sinking Fund Redemption		114,286	114,286	114,286	114,286				0		114,286			0	1,026	12/15/2030	1
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035		03/15/2016	MBS Paydown		1,634,019	1,634,019	1,817,080	1,782,158		(156,287)		(156,287)		1,634,019			0	33,598	01/20/2035	1
841215 AA 4	SOUTHAVEN CMBD CYL TVA 3.846 08/15/2033		02/15/2016	Sinking Fund Redemption		177,913	177,913	177,913	177,913				0		177,913			0	3,421	08/15/2033	1FE
0599999. Total Bonds - U.S Government						13,141,230	12,950,990	11,423,325	11,565,405	0	(144,413)	0	(144,413)	0	11,428,888	0	1,712,342	1,712,342	129,647	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
399262 HD 9	GROSSMONT CA SCH 5.479 08/01/2025		08/01/2015	Partial Call		(345,000)	(345,000)	(345,000)	(345,051)				0		(345,000)			0		08/01/2025	1FE
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032		03/01/2016	Sinking Fund Redemption		335,000	335,000	412,012	405,320		(70,320)		(70,320)		335,000			0	10,536	03/01/2032	1FE
544646 ZR 6	LA CA UNIFIED SCH DIST 6.758 07/01/2034		02/08/2016	RAYMOND JAMES & ASSOCIATES		6,704,779	4,895,000	6,517,450	6,369,315		(5,847)		(5,847)		6,363,469		341,311	341,311	202,158	07/01/2034	1FE
717883 LV 2	PHILADELPHIA SD A 5.995 09/01/2030		01/28/2016	WELLS FARGO BROKERAGE SERVICES		995,000	1,000,000	1,123,110	1,107,665		(430)		(430)		1,107,235		(112,235)	(112,235)	25,146	09/01/2030	3FE
791240 BT 0	ST LOUIS MN SD 5.25 02/01/2025		02/01/2016	Call		2,690,000	2,690,000	2,733,605	2,710,701		(20,701)		(20,701)		2,690,000			0	70,613	02/01/2025	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,379,779	8,575,000	10,441,177	10,247,950	0	(97,298)	0	(97,298)	0	10,150,703	0	229,076	229,076	308,452	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
02765U CG 7	AMER MUN PWR OH 4.538 02/15/2016		02/15/2016	Maturity		2,500,000	2,500,000	2,500,900	2,500,019		(19)		(19)		2,500,000			0	56,725	02/15/2016	1FE
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		03/01/2016	MBS Paydown		351,695	351,695	351,695	351,695				0		351,695			0	1,920	07/01/2043	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		03/01/2016	MBS Paydown		257,999	257,999	257,999	257,999				0		257,999			0	1,278	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		03/01/2016	MBS Paydown		196,560	196,560	196,068	196,135		37		37		196,560			0	824	02/01/2042	1FE
18610R AD 6	CLEVE-CUYAHOGA 6.625 2/15/2021		02/15/2016	Sinking Fund Redemption		1,700,000	1,700,000	1,700,000	1,699,884		116		116		1,700,000			0	56,313	02/15/2021	1FE
196479 XM 6	CO HSG & FIN A TXB 3.193 11/01/2027		02/01/2016	Partial Call		140,000	140,000	140,000	140,000		(0)		(0)		140,000			0	58	11/01/2027	1FE
25477P NF 8	DC HSG FIN AGY A REF 3.875 06/15/2045		03/15/2016	MBS Paydown		41,811	41,811	41,811	41,811				0		41,811			0	270	06/15/2045	1FE
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021		03/15/2016	MBS Paydown		498	498	498	498				0		498			0	6	01/15/2021	1
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022		03/15/2016	MBS Paydown		552	552	566	555		0		0		552			0	7	05/15/2022	1
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023		03/15/2016	MBS Paydown		6,202	6,202	6,575	6,322		(46)		(46)		6,202			0	82	04/15/2023	1
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031		03/15/2016	MBS Paydown		1,596	1,596	1,669	1,640		(2)		(2)		1,596			0	17	07/15/2031	1
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020		03/15/2016	MBS Paydown		19,229	19,229	20,310	19,497		(205)		(205)		19,229			0	228	03/15/2020	1
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022		03/15/2016	MBS Paydown		20,358	20,358	21,676	20,747		(244)		(244)		20,358			0	199	02/15/2022	1
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022		03/15/2016	MBS Paydown		66,584	66,584	71,448	67,767		(539)		(539)		66,584			0	630	02/15/2022	1
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023		03/15/2016	MBS Paydown		16,574	16,574	18,126	17,050		(354)		(354)		16,574			0	185	12/15/2023	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027		03/15/2016	MBS Paydown		14,002	14,002	14,519	14,225		(183)		(183)		14,002			0	118	09/15/2027	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 Designation or Market Indicator (a)
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028	.	03/15/2016.	MBS Paydown		3,679	3,679	3,882	3,780		(69)		(69)		3,679			0	46	01/15/2028	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028	.	03/15/2016.	MBS Paydown		5,656	5,656	6,186	5,944		(179)		(179)		5,656			0	91	03/15/2028	1
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029	.	03/15/2016.	MBS Paydown		20,733	20,733	21,768	21,278		(439)		(439)		20,733			0	177	01/15/2029	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031	.	03/15/2016.	MBS Paydown		22,878	22,878	23,626	23,289		(414)		(414)		22,878			0	188	04/15/2031	1
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031	.	03/15/2016.	MBS Paydown		2,963	2,963	3,107	3,051		(33)		(33)		2,963			0	32	09/15/2031	1
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019	.	03/15/2016.	MBS Paydown		25	25	28	25		13		13		25			0	0	11/15/2019	1
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020	.	03/15/2016.	MBS Paydown		502	502	448	502				0		502			0	7	05/15/2020	1
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021	.	03/25/2016.	MBS Paydown		672	672	706	677		1		1		672			0	8	02/25/2021	1
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021	.	03/25/2016.	MBS Paydown		3,637	3,637	3,965	4,098		1,073		1,073		3,637			0	40	06/25/2021	1
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021	.	03/25/2016.	MBS Paydown		1,577	1,577	1,831	1,708		133		133		1,577			0	19	11/25/2021	1
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022	.	03/25/2016.	MBS Paydown		7,294	7,294	7,379	7,283		(4)		(4)		7,294			0	88	07/25/2022	1
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22	.	03/25/2016.	MBS Paydown		3,664	3,664	3,696	3,720		(672)		(672)		3,664			0	49	07/25/2022	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022	.	03/25/2016.	MBS Paydown		5,405	5,405	5,800	5,519		(45)		(45)		5,405			0	73	07/25/2022	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022	.	03/25/2016.	MBS Paydown		1,773	1,773	1,896	1,800		(14)		(14)		1,773			0	16	10/25/2022	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022	.	03/25/2016.	MBS Paydown		10,060	10,060	10,917	10,291		(81)		(81)		10,060			0	106	12/25/2022	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023	.	03/25/2016.	MBS Paydown		16,220	16,220	17,958	16,756		(149)		(149)		16,220			0	181	09/25/2023	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024	.	03/25/2016.	MBS Paydown		10,383	10,383	11,473	10,742		(286)		(286)		10,383			0	112	04/25/2024	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022	.	03/25/2016.	MBS Paydown		2,621	2,621	2,801	2,671		(22)		(22)		2,621			0	26	01/25/2022	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027	.	03/18/2016.	MBS Paydown		7,984	7,984	8,604	8,109		(90)		(90)		7,984			0	72	04/18/2027	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029	.	03/25/2016.	MBS Paydown		39,272	39,272	41,764	40,531		(1,084)		(1,084)		39,272			0	379	02/25/2029	1
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018	.	03/25/2016.	MBS Paydown		1,343	1,343	1,330	1,343				0		1,343			0	21	10/25/2018	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019	.	03/25/2016.	MBS Paydown		1,548	1,548	1,717	1,574		(0)		(0)		1,548			0	22	11/25/2019	1
3136AH VR 8	FNR 2013-136 VC VADM 3.5 12/25/2033 RE	.	02/24/2016.	CANTOR FITZGERALD & CO.		22,286,209	20,810,000	19,997,109	20,107,708		9,277		9,277		20,116,985		2,169,225	2,169,225	178,041	12/25/2033	1
3137AW 4Z 5	FHR 4125 EP PAC 2.50 11/15/2042	.	02/03/2016.	BANC OF AMERICA SECURITIES		14,716,145	15,807,877	11,947,297	12,297,780		16,227		16,227		12,314,007		2,402,138	2,402,138	73,551	11/15/2042	1
3137BL AR 9	FMMV M036 A 4.16 12/15/2029	.	03/15/2016.	Partial Call		85,000	85,000	87,338	87,281		(2,281)		(2,281)		85,000			0	884	12/15/2029	1FE
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031	.	03/25/2016.	MBS Paydown		16,072	16,072	16,948	16,595		(525)		(525)		16,072			0	122	10/25/2031	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032	.	03/25/2016.	MBS Paydown		3,334	3,334	3,467	3,408		(13)		(13)		3,334			0	33	02/25/2032	1
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32	.	03/25/2016.	MBS Paydown		14,355	14,355	13,786	13,613		568		568		14,355			0	116	06/25/2032	1
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032	.	03/25/2016.	MBS Paydown		33,819	33,819	35,644	34,836		(862)		(862)		33,819			0	336	09/25/2032	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032	.	03/15/2016.	MBS Paydown		38,198	38,198	40,620	39,609		(1,151)		(1,151)		38,198			0	403	05/15/2032	1
31392K LR 5	FHR 2450 PH PAC 6.0 5/15/2022	.	03/15/2016.	MBS Paydown		113,730	113,730	121,375	115,998		(2,506)		(2,506)		113,730			0	1,185	05/15/2022	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032	.	03/15/2016.	MBS Paydown		29,830	29,830	31,334	30,686		(668)		(668)		29,830			0	289	05/15/2032	1
31393X VH 7	FNW 2004-W3 A6 PAC 5.50 5/25/2034	.	03/25/2016.	MBS Paydown		591,786	591,786	567,005	581,566		5,133		5,133		591,786			0	7,768	05/25/2034	1
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034	.	03/15/2016.	MBS Paydown		36,007	36,007	35,129	35,655		143		143		36,007			0	324	10/15/2034	1
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041	.	03/01/2016.	MBS Paydown		415,180	415,180	415,180	415,180				0		415,180			0	1,767	07/01/2041	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041	.	03/01/2016.	MBS Paydown		332,169	332,169	332,169	332,169				0		332,169			0	1,377	07/01/2041	1FE
443730 FT 8	HUDSON NJ IMPT TXB 6.64 02/01/2024	.	02/01/2016.	Sinking Fund Redemption		65,000	65,000	68,198	67,213		(2,213)		(2,213)		65,000			0	2,158	02/01/2024	1FE
45201Y YL 5	IL HSG DEV AUTH B 2.75 06/01/2043	.	03/01/2016.	MBS Paydown		106,841	106,841	103,502	103,572		(1,323)		(1,323)		106,841			0	629	06/01/2043	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042	.	03/01/2016.	Partial Call		225,000	225,000	223,708	223,796		1,204		1,204		225,000			0	857	02/01/2042	1FE
485077 AW 1	KS CITY MO DEV REV 5.50 01/01/2020	.	01/01/2016.	Sinking Fund Redemption		345,000	345,000	364,765	345,000				0		345,000			0	9,488	01/01/2020	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033	.	02/11/2016.	Partial Call		230,000	230,000	240,465	236,792		(6,792)		(6,792)		230,000			0	4,920	07/01/2033	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041	.	03/01/2016.	Partial Call		265,000	265,000	265,000	265,000				0		265,000			0	1,438	11/01/2041	1FE

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)
49130T PT 7	KY HSG CORP B 3.00 11/01/2041	.	03/01/2016.	Partial Call		315,000	315,000	315,000	315,000				0		315,000			0	1,375	11/01/2041	1FE
57419R PL 3	MARYLAND CMNTY DEV E 2.857 09/01/2040	.	03/01/2016.	Partial Call		455,000	455,000	455,000	455,000				0		455,000			0	6,500	09/01/2040	1FE
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023	.	03/01/2016.	Partial Call		65,000	65,000	65,000	65,000				0		65,000			0	25	12/01/2023	1FE
57586N RQ 6	MASS HSG FIN AGY A 4.145 12/01/2027	.	03/01/2016.	Partial Call		240,000	240,000	240,000	240,000				0		240,000			0	114	12/01/2027	1FE
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032	.	03/01/2016.	Partial Call		50,000	50,000	50,000	50,000				0		50,000			0	24	12/01/2032	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046	.	03/15/2016.	MBS Paydown		80,463	80,463	80,777	80,756		(3)		(3)		80,463			0	588	01/15/2046	1FE
60415N E4 0	MN ST HFA 6.13 07/01/2038	.	01/01/2016.	Partial Call		130,000	130,000	136,988	130,000				0		130,000			0	3,985	07/01/2038	1FE
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041	.	03/01/2016.	MBS Paydown		294,016	294,016	286,666	286,785		2,871		2,871		294,016			0	1,274	09/01/2041	1FE
60636Y HL 8	MISSOURI ST HSG DEV 3.723 07/01/2028	.	02/01/2016.	Partial Call		20,000	20,000	20,000	20,000				0		20,000			0	373	07/01/2028	1FE
60636Y HM 6	MISSOURI ST HSG DEV 4.156 07/01/2033	.	02/01/2016.	Partial Call		5,000	5,000	5,000	5,000				0		5,000			0	104	07/01/2033	1FE
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040	.	03/01/2016.	MBS Paydown		32,249	32,249	32,249	32,249				0		32,249			0	226	01/01/2040	1FE
60636Y ML 2	MO HSG DEV REF TXBL 2 3.875 10/01/2036	.	03/01/2016.	MBS Paydown		31,893	31,893	31,893	31,893				0		31,893			0	206	10/01/2036	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036	.	03/01/2016.	MBS Paydown		193,543	193,543	193,543	193,543				0		193,543			0	966	08/01/2036	1FE
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035	.	03/01/2016.	MBS Paydown		110,019	110,019	110,019	110,019				0		110,019			0	557	08/01/2035	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)	.	03/11/2016.	Sinking Fund Redemption		504,400	504,400	497,797	498,905		409		409		504,400			0	7,391	09/11/2018	2
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036	.	03/15/2016.	MBS Paydown		1,357,849	1,357,849	1,357,849	1,357,849				0		1,357,849			0	6,897	06/15/2036	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030	.	01/01/2016.	Sinking Fund Redemption		150,000	150,000	150,000	150,000				0		150,000			0	3,000	01/01/2030	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030	.	02/01/2016.	Partial Call		95,000	95,000	95,000	95,000				0		95,000			0	1,907	01/01/2030	1FE
658207 NZ 4	NC HSG FIN AGY SRS 33 4.013 01/01/2026	.	02/01/2016.	Partial Call		5,000	5,000	5,000	5,000				0		5,000			0	100	01/01/2026	1FE
665444 HN 8	NORTHERN MUNI PWR 5.82 01/01/2017	.	01/01/2016.	Sinking Fund Redemption		1,465,000	1,465,000	1,564,620	1,480,824		(15,824)		(15,824)		1,465,000			0	42,632	01/01/2017	1FE
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035	.	03/01/2016.	Partial Call		56,884	56,884	56,884	56,884		0		0		56,884			0	696	07/01/2035	1Z
76221T DH 9	RI HSG & MTG FIN TXB 2.913 10/01/2039	.	01/01/2016.	Partial Call		170,000	170,000	170,000	170,000				0		170,000			0	82	10/01/2039	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041	.	03/01/2016.	Partial Call		245,000	245,000	244,766	244,780		220		220		245,000			0	3,530	07/01/2041	1FE
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039	.	03/01/2016.	Partial Call		200,000	200,000	200,000	200,009		(9)		(9)		200,000			0	685	09/01/2039	1FE
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036	.	01/20/2016.	Sinking Fund Redemption		155,000	155,000	155,000	155,000				0		155,000			0	3,488	07/20/2036	1FE
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043	.	03/25/2016.	MBS Paydown		52,954	52,954	52,954	52,953				0		52,954			0	360	12/25/2043	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037	.	03/25/2016.	MBS Paydown		585,276	585,276	585,276	585,276				0		585,276			0	3,707	10/25/2037	1FE
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038	.	03/25/2016.	MBS Paydown		187,879	187,879	202,440	201,426		(2,572)		(2,572)		187,879			0	1,718	03/25/2038	1FE
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038	.	03/25/2016.	MBS Paydown		108,365	108,365	116,763	116,161		133		133		108,365			0	1,253	03/25/2038	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042	.	03/25/2016.	MBS Paydown		319,013	319,013	318,883	318,886		26		26		319,013			0	1,647	08/25/2042	1FE
93978X EQ 9	WA HSG FIN A REF TXBL 3.00 09/01/2040	.	03/01/2016.	Partial Call		665,000	665,000	665,000	664,270		730		730		665,000			0	3,688	09/01/2040	1FE
93978X ER 7	WA HSG FIN B REF TXBL 3.15 05/01/2041	.	03/01/2016.	Partial Call		1,205,000	1,205,000	1,205,000	1,205,000		(0)		(0)		1,205,000			0	5,959	05/01/2041	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						55,002,029	54,617,551	50,100,148	50,437,462	0	(3,602)	0	(3,602)	0	50,430,666	0	4,571,363	4,571,363	511,350	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00087V AC 1	ACAP 2005-3A C1 ABS FLT 12/25/35	.	01/25/2016.	MBS Paydown		2,536,996	2,536,996	2,334,036	2,441,043		95,952		95,952		2,536,996			0	6,986	12/25/2035	1AM
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40	.	03/15/2016.	MBS Paydown		75,000	75,000	75,000	75,000				0		75,000			0	527	02/15/2040	1FE
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028	.	01/15/2016.	Sinking Fund Redemption		180,254	180,254	189,062	185,990		(29)		(29)		180,254			0	5,173	01/15/2028	1FE
001750 AA 6	AMMC CLO 2011-9A E FLT 01-15-22	.	03/31/2016.	CITIGROUP		12,415,000	13,000,000	11,960,000	12,260,985		20,415		20,415		12,281,400		133,600	133,600	258,153	01/15/2022	2AM
00204Z ZZ 2	APRECIA PHARM CONV 8.00 06/30/2017	.	01/13/2016.	Exchanged		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	195,945	06/30/2017	4Z
00206R CX 8	DIRECTV HLDGS 5.875 10/01/2019	.	03/21/2016.	Consent Fee		3,000							0		3,000			0		10/01/2019	2FE
00206R DC 3	DIRECTV HLDGS 4.45 04/01/2024	.	03/21/2016.	Consent Fee		5,000							0		5,000			0		04/01/2024	2FE
00206R DD 1	DIRECTV HLDGS/FN 3.95 01/15/2025	.	03/21/2016.	Consent Fee		7,000							0		7,000			0		01/15/2025	2FE

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)
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		03/15/2016.	MBS Paydown		106,178	106,178	106,178	106,178				0		106,178			0	387	12/15/2042	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		03/01/2016.	Sinking Fund Redemption		146,463	146,463	146,463	146,463				0		146,463			0	878	11/01/2017	1FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		03/25/2016.	MBS Paydown		300,054	300,054	262,922	300,054				0		300,054			0	316	08/25/2036	1FM
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034		03/25/2016.	MBS Paydown		405,257	405,257	327,293	309,646		19,593		19,593		405,257			0	789	11/25/2034	1FM
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		03/25/2016.	MBS Paydown		128,068	128,068	119,824	119,579		7		7		128,068			0	394	06/25/2035	1FM
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		03/25/2016.	MBS Paydown		168,497	168,497	117,541	121,888		16,592		16,592		168,497			0	174	11/25/2035	1FM
009090 AA 9	AIR CANADA 2015-1A 3.60 03/15/2027	I	03/15/2016.	Sinking Fund Redemption		211,030	211,030	211,030	211,029		0		0		211,030			0	3,799	03/15/2027	1FE
009090 AB 7	AIR CANADA 2015-1B 3.875 03/15/2023	I	03/15/2016.	Sinking Fund Redemption		80,841	80,841	80,841	80,841		0		0		80,841			0	1,566	03/15/2023	2FE
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032	R	03/07/2016.	MBS Paydown		235,710	235,710	221,494	234,697		3,179		3,179		235,710			0	250	05/10/2032	1FE
009503 AA 1	AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032	R	03/15/2016.	MBS Paydown		44,971	44,971	36,595	40,025		3,496		3,496		44,971			0	50	06/15/2032	1AM
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	R	03/15/2016.	MBS Paydown		323,792	323,792	277,059	284,328		(4,694)		(4,694)		323,792			0	368	06/15/2032	1FE
01310T AG 4	ALBERTSON TL B-3 4.00 8/25/2019		03/31/2016.	Paydown		15,000	15,000	14,625	14,742		258		258		15,000			0	194	08/25/2019	3FE
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021		03/31/2016.	Paydown		26,448	26,448	25,997			452		452		26,448			0	181	08/25/2021	3FE
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034		03/23/2016.	MBS Paydown		317,509	317,509	252,751	252,812		38,948		38,948		317,509			0	861	12/23/2034	1FE
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035	R	03/23/2016.	MBS Paydown		25,255	25,255	19,336	19,336		(9,337)		(9,337)		25,255			0	68	03/23/2035	1FE
01448Y AB 9	ALESC 7A A1B CDO SSNR FLT 07/23/2035		03/23/2016.	MBS Paydown		95,332	95,332	82,343	82,454		(7,470)		(7,470)		95,332			0	239	07/23/2035	1FE
01449C AA 8	ALESC 8A A1A CDO SEQ SSNR FLT 12/23/2035		03/23/2016.	MBS Paydown		75,169	75,169	57,880	57,950		(23,046)		(23,046)		75,169			0	183	12/23/2035	1AM
01449C AB 6	ALESC 8A A1B CDO SEQ SSNR FLT 12/23/35		03/23/2016.	MBS Paydown		170,839	170,839	134,002	134,275		(49,394)		(49,394)		170,839			0	420	12/23/2035	1AM
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036		03/23/2016.	MBS Paydown		87,428	87,428	65,946	65,989		(51,220)		(51,220)		87,428			0	211	06/23/2036	1AM
01450B AA 6	ALESC 15A A1 CDO SSNR FLT 12/23/2037		03/23/2016.	MBS Paydown		24,000	24,000	18,030	18,022		(8,836)		(8,836)		24,000			0	53	12/23/2037	1AM
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036		03/25/2016.	MBS Paydown		263,375	263,375	168,944	169,565		29,268		29,268		263,375			0	1,663	08/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		03/25/2016.	MBS Paydown		45,647	45,647	30,755	30,555		(250)		(250)		45,647			0	458	06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		03/25/2016.	Pass-Through Loss			8,984	6,053					0		6,737		(6,737)	(6,737)		06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		03/31/2016.	Book Value Adjustment									0		(6,737)		6,737	6,737		06/25/2036	1FM
02360F AC 0	UNION ELECTRIC 5.40 02/01/2016		02/01/2016.	Maturity		12,500,000	12,500,000	12,464,500	12,499,645		355		355		12,500,000			0	337,500	02/01/2016	1FE
023654 AW 6	AMER WEST AIR 1999-1 7.93 01/02/2019		01/02/2016.	Sinking Fund Redemption		377,459	377,459	397,747	384,777		(12)		(12)		377,459			0	14,966	01/02/2019	3FE
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023		01/15/2016.	Sinking Fund Redemption		166,036	166,036	166,036	166,036				0		166,036			0	4,109	01/15/2023	2FE
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		03/25/2016.	MBS Paydown		23,749	23,749	17,812	15,535		647		647		23,749			0	25	10/25/2046	1FM
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045		03/25/2016.	MBS Paydown		183,610	183,610	157,102	159,248		3,050		3,050		183,610			0	790	02/25/2045	1FM
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045		03/25/2016.	MBS Paydown		105,223	105,223	91,675	93,603		2,544		2,544		105,223			0	746	06/25/2045	1FM
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045		03/25/2016.	MBS Paydown		132,720	132,720	110,821	111,176		16,486		16,486		132,720			0	427	09/25/2045	1FM
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035		03/25/2016.	MBS Paydown		7,849	7,849	6,401	6,471		(1,114)		(1,114)		7,849			0	9	11/25/2035	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		03/17/2016.	MBS Paydown		89,921	89,921	90,660	90,447		(6)		(6)		89,921			0	567	10/17/2036	1FE
02665V AA 1	AH4R 2014-SFR1 A ABS SSNR FLT 06/17/2031		03/17/2016.	MBS Paydown		33,472	33,472	33,472	33,472				0		33,472			0	79	06/17/2031	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		03/17/2016.	MBS Paydown		128,384	128,384	129,547	96,948		(23)		(23)		128,384			0	726	12/17/2036	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		03/17/2016.	MBS Paydown		194,576	194,576	196,237	196,106		(16)		(16)		194,576			0	1,124	04/17/2052	1FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		03/17/2016.	MBS Paydown		37,698	37,698	37,697	37,695		(0)		(0)		37,698			0	234	10/17/2045	1FE
026929 AA 7	AHM 2006-3 11A1 SEQ SSNR FLT 12/25/2046		03/25/2016.	MBS Paydown		87,351	87,351	68,461			11,221		11,221		87,351			0	43	12/25/2046	1FM
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034		03/25/2016.	MBS Paydown		91,738	91,738	88,986	89,760		1,005		1,005		91,738			0	752	05/25/2034	1FM
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27		03/25/2016.	MBS Paydown		7,335	7,335	7,327	7,335				0		7,335			0	93	03/25/2027	1FM
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27		03/25/2016.	MBS Paydown		92,450	92,450	92,507	92,450				0		92,450			0	1,296	10/25/2027	1FM
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		03/20/2016.	MBS Paydown		90,809	90,809	90,809	90,809				0		90,809			0	1,208	12/20/2024	4AM

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)
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019	.	01/20/2016.	MBS Paydown		71,608	71,608	70,604	71,445		162		162		71,608			0	104	01/20/2019	1FE
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029	.	03/15/2016.	MBS Paydown		134,615	134,615	134,615	134,615				0		134,615			0	1,150	12/15/2029	1FE
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45	.	01/30/2016.	MBS Paydown		17,500	17,500	17,500	17,500		(0)		(0)		17,500			0		10/30/2045	2AM
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017	R	01/20/2016.	JEFFERIES & CO		2,387,500	2,500,000	2,492,275	2,498,064		108		108		2,498,172		(110,672)	(110,672)	47,743	02/25/2017	3FE
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017	R	01/28/2016.	GOLDMAN SACHS		486,875	500,000	498,455	499,613		28		28		499,641		(12,766)	(12,766)	21,542	02/25/2017	3FE
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024	.	03/15/2016.	Paydown		30,695	30,695	30,695	30,695				0		30,695			0	254	10/15/2024	1
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036	.	03/25/2016.	MBS Paydown		292,621	292,621	190,149	215,766		(21,254)		(21,254)		292,621			0	319	07/25/2036	1FM
045488 AC 7	ASSOC BANC-CORP 5.125 03/28/2016	.	02/28/2016.	Call		12,600,000	12,600,000	12,588,680	12,598,991		1,009		1,009		12,600,000			0	269,063	03/28/2016	2FE
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37	.	03/26/2016.	MBS Paydown		382,851	382,851	353,862	382,851				0		382,851			0	1,266	04/26/2037	1FM
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36	.	03/26/2016.	MBS Paydown		211,024	211,024	158,268	190,510		4,879		4,879		211,024			0	1,936	08/26/2036	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	.	03/26/2016.	MBS Paydown		207,143	207,143	202,482	202,628		2,991		2,991		207,143			0	1,635	06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	.	03/26/2016.	MBS Paydown		468,740	468,740	440,615	450,522		19,188		19,188		468,740			0	1,546	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	.	03/27/2016.	MBS Paydown		327,840	327,840	322,056	318,214		(22,480)		(22,480)		327,840			0	2,074	06/27/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	.	03/26/2016.	MBS Paydown		242,710	242,710	239,069	240,587		619		619		242,710			0	2,017	03/26/2036	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	.	03/26/2016.	MBS Paydown		238,552	238,552	63,216	120,922		56,106		56,106		238,552			0	2,543	06/26/2037	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	.	03/26/2016.	Pass-Through Loss			20,806	5,514					0		14,253		(14,253)	(14,253)		06/26/2037	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	.	03/31/2016.	Book Value Adjustment									0		(14,253)		14,253	14,253		06/26/2037	1FM
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37	.	03/26/2016.	MBS Paydown		102,908	102,908	99,757	102,909				0		102,908			0	1,025	03/26/2037	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	.	03/26/2016.	MBS Paydown		178,011	178,011	176,675	177,514		366		366		178,011			0	1,783	12/26/2036	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036	.	03/26/2016.	MBS Paydown		0	0	0	0				0		0			0		05/26/2036	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036	.	03/26/2016.	Pass-Through Loss			40,784	21,726					0		40,784		(40,784)	(40,784)		05/26/2036	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036	.	03/31/2016.	Book Value Adjustment									0		(40,784)		40,784	40,784		05/26/2036	1FM
05533C BP 2	BCAP 2010-RR6 3A4 SEQ SSNR 5.50 10/26/35	.	03/26/2016.	MBS Paydown		558,431	558,431	508,173	547,570		28,597		28,597		558,431			0	4,253	10/26/2035	1FM
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035	.	03/26/2016.	MBS Paydown		549,184	549,184	494,266	527,578		16,715		16,715		549,184			0	2,940	11/26/2035	1FM
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035	.	03/26/2016.	MBS Paydown		620,537	620,537	615,883	612,185		(8,142)		(8,142)		620,537			0	5,230	12/26/2035	1FM
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36	.	03/26/2016.	MBS Paydown		644,118	644,118	618,353	625,552				0		644,118			0	4,092	02/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	.	03/26/2016.	MBS Paydown		179,957	179,957	170,509	172,051		(161)		(161)		179,957			0	1,798	10/26/2035	1FM
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE	.	03/27/2016.	MBS Paydown		33,431	33,431	32,345	32,728		87		87		33,431			0	152	09/27/2036	1FM
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE	.	03/26/2016.	MBS Paydown		133,992	133,992	103,174	112,309		2,976		2,976		133,992			0	599	11/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE	.	03/26/2016.	MBS Paydown		650,816	650,816	572,718	582,247		27,177		27,177		650,816			0	3,925	01/26/2036	1FM
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40	.	03/17/2016.	MBS Paydown		178,151	178,151	170,576	176,633		1,324		1,324		178,151			0	1,812	07/17/2040	1FE
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35	.	02/25/2016.	MBS Paydown		39,195	39,195	37,794	33,456				0		39,195			0	455	12/25/2035	1FM
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR CSTR 3/37	.	03/25/2016.	MBS Paydown		962,814	962,814	965,823	957,950		5,398		5,398		962,814			0	8,079	03/26/2037	1FM
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR 01/47	.	03/26/2016.	MBS Paydown		494,575	494,575	460,573	484,654		(6,675)		(6,675)		494,575			0	2,893	01/26/2047	1FM
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE	.	03/25/2016.	MBS Paydown		577,342	577,342	527,546	551,880		(8,665)		(8,665)		577,342			0	5,141	12/26/2037	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE	.	03/26/2016.	MBS Paydown		479,748	479,748	446,165	481,987		4,489		4,489		479,748			0	1,920	05/26/2036	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE	.	03/26/2016.	MBS Paydown		1,507,887	1,507,887	1,326,941	1,332,740		79,742		79,742		1,507,887			0	6,979	11/26/2035	1FM
05541C AZ 1	BCAP 2012-RR7 5A1 SEQ CSTR 03/2047 RE	.	02/26/2016.	MBS Paydown		0	0	0	0		(794)		(794)		0			0		03/26/2047	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE	.	03/20/2016.	MBS Paydown		546,134	546,134	451,243	473,930		(4,417)		(4,417)		546,134			0	491	11/20/2036	1FM
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE	.	03/25/2016.	MBS Paydown		243,926	243,926	217,704	217,704		2,256		2,256		243,926			0	185	02/27/2037	1AM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	.	03/25/2016.	MBS Paydown		928,462	928,462	654,115	648,178		81,190		81,190		928,462			0	12,915	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	.	03/25/2016.	Pass-Through Loss			13,863	9,767					0		13,863		(13,863)	(13,863)		03/25/2036	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 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 Desig-nation or Market Indicator (a)
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	.	03/31/2016.	Book Value Adjustment									0		(13,863)		13,863	13,863		03/25/2036	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36	.	03/25/2016.	MBS Paydown		16,958	16,958	16,290	15,752		327		327		16,958			0	167	03/25/2036	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36	.	03/25/2016.	Pass-Through Loss			448	431					0		448		(448)	(448)		03/25/2036	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36	.	03/31/2016.	Book Value Adjustment									0		(448)		448	448		03/25/2036	1FM
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020	.	01/04/2016.	Paydown		15,625	15,625	15,469	15,429		196		196		15,625			0	122	06/30/2020	2FE
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036	.	03/25/2016.	MBS Paydown		362,562	362,562	356,897	356,132		3,451		3,451		362,562			0	2,803	01/25/2036	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035	.	03/25/2016.	MBS Paydown		80,753	80,753	58,849	46,985		(2,442)		(2,442)		80,753			0	118	05/25/2035	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035	.	03/25/2016.	Pass-Through Loss			12,799	9,327					0		12,799		(12,799)	(12,799)		05/25/2035	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035	.	03/31/2016.	Book Value Adjustment									0		(12,799)		12,799	12,799		05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	.	03/25/2016.	MBS Paydown		165,460	165,460	116,827	111,981		4,150		4,150		165,460			0	216	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	.	03/25/2016.	Pass-Through Loss			26,225	18,517					0		20,126		(20,126)	(20,126)		05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	.	03/31/2016.	Book Value Adjustment									0		(20,126)		20,126	20,126		05/25/2035	1FM
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34	.	03/25/2016.	MBS Paydown		55,668	55,668	49,475	49,136		(204)		(204)		55,668			0	216	04/25/2034	1FM
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33	.	03/25/2016.	MBS Paydown		150,265	150,265	151,275	150,746		(899)		(899)		150,265			0	1,365	11/25/2033	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	.	03/25/2016.	MBS Paydown		265,981	265,981	257,738	232,639		(20,929)		(20,929)		265,981			0	3,352	09/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	.	03/25/2016.	Pass-Through Loss			12,517	12,129					0		1,815		(1,815)	(1,815)		09/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	.	03/31/2016.	Book Value Adjustment									0		(1,815)		1,815	1,815		09/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	.	03/25/2016.	MBS Paydown		258,809	258,809	227,364	228,925		12,338		12,338		258,809			0	1,197	10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	.	03/25/2016.	Pass-Through Loss			635	558					0		635		(635)	(635)		10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	.	03/31/2016.	Book Value Adjustment									0		(635)		635	635		10/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	.	03/25/2016.	MBS Paydown		4,181	4,181	3,695	3,982		(71)		(71)		4,181			0	28	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	.	03/25/2016.	Pass-Through Loss			116	102					0		116		(116)	(116)		11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	.	03/31/2016.	Book Value Adjustment									0		(116)		116	116		11/25/2035	1FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035	.	03/25/2016.	MBS Paydown		236,342	236,342	224,841	227,356		4,247		4,247		236,342			0	2,541	12/25/2035	2FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035	.	03/25/2016.	Pass-Through Loss			11,998	11,414					0					0		12/25/2035	2FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46	.	03/20/2016.	MBS Paydown		210,128	210,128	173,747	170,328				0		210,128			0	1,168	11/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46	.	03/20/2016.	Pass-Through Loss			26,174	21,642					0		26,174		(26,174)	(26,174)		11/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46	.	03/31/2016.	Book Value Adjustment									0		(26,174)		26,174	26,174		11/20/2046	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	.	03/25/2016.	MBS Paydown		5,199	5,199	4,939	3,496				0		5,199			0	44	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	.	03/25/2016.	Pass-Through Loss			4,638	4,406					0					0		01/25/2037	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	.	03/25/2016.	MBS Paydown		2,022	2,022	1,921	1,492		(13)		(13)		2,022			0	19	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	.	03/25/2016.	Pass-Through Loss			292	278					0					0		10/25/2036	1FM
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047	.	03/20/2016.	MBS Paydown		28,272	28,272	24,314			(19,961)		(19,961)		28,272			0	14	05/20/2047	1Z
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	.	03/20/2016.	MBS Paydown		287,676	287,676	255,402			6,303		6,303		287,676			0	717	05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	.	03/20/2016.	Pass-Through Loss			80,696	71,642					0		80,696		(80,696)	(80,696)		05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	.	03/31/2016.	Book Value Adjustment									0		(80,696)		80,696	80,696		05/20/2036	1FM
05952X AK 0	BAFC 2010-R4 2A3 SUB SSNR 5.50 3/26/2037	.	03/26/2016.	MBS Paydown		434,998	434,998	369,748	426,702		4,826		4,826		434,998			0	4,323	03/26/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	.	03/25/2016.	MBS Paydown		23,313	23,313	20,382	17,510		50		50		23,313			0	243	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	.	03/25/2016.	Pass-Through Loss			10,516	9,195					0					0		05/25/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37	.	03/20/2016.	MBS Paydown		796	796	690	664		(1)		(1)		796			0	6	09/20/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37	.	03/20/2016.	Pass-Through Loss			134	116					0					0		09/20/2037	1FM
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37	.	03/26/2016.	MBS Paydown		18,226	18,226	16,586	18,017		(242)		(242)		18,226			0	71	01/26/2037	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 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)
05955F AA 8	BALL 2009-UB1 A4A SEQ CSTR 6/24/50	.	03/24/2016.	MBS Paydown		59,370	59,370	53,655	58,387		(1,091)		(1,091)		59,370			0	739	06/24/2050	1FE
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	.	03/26/2016.	MBS Paydown		552,197	552,197	524,587	539,533		(3,222)		(3,222)		552,197			0	5,479	08/26/2037	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	.	03/26/2016.	MBS Paydown		749,982	749,982	735,920	744,865		613		613		749,982			0	8,021	10/26/2036	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51	.	03/24/2016.	MBS Paydown		432,817	432,817	439,377	432,137		3,328		3,328		432,817			0	4,324	02/24/2051	1FE
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49	.	03/24/2016.	MBS Paydown		527,256	527,256	520,380	524,297		(1,309)		(1,309)		527,256			0	3,514	12/24/2049	1FE
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44	.	03/24/2016.	MBS Paydown		268,612	268,612	246,266	264,588		2,876		2,876		268,612			0	3,164	02/24/2044	1FE
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49	.	03/15/2016.	MBS Paydown		1,141,000	1,141,000	1,079,220	1,128,390		9,716		9,716		1,141,000			0	10,653	06/15/2049	1FE
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46	.	03/15/2016.	MBS Paydown		209,318	209,318	197,871	206,437		2,340		2,340		209,318			0	2,079	05/15/2046	1FE
05956D AC 8	BAFC 2010-R5 1A2 SUB SSNR 6.0 10/26/2037	.	03/26/2016.	MBS Paydown		1,785,319	1,785,319	1,722,833	1,766,731		35,708		35,708		1,785,319			0	17,857	10/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR 6.00 08/37 RE	.	03/26/2016.	MBS Paydown		589,679	589,679	591,891	577,018		(1,393)		(1,393)		589,679			0	6,110	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037	.	03/26/2016.	Pass-Through Loss			76,855	44,163			(671)		(671)		76,855		(76,855)	(76,855)		08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037	.	03/31/2016.	Book Value Adjustment									0		(76,855)		76,855	76,855		08/26/2037	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036	.	03/26/2016.	MBS Paydown		142,962	142,962	103,647	121,300		9,411		9,411		142,962			0	1,396	08/26/2036	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036	.	03/26/2016.	Pass-Through Loss			18,475	13,394					0		13,539		(13,539)	(13,539)		08/26/2036	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036	.	03/31/2016.	Book Value Adjustment									0		(13,539)		13,539	13,539		08/26/2036	1FM
06739F HV 6	BARCLAYS PLC BKNT 3.75 05/15/2024	R	01/14/2016.	Cash Tender		20,000,000	20,000,000	19,993,400	19,994,315		5,685		5,685		20,000,000			0	1,075,317	05/15/2024	1FE
071813 BA 6	BAXTER INTL 4.50 08/15/19	.	03/02/2016.	Cash Tender		3,382,500	3,000,000	2,989,980	2,995,830		4,170		4,170		3,000,000		382,500	382,500	73,875	08/15/2019	2FE
071813 BC 2	BAXTER INTL 4.25 03/15/20	.	03/02/2016.	Cash Tender		946,623	835,000	831,760	833,474		1,526		1,526		835,000		111,623	111,623	17,209	03/15/2020	2FE
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036	.	03/28/2016.	MBS Paydown		223,080	223,080	223,080	223,080				0		223,080			0	1,964	11/28/2036	1FM
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40	.	03/17/2016.	MBS Paydown		39,682	39,682	37,936	39,325		1,308		1,308		39,682			0	448	07/17/2040	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027	.	03/20/2016.	MBS Paydown		243,497	243,497	244,470	244,236		(28)		(28)		243,497			0	1,485	09/20/2027	1FE
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033	.	03/25/2016.	MBS Paydown		214,805	214,805	217,088	216,508		472		472		214,805			0	1,633	09/25/2033	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35	.	03/25/2016.	MBS Paydown		90,944	90,944	77,075			(349)		(349)		90,944			0	204	04/25/2035	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	.	02/08/2016.	Suspense Ledger Adjustment		337					337		337		337			0		05/25/2037	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	.	03/28/2016.	Suspense Ledger Adjustment		0					0		0		0			0		05/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	.	03/25/2016.	MBS Paydown		5,772	5,772	3,430	2,414		495		495		5,772			0	26	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	.	03/25/2016.	Pass-Through Loss			1,159	793					0		1,159		(1,159)	(1,159)		04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	.	03/31/2016.	Book Value Adjustment									0		(1,159)		1,159	1,159		04/25/2037	1FM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034	.	03/25/2016.	MBS Paydown		39,106	39,106	29,232	30,346		(13,037)		(13,037)		39,106			0	38	10/25/2034	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020	.	03/25/2016.	MBS Paydown		445,646	445,646	450,938	448,990		657		657		445,646			0	3,657	09/25/2020	1FM
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41	.	03/11/2016.	MBS Paydown		4,214,506	4,214,506	4,276,445	4,212,251		6,456		6,456		4,214,506			0	48,305	09/11/2041	1FM
07388R AE 7	BSCMS 2007-PW15 A4 SEQ SSNR 5.331 02/44	.	03/11/2016.	MBS Paydown		260,778	260,778	277,735	264,237		(1,968)		(1,968)		260,778			0	3,029	02/11/2044	1FM
09064A AF 8	BIOMED REALTY LP 3.85 04/15/2016	.	03/16/2016.	Call		5,000,000	5,000,000	4,968,250	4,998,019		1,982		1,982		5,000,000			0	80,743	04/15/2016	3FE
092019 AA 6	BLACK 2005-2A A CLO FLT 01/07/2018	.	01/07/2016.	MBS Paydown		2,411,518	2,411,518	2,250,248	2,396,989				0		2,411,518			0	3,594	01/07/2018	1FE
09751W AA 9	BOLDINI LTD 3.6 07/19/35	R	01/19/2016.	Sinking Fund Redemption		175,000	175,000	177,510	176,940		(9)		(9)		175,000			0	3,131	07/19/2035	1FE
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018	.	03/15/2016.	MBS Paydown		9,498	9,498	9,102	8,836				0		9,498			0	102	01/15/2018	5AM
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029	.	03/15/2016.	MBS Paydown		9,100	9,100	9,100	4,385				0		9,100			0	102	12/15/2029	6FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	03/20/2016.	Sinking Fund Redemption		145,583	145,583	145,751	145,713		(4)		(4)		145,583			0	1,683	06/20/2024	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R	03/20/2016.	Sinking Fund Redemption		197,118	197,118	197,118	197,118				0		197,118			0	2,772	06/20/2020	2FE
111320 AH 0	BROADCOM CORP MTN 3.50 08/01/2024	.	02/02/2016.	Cash Tender		18,180,000	18,000,000	17,923,960	17,933,226		66,774		66,774		18,000,000		180,000	180,000	316,750	08/01/2024	1FE
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014	.	01/01/2016.	Liquidation			1,643,808	1,561,618	(0)	0			0		0		(0)	(0)		10/15/2014	6
120568 AU 4	BUNGE LTD FIN CO 4.10 03/15/2016	.	03/15/2016.	Maturity		5,000,000	5,000,000	4,999,550	4,999,981		19		19		5,000,000			0	102,500	03/15/2016	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	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)
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018	.	01/02/2016.	Sinking Fund Redemption		82,866	82,866	76,006	81,208		(14,134)		(14,134)		82,866			0	2,581	07/02/2018	1FE
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20	.	01/02/2016.	Sinking Fund Redemption		367,406	367,406	406,935	367,406				0		367,406			0	13,153	01/02/2020	1FE
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022	.	01/15/2016.	Sinking Fund Redemption		127,108	127,108	149,723	133,867		(102)		(102)		127,108			0	4,275	07/15/2022	1FE
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022	.	01/15/2016.	Sinking Fund Redemption		119,660	119,660	119,660	119,746		0		0		119,660			0	3,556	01/15/2022	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039	.	03/15/2016.	MBS Paydown		29,506	29,506	29,496	29,501		0		0		29,506			0	278	11/15/2039	1FE
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042	.	03/15/2016.	MBS Paydown		16,528	16,528	16,524	16,525		0		0		16,528			0	130	07/15/2042	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	03/25/2016.	MBS Paydown		225,000	225,000	225,213	225,208		(9)		(9)		225,000			0	1,299	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	03/25/2016.	MBS Paydown		217,500	217,500	217,089	217,507		30		30		217,500			0	1,213	03/27/2028	1FE
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30	.	03/25/2016.	MBS Paydown		28,557	28,557	25,130	27,544		46		46		28,557			0	113	08/25/2030	1FM
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39	.	03/19/2016.	MBS Paydown		1,557,390	1,557,390	1,508,088	1,551,010		5,611		5,611		1,557,390			0	14,858	12/19/2039	1FE
12527X AA 4	CGCMT 2010-RR3 MLSR SEQ CSTR 06/14/2050	.	03/14/2016.	MBS Paydown		110,054	110,054	117,607	111,449		(1,422)		(1,422)		110,054			0	922	06/14/2050	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	.	03/20/2016.	MBS Paydown		7,867	7,867	7,698	5,502				0		7,867			0	44	06/20/2036	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37	.	03/25/2016.	MBS Paydown		179,909	179,909	157,860	157,230		11,333		11,333		179,909			0	2,153	01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37	.	03/25/2016.	Pass-Through Loss			12,470	10,982					0		12,470		(12,470)	(12,470)		01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37	.	03/31/2016.	Book Value Adjustment									0		(12,470)		12,470	12,470		01/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37	.	02/25/2016.	Pass-Through Loss			(1,652)	1					0		(1,652)		1,652	1,652		09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37	.	03/25/2016.	MBS Paydown		81,232	81,232	52,690	55,794		12,643		12,643		81,232			0	597	09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37	.	03/31/2016.	Book Value Adjustment									0		1,652		(1,652)	(1,652)		09/25/2037	1FM
125478 AD 9	CIFC 2006-2A A1LB CLO FLT 03/01/2021	.	03/01/2016.	MBS Paydown		1,485,093	1,485,093	1,407,126	1,463,920		23,240		23,240		1,485,093			0	2,831	03/01/2021	1FE
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020	.	03/15/2016.	MBS Paydown		138,662	138,662	138,749	79,759				0		138,662			0	1,669	08/15/2020	1AM
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030	.	03/25/2016.	MBS Paydown		52,707	52,707	53,959	53,547		(1,715)		(1,715)		52,707			0	534	02/25/2030	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028	.	03/18/2016.	MBS Paydown		125,000	125,000	124,982	124,987		0		0		125,000			0	590	03/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028	.	03/18/2016.	MBS Paydown		59,113	59,113	59,109	59,109		0		0		59,113			0	362	11/18/2028	1FE
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29	.	03/18/2016.	MBS Paydown		151,389	151,389	151,326	151,275		3		3		151,389			0	797	06/18/2029	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029	.	03/18/2016.	MBS Paydown		226,891	226,891	226,800	226,810		2		2		226,891			0	1,278	10/18/2029	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41	.	03/18/2016.	MBS Paydown		65,393	65,393	65,387			0		0		65,393			0	275	02/18/2041	1FE
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2	.	03/25/2016.	MBS Paydown		10,514	10,514	7,049	7,505		(39)		(39)		10,514			0	107	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2	.	03/25/2016.	Pass-Through Loss			3,226	2,163					0		3,226		(3,226)	(3,226)		02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2	.	03/31/2016.	Book Value Adjustment									0		(3,226)		3,226	3,226		02/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37	.	03/25/2016.	MBS Paydown		93,208	93,208	72,411	73,921		(145)		(145)		93,208			0	738	04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37	.	03/25/2016.	Pass-Through Loss			28,654	22,261					0		28,654		(28,654)	(28,654)		04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37	.	03/31/2016.	Book Value Adjustment									0		(28,654)		28,654	28,654		04/25/2037	1FM
12593P AW 2	COMM 2015-CR25 A4 SEQ SSNR 3.759 08/2048	.	03/18/2016.	CS FIRST BOSTON		11,728,750	11,000,000	11,436,563			(6,936)		(6,936)		11,429,626		299,124	299,124	94,184	08/10/2048	1FM
12635F AT 1	CSAIL 2015-C3 A4 SEQ SSNR 3.7182 08/48	.	03/11/2016.	BANC OF AMERICA SECURITIES		6,625,063	6,376,000	6,567,280			(2,420)		(2,420)		6,564,860		60,202	60,202	48,073	08/15/2048	1FM
12635R AX 6	CSAIL 2015-C4 A4 SEQ SSNR 3.8079 11/48	.	03/17/2016.	CS FIRST BOSTON		12,494,628	11,714,000	12,172,036			(8,029)		(8,029)		12,164,006		330,622	330,622	27,831	11/15/2048	1FM
12635R AX 6	CSAIL 2015-C4 A4 SEQ SSNR 3.8079 11/48	.	03/22/2016.	CS FIRST BOSTON		25,356,313	23,914,000	24,480,089	24,480,089		(12,274)		(12,274)		24,467,815		888,498	888,498	292,599	11/15/2048	1FM
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40	.	02/15/2016.	MBS Paydown		5,394,275	5,394,275	4,558,794	5,253,738		97,565		97,565		5,394,275			0	42,634	09/15/2040	1FE
12639M ED 3	CSMC 2010-15R 6A2 SUB SSNR 3.5 10/26/46	.	03/26/2016.	MBS Paydown		310,482	310,482	280,986	310,482				0		310,482			0	1,646	10/26/2046	1FM
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36	.	03/26/2016.	MBS Paydown		856,307	856,307	856,307	856,307		38,272		38,272		856,307			0	10,004	01/26/2036	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35	.	03/26/2016.	MBS Paydown		713,236	713,236	713,236	680,630		376		376		713,236			0	7,203	10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35	.	03/26/2016.	Pass-Through Loss			78,830	68,145			(823)		(823)		(25,000)		25,000	25,000		10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35	.	03/31/2016.	Book Value Adjustment									0		25,000		(25,000)	(25,000)		10/26/2035	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)
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		03/26/2016.	MBS Paydown		343,864	343,864	344,309	342,983				0		343,864			0	3,511	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		03/26/2016.	Pass-Through Loss			15,727	4,353					0		2,952		(2,952)	(2,952)		11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		03/31/2016.	Book Value Adjustment									0		(2,952)		2,952	2,952		11/26/2035	1FM
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		03/26/2016.	MBS Paydown		209,263	209,263	210,020	208,719		380		380		209,263			0	2,008	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		03/26/2016.	Pass-Through Loss			(3,988)						0		(3,988)		3,988	3,988		09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		03/31/2016.	Book Value Adjustment									0		3,988		(3,988)	(3,988)		09/26/2035	1FM
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35		03/26/2016.	MBS Paydown		938,854	938,854	938,854	938,854				0		938,854			0	7,261	10/26/2035	1FM
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36		03/26/2016.	MBS Paydown		14,691	14,691	14,691	14,691				0		14,691			0	67	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		03/26/2016.	Pass-Through Loss			1,441	1,468					0		1,441		(1,441)	(1,441)		04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		03/31/2016.	Book Value Adjustment									0		(1,441)		1,441	1,441		04/26/2036	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		03/26/2016.	MBS Paydown		406,422	406,422	406,422	404,949		(9,768)		(9,768)		406,422			0	4,110	01/26/2036	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		02/26/2016.	MBS Paydown		78,973	78,973	78,823	78,973		1,389		1,389		78,973			0	494	04/26/2035	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		03/26/2016.	MBS Paydown		31,479	31,479	17,292	16,886		9,759		9,759		31,479			0	317	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		03/26/2016.	Pass-Through Loss			2,532	1,391					0		(1,800)		1,800	1,800		09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		03/31/2016.	Book Value Adjustment									0		1,800		(1,800)	(1,800)		09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		03/26/2016.	MBS Paydown		253,228	253,228	252,856	252,110		425		425		253,228			0	3,141	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		03/26/2016.	Pass-Through Loss			139,895	108,349					0		63,687		(63,687)	(63,687)		07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		03/31/2016.	Book Value Adjustment									0		(63,687)		63,687	63,687		07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		03/26/2016.	MBS Paydown		489,310	489,310	489,310	487,799		(39)		(39)		489,310			0	4,644	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		03/26/2016.	Pass-Through Loss			1,571	1,586					0		(1)		1	1		11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		03/26/2016.	MBS Paydown		558,150	558,150	558,150	556,735		(178)		(178)		558,150			0	4,940	09/26/2035	1FM
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35		03/26/2016.	Pass-Through Loss			188,894	120,088			(649)		(649)					0		09/26/2035	1FM
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36		03/26/2016.	MBS Paydown		333,946	333,946	278,222	313,308		21,106		21,106		333,946			0	3,097	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		03/26/2016.	Pass-Through Loss			41,282	7,701			(355)		(355)		41,282		(41,282)	(41,282)		12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		03/31/2016.	Book Value Adjustment									0		(41,282)		41,282	41,282		12/26/2036	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		03/26/2016.	MBS Paydown		14,936	14,936	12,399	7,233		3,438		3,438		14,936			0	77	05/26/2036	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		03/26/2016.	MBS Paydown		250,024	250,024	251,555	249,717		(165)		(165)		250,024			0	1,291	08/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		03/26/2016.	MBS Paydown		416,429	416,429	416,429	415,285		2,887		2,887		416,429			0	4,146	02/26/2035	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		03/26/2016.	MBS Paydown		165,693	165,693	165,693	165,693				0		165,693			0	1,256	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		03/26/2016.	Pass-Through Loss			1,800	1,800			(1)		(1)					0		01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		03/26/2016.	MBS Paydown		83,394	83,394	83,811	83,394				0		83,394			0	803	06/26/2037	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		03/26/2016.	Pass-Through Loss			14,821	10,914			(39)		(39)		1,853		(1,853)	(1,853)		06/26/2037	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		03/31/2016.	Book Value Adjustment									0		(1,853)		1,853	1,853		06/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		03/26/2016.	MBS Paydown		61,942	61,942	55,133	57,040		497		497		61,942			0	560	04/26/2037	1FM
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37		03/26/2016.	Pass-Through Loss			26,055	3,271					0		17,333		(17,333)	(17,333)		04/26/2037	6FM
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37		03/31/2016.	Book Value Adjustment									0		(17,333)		17,333	17,333		04/26/2037	6FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		03/26/2016.	MBS Paydown		76,160	76,160	76,036	73,106		(5,775)		(5,775)		76,160			0	881	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		03/26/2016.	Pass-Through Loss			22,064	17,824					0		5,192		(5,192)	(5,192)		02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		03/31/2016.	Book Value Adjustment									0		(5,192)		5,192	5,192		02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		03/26/2016.	MBS Paydown		70,068	70,068	70,068	66,137		(90)		(90)		70,068			0	33	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		03/26/2016.	MBS Paydown		75,043	75,043	75,043	75,043				0		75,043			0	295	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 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)
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36	.	03/26/2016	MBS Paydown		168,761	168,761	168,761	168,300		180		180		168,761			0	1,206	03/26/2036	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35	.	03/26/2016	MBS Paydown		53,184	53,184	53,184	53,010		101		101		53,184			0	485	08/26/2035	1FM
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037	.	03/26/2016	MBS Paydown		369,155	369,155	364,071	278,066		5,195		5,195		369,155			0	4,492	05/26/2037	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE	.	01/26/2016	Pass-Through Loss			7	5					0		7		(7)	(7)		06/26/2036	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE	.	03/31/2016	Book Value Adjustment									0		(7)		7	7		06/26/2036	1FM
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040	.	03/15/2016	MBS Paydown		396,593	396,593	406,352	396,808		7,321		7,321		396,593			0	5,316	02/15/2040	1FE
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37	.	03/26/2016	MBS Paydown		9,961	9,961	9,923	9,923		6		6		9,961			0	84	09/26/2037	1FM
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36	.	03/26/2016	MBS Paydown		275,755	275,755	266,103	269,967		3,866		3,866		275,755			0	1,740	03/26/2036	1FM
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39	.	02/15/2016	MBS Paydown		148,902	148,902	145,162	147,785		3,112		3,112		148,902			0	1,497	09/15/2039	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40	.	03/15/2016	MBS Paydown		345,363	345,363	348,256	345,032		2,702		2,702		345,363			0	4,625	02/15/2040	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48	.	03/12/2016	MBS Paydown		1,021,580	1,021,580	1,071,661	1,029,221		(5,290)		(5,290)		1,021,580			0	9,253	08/12/2048	1FE
12645B BH 3	CSMC 2010-17R 3A3 SUB SSNR 3.5 5/26/2036	.	03/26/2016	MBS Paydown		1,611,563	1,611,563	1,406,089	1,611,563				0		1,611,563			0	8,520	05/26/2036	1FM
12645D DN 4	CSMC 2010-19R 6A2 SUB SSNR 3.25 11/27/36	.	03/27/2016	MBS Paydown		1,369,162	1,369,162	1,232,246	1,354,682		2,699,493		2,699,493		1,369,162			0	7,739	11/27/2036	1FM
12645E DU 6	CSMC 2010-20R 6A3 SUB SSNR SSUP 7/27/35	.	03/27/2016	MBS Paydown		2,433,075	2,433,075	2,180,644	2,392,826		97,847		97,847		2,433,075			0	9,522	07/27/2035	1FM
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043	.	03/25/2016	MBS Paydown		261,821	261,821	244,803	245,829		1,621		1,621		261,821			0	1,260	03/25/2043	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43	.	03/25/2016	MBS Paydown		299,539	299,539	279,882	281,076		5,620		5,620		299,539			0	1,346	04/25/2043	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43	.	03/25/2016	MBS Paydown		482,823	482,823	457,173	458,386		3,731		3,731		482,823			0	2,163	05/25/2043	1FM
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043	.	03/25/2016	MBS Paydown		38,588	38,588	37,689	37,735		(176)		(176)		38,588			0	244	07/25/2043	1FM
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE	.	03/27/2016	MBS Paydown		228,613	228,613	216,968	222,227		(3,343)		(3,343)		228,613			0	183	12/27/2036	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043	.	03/25/2016	MBS Paydown		483,339	483,339	465,818	467,144		4,020		4,020		483,339			0	3,040	08/25/2043	1FM
126650 AN 0	CVS CAREMARK 6.204 10/10/25	.	03/10/2016	Sinking Fund Redemption		59,698	59,698	61,058	60,259		(14)		(14)		59,698			0	618	10/10/2025	2FE
126650 AW 0	CVS CAREMARK 5.298 01/11/27	.	03/10/2016	Sinking Fund Redemption		45,094	45,094	45,094	45,094				0		45,094			0	399	01/11/2027	2FE
126650 BQ 2	CVS CAREMARK 6.943 01/10/2030	.	03/10/2016	Sinking Fund Redemption		59,030	59,030	69,314	68,093		(106)		(106)		59,030			0	684	01/10/2030	2FE
126650 BV 1	CVS PT TRUST 5.773 01/10/2033	.	03/10/2016	Sinking Fund Redemption		37,700	37,700	38,618	38,475		(7)		(7)		37,700			0	363	01/10/2033	2FE
126650 BY 5	CVS CORP 5.926 01/10/2034	.	03/10/2016	Sinking Fund Redemption		91,419	91,419	92,697	92,520		(10)		(10)		91,419			0	904	01/10/2034	2FE
12665V AA 0	CVS PASS-THRU TR 2014 4.163 08/10/36	.	03/10/2016	Sinking Fund Redemption		59,071	59,071	59,071	59,071				0		59,071			0	410	08/11/2036	2FE
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036	.	03/25/2016	MBS Paydown		69,327	69,327	62,827	69,327				0		69,327			0	534	02/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	.	03/25/2016	MBS Paydown		3,368	3,368	3,254	2,020		361		361		3,368			0	26	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	.	03/25/2016	Pass-Through Loss			4,481	4,330					0					0		05/25/2036	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	.	03/25/2016	MBS Paydown		392,457	392,457	341,928	341,527		21,479		21,479		392,457			0	3,510	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	03/25/2016	MBS Paydown		216,684	216,684	190,411	186,507		10,807		10,807		216,684			0	1,930	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	03/25/2016	Pass-Through Loss			8,844	7,771					0		8,844		(8,844)	(8,844)		04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	03/31/2016	Book Value Adjustment									0		(8,844)		8,844	8,844		04/25/2035	1FM
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034	.	03/25/2016	MBS Paydown		161,294	161,294	160,161	160,612		84		84		161,294			0	986	04/25/2034	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034	.	03/25/2016	MBS Paydown		16,022	16,022	16,022	16,022				0		16,022			0	129	07/25/2034	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024	.	03/25/2016	MBS Paydown		97,231	97,231	98,690	97,831		728		728		97,231			0	953	08/25/2024	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	.	03/25/2016	MBS Paydown		114,387	114,387	103,574	95,651		751		751		114,387			0	969	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	.	03/25/2016	Pass-Through Loss			22,894	20,730					0		11,447		(11,447)	(11,447)		05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	.	03/31/2016	Book Value Adjustment									0		(11,447)		11,447	11,447		05/25/2035	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	.	03/25/2016	MBS Paydown		21,940	21,940	14,900	1,278				0		21,940			0	34	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	.	03/25/2016	Pass-Through Loss			(18,001)						0		(18,001)		18,001	18,001		01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	.	03/31/2016	Book Value Adjustment									0		18,001		(18,001)	(18,001)		01/25/2036	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)
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	.	03/25/2016.	MBS Paydown		22,038	22,038	19,059	12,547				0		22,038			0	228	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	.	03/25/2016.	Pass-Through Loss			9,022	7,803					0					0		05/25/2036	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4	.	03/25/2016.	MBS Paydown		36,208	36,208	28,868	29,666				0		36,208			0	378	11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4	.	03/25/2016.	Pass-Through Loss			1,656	1,320					0		1,656		(1,656)	(1,656)		11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4	.	03/31/2016.	Book Value Adjustment									0		(1,656)		1,656	1,656		11/25/2035	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	.	03/25/2016.	MBS Paydown		400,936	400,936	400,371	400,379		(870)		(870)		400,936			0	3,008	02/25/2033	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	.	03/25/2016.	MBS Paydown		288,526	288,526	270,136	273,597		4,802		4,802		288,526			0	2,633	08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	.	03/25/2016.	Pass-Through Loss			38,343	36,013					0					0		08/25/2035	1FM
12694* AA 4	CVS (NEW ALBANY IN) CTL 5.14 01/15/2041	.	03/15/2016.	Paydown		30,950	30,950	30,950	30,950				0		30,950			0	238	01/15/2041	2FE
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041	.	02/20/2016.	MBS Paydown		137,500	137,500	137,500	137,500				0		137,500			0	2,047	02/20/2041	3AM
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018	.	03/31/2016.	Paydown		1,462	1,462	1,347			115		115		1,462			0	1	03/29/2018	4FE
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018	.	03/15/2016.	MBS Paydown		688,990	688,990	689,070	689,002		(3)		(3)		688,990			0	3,092	11/15/2018	1FE
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	.	03/25/2016.	MBS Paydown		207,171	207,171	159,910	160,043		4,848		4,848		207,171			0	159	01/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	.	03/25/2016.	MBS Paydown		317,135	317,135	261,337	299,092		211,457		211,457		317,135			0	368	02/25/2036	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038	.	03/15/2016.	MBS Paydown		52,075	52,075	52,411	52,201		3,054		3,054		52,075			0	501	12/15/2038	1FE
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046	.	03/15/2016.	MBS Paydown		30,648	30,648	30,636					0		30,648			0	23	02/15/2046	1FE
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29	.	03/15/2016.	MBS Paydown		684,777	684,777	684,777	684,777				0		684,777			0	5,536	02/15/2029	1FE
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16	.	03/01/2016.	Sinking Fund Redemption		98,025	98,025	98,025	98,025				0		98,025			0	1,049	12/01/2016	1
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32	.	03/25/2016.	MBS Paydown		108,323	108,323	107,244	107,365		275		275		108,323			0	758	06/25/2032	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	.	03/25/2016.	MBS Paydown		24,287	24,287	21,362	19,106		500		500		24,287			0	98	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	.	03/25/2016.	Pass-Through Loss			2,536	2,230					0		2,536		(2,536)	(2,536)		01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	.	03/31/2016.	Book Value Adjustment									0		(2,536)		2,536	2,536		01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	.	03/25/2016.	MBS Paydown		36,842	36,842	32,288	32,743				0		36,842			0	335	11/25/2036	4FM
162809 AA 5	CHECKERS DRIVE-IN 11.00 12/01/2017	.	01/06/2016.	Call		5,275,000	5,000,000	5,000,000	5,000,000				0		5,000,000		275,000	275,000	53,472	12/01/2017	4FE
17275R AC 6	CISCO SYSTEMS 5 02/22/16	.	02/22/2016.	Maturity		7,000,000	7,000,000	7,579,670	7,014,103		(14,103)		(14,103)		7,000,000			0	192,500	02/22/2016	1FE
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18	.	03/25/2016.	MBS Paydown		206	206	155	131		(143)		(143)		206			0		12/25/2018	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	.	03/25/2016.	MBS Paydown		103,805	103,805	93,944	94,490		189		189		103,805			0	342	03/25/2034	1FM
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34	.	03/25/2016.	MBS Paydown		17,314	17,314	16,124	16,482		221		221		17,314			0	76	05/25/2034	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035	.	03/25/2016.	MBS Paydown		10,200	10,200	8,492	6,988		1,607		1,607		10,200			0	71	08/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	.	03/25/2016.	MBS Paydown		152,635	152,635	135,636	135,725		4,409		4,409		152,635			0	1,320	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	.	03/25/2016.	Pass-Through Loss			23,390	20,785					0		23,390		(23,390)	(23,390)		04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	.	03/31/2016.	Book Value Adjustment									0		(23,390)		23,390	23,390		04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036	.	03/25/2016.	MBS Paydown		210,587	210,587	186,673	177,160				0		210,587			0	1,899	04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036	.	03/25/2016.	Pass-Through Loss			32,259	28,596					0		32,259		(32,259)	(32,259)		04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036	.	03/31/2016.	Book Value Adjustment									0		(32,259)		32,259	32,259		04/25/2036	1FM
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049	.	03/15/2016.	MBS Paydown		17,256,448	17,256,448	17,869,383	17,196,077		42,833		42,833		17,256,448			0	149,617	03/15/2049	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036	.	03/25/2016.	MBS Paydown		444,219	444,219	367,494	431,472		(25,428)		(25,428)		444,219			0	398	08/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036	.	03/25/2016.	MBS Paydown		578,624	578,624	562,264	575,476		2,253		2,253		578,624			0	5,037	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	.	03/25/2016.	MBS Paydown		221,770	221,770	206,713	217,447		(346)		(346)		221,770			0	2,232	09/25/2036	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	.	03/25/2016.	MBS Paydown		503,037	503,037	484,215	485,974		14,268		14,268		503,037			0	4,345	06/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	.	03/25/2016.	MBS Paydown		18,540	18,540	6,582	6,108		2,880		2,880		18,540			0	104	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	.	03/25/2016.	Pass-Through Loss			14,093	5,003					0		5,722		(5,722)	(5,722)		03/25/2037	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 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)
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		03/31/2016	Book Value Adjustment									0		(5,722)		5,722	5,722		03/25/2037	1FM
17314Q AD 9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36		03/25/2016	MBS Paydown		109,405	109,405	37,198	45,193		63,633		63,633		109,405			0	921	01/25/2036	1FM
17314Q BF 3	CMLTI 2009-11 7A2 SUB SSUP CSTR 10/25/35		02/25/2016	MBS Paydown		726,520	726,520	719,255	704,318		20,036		20,036		726,520			0	1,814	10/25/2035	1FM
17314Q BF 3	CMLTI 2009-11 7A2 SUB SSUP CSTR 10/25/35		03/21/2016	CITIGROUP		1,981,966	1,925,826	1,906,568	1,866,973		23,743		23,743		1,888,550		93,416	93,416	14,391	10/25/2035	1FM
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37		03/25/2016	MBS Paydown		133,785	133,785	128,828	130,361		(17,983)		(17,983)		133,785			0	516	06/25/2037	1FM
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037		03/25/2016	MBS Paydown		368,488	368,488	371,252	367,982		(777)		(777)		368,488			0	6,780	08/25/2037	1FM
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036		03/25/2016	MBS Paydown		41,683	41,683	39,300	40,734		622		622		41,683			0	329	07/25/2036	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		03/25/2016	MBS Paydown		294,123	294,123	294,123	293,044		468		468		294,123			0	3,007	04/25/2037	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		03/25/2016	MBS Paydown		621,061	621,061	598,218	606,946		10,607		10,607		621,061			0	2,606	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		03/25/2016	MBS Paydown		265,175	265,175	261,197	262,577		685		685		265,175			0	2,409	05/25/2037	1FM
17317E BN 0	CMLTI 2010-7 9A2 SUB SSNR 6.0 10/25/2037		03/25/2016	MBS Paydown		552,631	552,631	538,815	547,669		4,743		4,743		552,631			0	5,527	10/25/2037	1FM
17319A AL 1	CMLTI 2012-2 4A4 MEZ CSTR 03/20/2036 RE		03/04/2016	CITIGROUP		1,272,000	1,200,000	1,043,250	1,092,907		3,085		3,085		1,095,992		176,008	176,008	5,987	03/20/2036	1FM
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44		03/25/2016	MBS Paydown		447,671	447,671	449,490	449,426		(786)		(786)		447,671			0	2,602	06/25/2044	1FM
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44		03/25/2016	MBS Paydown		146,513	146,513	145,643	144,907		193		193		146,513			0	852	06/25/2044	1FM
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46		03/10/2016	MBS Paydown		103,016	103,016	101,052	102,717		109		109		103,016			0	1,059	06/10/2046	1FM
205363 AL 8	COMPUTER SCIENCE 6.50 03/15/2018		03/17/2016	Make Whole Call		4,394,720	4,000,000	4,300,360	4,105,555		(9,275)		(9,275)		4,096,281		298,439	298,439	131,444	03/15/2018	2FE
205887 BL 5	CONAGRA INC 4.95 08/15/2020		02/17/2016	Cash Tender		4,092,284	3,690,000	3,912,581	3,833,980		(3,611)		(3,611)		3,830,369		261,915	261,915	91,904	08/15/2020	2FE
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		03/15/2016	MBS Paydown		3,157	3,157	3,155	1,134				0		3,157			0	40	03/15/2027	1FM
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033		02/29/2016	Sinking Fund Redemption		238,042	238,042	238,042	238,042				0		238,042			0		02/28/2033	2FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		03/25/2016	MBS Paydown		227,931	227,931	230,052	228,861		(1,554)		(1,554)		227,931			0	1,891	06/25/2033	1FM
22541S ES 3	HEMT 2004-2 M2 MEZ FLT 08/25/2034		03/25/2016	MBS Paydown		202,745	202,745	171,826	193,216		1,633		1,633		202,745			0	664	08/25/2034	1FM
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035		02/25/2016	MBS Paydown		205,799	205,799	181,618	181,124				0		205,799			0	1,578	07/25/2035	1FM
22545B AC 5	CSMC 2006-C2 A3 SEQ CSTR 3/15/39		01/15/2016	MBS Paydown		5,239,734	5,239,734	5,312,462	5,227,933		11,801		11,801		5,239,734			0	25,573	03/15/2039	1FM
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033		03/25/2016	MBS Paydown		26,005	26,005	26,947	26,752		(726)		(726)		26,005			0	385	02/25/2033	2FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	03/18/2016	MBS Paydown		125,000	125,000	124,999	125,000				0		125,000			0	642	04/18/2028	1FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	R	03/18/2016	MBS Paydown		194,444	194,444	194,384	194,391		2		2		194,444			0	1,060	11/18/2029	1FE
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022		02/20/2016	MBS Paydown		2,245,531	2,245,531	2,248,452	2,245,531				0		2,245,531			0	10,962	11/21/2022	1FE
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37		03/27/2016	MBS Paydown		112,811	112,811	107,548	111,111		(341)		(341)		112,811			0	508	07/27/2037	1FM
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37		03/26/2016	MBS Paydown		44,988	44,988	42,022	44,988				0		44,988			0	164	06/26/2037	1FM
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38		03/26/2016	MBS Paydown		82,424	82,424	79,178	82,424				0		82,424			0	331	04/26/2038	1FM
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		03/25/2016	MBS Paydown		362,988	362,988	325,952	327,112		12,261		12,261		362,988			0	1,419	02/25/2043	1FM
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28		03/15/2016	Paydown		159,265	159,265	159,265	159,265				0		159,265			0	1,398	12/15/2028	2
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037		03/15/2016	Paydown		33,541	33,541	33,876	33,864		(3)		(3)		33,541			0	257	07/15/2037	2FE
22969* AA 1	WAL-MART GREENVILLE CTL 3.52 12/15/2029		03/15/2016	Paydown		100,931	100,931	101,940	101,900		(14)		(14)		100,931			0	593	12/15/2029	1FE
22970* AA 8	BNSF RAILWAY SER 2015 4.07 05/15/2034		03/15/2016	Paydown		74,159	74,159	74,159	74,159				0		74,159			0	504	05/15/2034	1FE
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037		03/15/2016	Paydown		17,207	17,207	17,207	17,207				0		17,207			0	133	12/15/2037	1FE
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		03/25/2016	MBS Paydown		125,082	125,082	82,554	82,307		4,938		4,938		125,082			0	93	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		03/25/2016	Pass-Through Loss			20,938	13,819					0		20,938		(20,938)	(20,938)		04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		03/31/2016	Book Value Adjustment									0		(20,938)		20,938	20,938		04/25/2046	1FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		03/15/2016	MBS Paydown		46,708	46,708	32,637	37,178		(17,132)		(17,132)		46,708			0	49	07/15/2036	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		03/25/2016	MBS Paydown		72,833	72,833	55,490	53,511		1,784		1,784		72,833			0	74	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		03/25/2016	Pass-Through Loss			1,196	929					0		1,196		(1,196)	(1,196)		12/25/2046	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)
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	.	03/31/2016.	Book Value Adjustment									0		(1,196)		1,196	1,196		12/25/2046	1FM
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47	.	03/25/2016.	MBS Paydown		13,863	13,863	8,595	8,241		(44,621)		(44,621)		13,863			0	12	05/25/2047	1FM
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45	.	02/20/2016.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	204	02/20/2045	2AM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45	.	02/20/2016.	MBS Paydown		37,500	37,500	37,500	37,500				0		37,500			0	373	02/20/2045	2AM
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016	.	03/15/2016.	Paydown		313,550	313,550	346,297	317,659		(640)		(640)		313,550			0	3,875	11/15/2016	2
245069 AK 5	DEL 2013-HDC B B SEQ FLT 03/15/2026	.	01/15/2016.	MBS Paydown		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	9,831	03/15/2026	1FM
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022	.	02/10/2016.	Sinking Fund Redemption		133,393	133,393	133,393	133,383		0		0		133,393			0	4,549	08/10/2022	2FE
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027	.	01/30/2016.	Sinking Fund Redemption		138,647	138,647	138,647	138,645		(0)		(0)		138,647			0		07/30/2027	1FE
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027	.	01/30/2016.	Sinking Fund Redemption		69,285	69,285	69,285	69,284		(0)		(0)		69,285			0		07/30/2027	1FE
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30	.	03/15/2016.	MBS Paydown		8,830	8,830	8,539	8,399				0		8,830			0	81	08/15/2030	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36	.	03/25/2016.	MBS Paydown		207,379	207,379	163,311	168,370		17,890		17,890		207,379			0	290	12/25/2036	1FM
25150N AB 0	DBALT 2006-AR5 1A2 SEQ SSNR FLT 10/25/36	.	03/25/2016.	MBS Paydown		32,665	32,665	17,394			7,446		7,446		32,665			0	16	10/25/2036	1FM
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035	.	03/25/2016.	MBS Paydown		201,635	201,635	146,437	149,762		845		845		201,635			0	338	02/25/2035	1FM
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035	.	03/25/2016.	MBS Paydown		109,459	109,459	82,156	78,359		(49,552)		(49,552)		109,459			0	134	06/25/2035	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.	03/25/2016.	MBS Paydown		19,912	19,912	19,912	12,949		360		360		19,912			0	169	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.	03/25/2016.	Pass-Through Loss			10,622	10,622					0					0		02/25/2036	1FM
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE	.	03/26/2016.	MBS Paydown		85,690	85,690	79,547	79,892		1,393		1,393		85,690			0	456	06/26/2035	1FM
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018	.	03/31/2016.	Paydown		315,000	315,000	315,443	315,000				0		315,000			0	8,361	01/17/2018	4
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	R	03/14/2016.	MBS Paydown		365,048	365,048	364,958	364,962		(12)		(12)		365,048			0	2,318	07/14/2028	1FE
256882 AB 7	DOLPHIN SUB II I 6.50 10/15/2016	.	02/05/2016.	Partial Make Whole Call		787,197	762,000	762,000	762,000				0		762,000		25,197	25,197	8,243	10/15/2016	3FE
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042	.	01/25/2016.	MBS Paydown		245,284	245,284	245,284	245,284				0		245,284			0	3,199	01/25/2042	2AM
25755T AE 0	DPABS 2015-1A A2II ABS 4.474 10/45	.	01/25/2016.	MBS Paydown		40,000	40,000	40,000	40,000		0		0		40,000			0	467	10/25/2045	3AM
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034	.	03/15/2016.	Paydown		91,942	91,942	92,356	92,320		(3)		(3)		91,942			0	795	03/15/2034	2
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045	.	01/20/2016.	MBS Paydown		35,000	35,000	35,000	35,000				0		35,000			0	456	07/20/2045	2AM
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024	.	01/15/2016.	MBS Paydown		176,410	176,410	176,380	176,395		1		1		176,410			0	2,558	07/15/2024	2AM
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23	.	01/15/2016.	MBS Paydown		416,478	416,478	416,471	416,478				0		416,478			0	3,628	07/15/2023	2AM
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	R	03/15/2016.	MBS Paydown		123,593	123,593	123,593	123,593				0		123,593			0	1,529	06/15/2040	1FE
26884A AZ 6	ERP OPERATING-LP 4.625 12/15/2021	.	02/01/2016.	Cash Tender		1,358,456	1,208,000	1,203,398	1,205,013		2,987		2,987		1,208,000		150,456	150,456	2,875	12/15/2021	2FE
26924B AA 1	SYNERGY ET THREE LLC 1586 10.00 9/30/19	.	02/29/2016.	Paydown		41,238	41,238	41,238	39,046		(0)		(0)		41,238			0	866	09/30/2019	4
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	R	03/15/2016.	MBS Paydown		87,500	87,500	87,495	87,496		0		0		87,500			0	629	12/15/2039	1FE
27876G BE 7	ECHOSTAR DBS 7.125 02/01/2016	.	02/01/2016.	Maturity		10,000,000	10,000,000	10,291,250	10,007,105		(7,105)		(7,105)		10,000,000			0	356,250	02/01/2016	3FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025	.	01/01/2016.	MBS Paydown		138,701	138,701	139,394	138,701				0		138,701			0	1,263	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025	.	01/01/2016.	MBS Paydown		146,860	146,860	147,108	146,860				0		146,860			0	1,250	10/01/2025	1FE
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030	.	02/11/2016.	Sinking Fund Redemption		138,792	138,792	138,792	138,792				0		138,792			0	3,615	02/11/2030	1FE
29760L AA 0	SYNERGY ET THREE LLC 1540 10.00 9/30/19	.	02/29/2016.	Paydown		41,238	41,238	41,238	39,046		(0)		(0)		41,238			0	866	09/30/2019	4
30161N AJ 0	EXELON CORP 3.95 06/15/2025	.	12/02/2015.	Exchanged									0					0	(131,338)	06/15/2025	2FE
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24	.	03/10/2016.	Sinking Fund Redemption		95,976	95,976	95,695	95,977				0		95,976			0	2,691	03/10/2024	3FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042	.	03/15/2016.	MBS Paydown		90,361	90,361	90,743	90,592		(7)		(7)		90,361			0	634	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42	.	03/15/2016.	MBS Paydown		15,000	15,000	15,000	15,000				0		15,000			0	105	11/15/2042	1FE
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35	.	03/15/2016.	Paydown		24,516	24,516	24,519	24,519		(0)		(0)		24,516			0	185	02/15/2035	1
31331F AY 7	FEDERAL EXPRESS 6.845 01/15/19	.	01/15/2016.	Sinking Fund Redemption		196,143	196,143	186,499	192,080		77		77		196,143			0	6,713	01/15/2019	2FE
31331F BC 4	FEDERAL EXPRESS 8.25 01/15/19	.	01/15/2016.	Sinking Fund Redemption		90,966	90,966	100,566	92,064		(45)		(45)		90,966			0	3,752	01/15/2019	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)
31677A AB 0	FIFTH THIRD BANK 3.85 03/15/2026		03/11/2016.	DEUTSCHE BANK		5,025,100	5,000,000	4,995,050					0		4,995,050		30,050	30,050		03/15/2026	2FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		03/01/2016.	Sinking Fund Redemption		134,621	134,621	128,484	134,049		62		62		134,621			0	1,593	06/01/2017	1FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		03/25/2016.	MBS Paydown		107,583	107,583	94,186	94,315		(498)		(498)		107,583			0	99	10/25/2036	1FM
32027N RU 7	FFML 2005-FF5 M2 MEZ FLT 03/25/2035		03/25/2016.	MBS Paydown		203,303	203,303	165,692	195,976		2,085		2,085		203,303			0	428	03/25/2035	1FM
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036		03/25/2016.	MBS Paydown		345,511	345,511	266,907	314,287		(10,848)		(10,848)		345,511			0	386	01/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		03/25/2016.	MBS Paydown		1,004,024	1,004,024	935,538	965,711		14,529		14,529		1,004,024			0	806	07/25/2036	1FM
32051G FM 2	FHAMS 2005-FA1 1A2 SEQ 5.50 03/25/2035		03/25/2016.	MBS Paydown		20,177	20,177	19,798	19,947		(29)		(29)		20,177			0	184	03/25/2035	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		03/25/2016.	MBS Paydown		23,086	23,086	17,401	17,379		1,317		1,317		23,086			0	31	06/25/2035	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		03/25/2016.	Pass-Through Loss			1,632	1,230					0		1,632		(1,632)	(1,632)		06/25/2035	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		03/31/2016.	Book Value Adjustment									0		(1,632)		1,632	1,632		06/25/2035	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35		03/25/2016.	MBS Paydown		144,861	144,861	120,959			(47)		(47)		144,861			0	299	09/25/2035	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35		03/25/2016.	Pass-Through Loss			49,188	41,072					0		49,188		(49,188)	(49,188)		09/25/2035	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35		03/31/2016.	Book Value Adjustment									0		(49,188)		49,188	49,188		09/25/2035	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		03/25/2016.	MBS Paydown		45,741	45,741	42,565	39,439		(3,225)		(3,225)		45,741			0	199	11/25/2035	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36		03/25/2016.	MBS Paydown		132,151	132,151	83,255	91,597		37,768		37,768		132,151			0	560	05/25/2036	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035		03/25/2016.	MBS Paydown		159,546	159,546	109,688	107,004		14,100		14,100		159,546			0	291	04/25/2035	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		03/25/2016.	MBS Paydown		343,596	343,596	223,255	229,232				0		343,596			0	810	11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		03/25/2016.	Pass-Through Loss			3,101	2,015					0		3,101		(3,101)	(3,101)		11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		03/31/2016.	Book Value Adjustment									0		(3,101)		3,101	3,101		11/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		03/25/2016.	MBS Paydown		299,402	299,402	230,914	276,690		(15,339)		(15,339)		299,402			0	339	02/25/2036	1FM
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		03/25/2016.	MBS Paydown		3,691	3,691	3,810	3,822		(138)		(138)		3,691			0	21	12/25/2028	4FM
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		03/25/2016.	Pass-Through Loss			18,710	19,324			236		236		18,995		(18,995)	(18,995)		12/25/2028	4FM
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		03/31/2016.	Book Value Adjustment									0		(18,995)		18,995	18,995		12/25/2028	4FM
36159X AC 4	GECMC 2007-C1 A3 SEQ 5.481 12/10/2049		03/10/2016.	MBS Paydown		14,652	14,652	13,077	14,652				0		14,652			0	188	12/10/2049	1FM
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033		03/25/2016.	MBS Paydown		8,377	8,377	6,597	7,826		208		208		8,377			0	62	04/25/2033	1FM
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35		03/25/2016.	MBS Paydown		104,921	104,921	99,701	104,287		(2,122)		(2,122)		104,921			0	591	07/25/2035	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		03/26/2016.	MBS Paydown		1,195,950	1,195,950	1,163,620	1,185,302		(21,440)		(21,440)		1,195,950			0	11,771	01/26/2037	1FM
36190K AE 9	GSMS 2009-RR1 GGA SEQ CSTR 07/12/2038		02/12/2016.	MBS Paydown		239,689	239,689	257,067	240,600		(911)		(911)		239,689			0	2,095	07/12/2038	1FE
36190K AS 8	GSMS 2009-RR1 GGB SUB CSTR 07/12/38		03/12/2016.	MBS Paydown		6,505,762	6,505,762	6,685,547	6,512,097		16,665		16,665		6,505,762			0	82,997	07/12/2038	1FE
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049		03/14/2016.	MBS Paydown		335,629	335,629	309,906	333,092		(18,971)		(18,971)		335,629			0	3,806	12/14/2049	1FE
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		03/15/2016.	Sinking Fund Redemption		52,710	52,710	52,710	52,710				0		52,710			0	381	03/15/2019	1FE
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034		03/25/2016.	MBS Paydown		61,378	61,378	61,047	61,132		26		26		61,378			0	334	02/25/2034	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		03/25/2016.	MBS Paydown		315,535	315,535	209,311	111,641		4,302		4,302		315,535			0	281	03/25/2047	1FM
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11/10/39		03/10/2016.	MBS Paydown		625,867	625,867	617,311	624,474		(498)		(498)		625,867			0	8,622	11/10/2039	1FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		03/25/2016.	MBS Paydown		258,886	258,886	253,709	255,693		363		363		258,886			0	730	06/25/2035	1FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		03/25/2016.	MBS Paydown		132,052	132,052	125,697					0		132,052			0	291	11/25/2035	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		03/25/2016.	MBS Paydown		580,599	580,599	410,575	387,228		33,330		33,330		580,599			0	608	05/25/2046	1FM
36242D H4 8	GSR 2005-AR2 1A1 SEQ SNR FLT 04/25/2035		03/25/2016.	MBS Paydown		13,953	13,953	12,802			(4,132)		(4,132)		13,953			0	34	04/25/2035	1FM
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036		03/25/2016.	MBS Paydown		198,546	198,546	136,997	115,522		841		841		198,546			0	1,509	07/25/2036	1FM
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036		03/25/2016.	MBS Paydown		17,250	17,250	12,377			(29)		(29)		17,250			0	9	05/25/2036	1FM
36250G AN 5	GSMS 2015-GC30 A3 SEQ SSNR 3.119 05/50		03/18/2016.	GOLDMAN SACHS		8,635,469	8,500,000	8,413,008			1,213		1,213		8,414,221		221,248	221,248	60,387	05/10/2050	1FM
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046		03/25/2016.	MBS Paydown		215,106	215,106	171,278	186,073		9,745		9,745		215,106			0	220	08/25/2046	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)
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	.	03/25/2016.	MBS Paydown		169,219	169,219	156,845	157,151		5,323		5,323		169,219			0	925	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	.	03/25/2016.	Pass-Through Loss			3,205	2,971					0					0		06/25/2027	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	.	03/09/2016.	Sinking Fund Redemption		89,125	89,125	90,372	90,051		(9)		(9)		89,125			0	955	10/09/2029	2FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	.	03/20/2016.	Sinking Fund Redemption		17,708	17,708	17,021	17,708		(0)		(0)		17,708			0	198	09/20/2016	2FE
37247D AK 2	GENWORTH HOLDINGS 6.515 05/22/2018	.	03/23/2016.	Consent Fee		25,000							0		25,000			0		05/22/2018	3FE
37247D AL 0	GENWORTH HOLDING 8.625 12/15/2016	.	01/19/2016.	Make Whole Call		746,627	700,000	745,500	722,518				0		722,518		24,109	24,109	5,702	12/15/2016	3FE
37247D AP 1	GENWORTH FINL 7.625 09/24/2021	.	03/23/2016.	Consent Fee		199,375							0		199,375			0		09/24/2021	3FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	03/17/2016.	MBS Paydown		468,750	468,750	462,089	463,428		178		178		468,750			0	2,323	04/17/2028	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R	03/17/2016.	MBS Paydown		87,500	87,500	87,493	87,494		0		0		87,500			0	535	11/17/2028	1FE
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R	03/17/2016.	MBS Paydown		250,000	250,000	249,948	249,954		1		1		250,000			0	1,329	07/17/2029	1FE
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	R	03/18/2016.	MBS Paydown		272,727	272,727	272,719	272,727				0		272,727			0	1,228	01/18/2030	2AM
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36	.	03/25/2016.	MBS Paydown		127,920	127,920	127,920	82,421				0		127,920			0	1,239	05/25/2036	1FM
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	.	02/15/2016.	MBS Paydown		2,217	2,217	2,285	2,217				0		2,217			0	17	01/15/2029	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	.	03/25/2016.	MBS Paydown		58,477	58,477	58,184	57,982		247		247		58,477			0	551	09/25/2034	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	03/15/2016.	Sinking Fund Redemption		430,235	430,235	433,811	432,312		(150)		(150)		430,235			0	6,454	12/15/2020	3FE
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	.	03/24/2016.	MBS Paydown		37,520	37,520	37,520	37,521		(0)		(0)		37,520			0	127	06/24/2049	1FE
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36	.	03/21/2016.	MBS Paydown		16,480	16,480	11,618	11,457		965		965		16,480			0	20	07/21/2036	1FM
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034	.	03/19/2016.	MBS Paydown		107,952	107,952	86,632	88,802		18,234		18,234		107,952			0	324	06/19/2034	1FM
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35	.	03/19/2016.	MBS Paydown		100,432	100,432	70,267	64,766		10,959		10,959		100,432			0	116	11/19/2035	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45	.	03/19/2016.	MBS Paydown		58,623	58,623	41,345	42,517		(11,521)		(11,521)		58,623			0	72	08/19/2045	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46	.	03/19/2016.	MBS Paydown		14,658	14,658	10,407	8,357				0		14,658			0	15	09/19/2046	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043	.	03/20/2016.	MBS Paydown		31,875	31,875	31,875	31,875				0		31,875			0	357	03/20/2043	2AM
419838 AA 5	HAWAIIAN AIRLINES A 3.90 01/15/2026	.	01/15/2016.	Sinking Fund Redemption		162,159	162,159	162,159	162,159				0		162,159			0	3,162	01/15/2026	2FE
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40	.	03/20/2016.	MBS Paydown		412,799	412,799	412,518	412,485		353		353		412,799			0	8,235	09/21/2040	1FE
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038	.	03/20/2016.	MBS Paydown		271,803	271,803	271,801	271,803				0		271,803			0	6,455	09/20/2038	1FE
437076 AP 7	HOME DEPOT INC 5.40 03/01/2016	.	03/01/2016.	Maturity		3,000,000	3,000,000	2,986,800	2,999,708		292		292		3,000,000			0	81,000	03/01/2016	1FE
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	.	03/25/2016.	MBS Paydown		280,898	280,898	238,412	273,731		(38,492)		(38,492)		280,898			0	358	01/25/2036	1FM
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037	.	03/25/2016.	MBS Paydown		560,248	560,248	334,281	467,466		(3,760)		(3,760)		560,248			0	415	07/25/2037	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037	.	03/25/2016.	MBS Paydown		15,756	15,756	10,772	2,660		2,919		2,919		15,756			0	14	02/25/2037	1FM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036	.	03/25/2016.	MBS Paydown		720,610	720,610	630,243			10,111		10,111		720,610			0	540	12/25/2036	1FM
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34	.	03/25/2016.	MBS Paydown		197,357	197,357	171,701	181,892		(105)		(105)		197,357			0	389	07/25/2034	1FM
44329H AG 9	HP COMM LLC 5.02 03/15/2023	.	03/15/2016.	Sinking Fund Redemption		245,982	245,982	240,984	243,622		114		114		245,982			0	6,174	03/15/2023	1FE
44329H AS 3	HP COMM LLC 5.32 03/15/2023	.	03/15/2016.	Sinking Fund Redemption		40,541	40,541	39,880	40,231		15		15		40,541			0	1,078	03/15/2023	1FE
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043	.	01/25/2016.	MBS Paydown		139,710	139,710	139,710	139,711		(0)		(0)		139,710			0	1,477	01/25/2043	1AM
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034	.	03/25/2016.	MBS Paydown		80,894	80,894	77,833	77,907		639		639		80,894			0	828	09/25/2034	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	.	03/25/2016.	MBS Paydown		124,412	124,412	101,084	104,434		(20,193)		(20,193)		124,412			0	182	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	.	03/25/2016.	MBS Paydown		48,924	48,924	25,155	4,233				0		48,924			0	90	08/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	.	03/25/2016.	Pass-Through Loss			43,900	22,851					0					0		08/25/2035	1FM
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36	.	03/25/2016.	MBS Paydown		2,174	2,174	1,521	1,668		326		326		2,174			0	3	05/25/2036	1FM
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013	.	03/25/2016.	MBS Paydown		201	201	164					0				201	201	0	10/25/2013	5*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013	.	03/31/2016.	Book Value Adjustment									0		201		(201)	(201)		10/25/2013	5*
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037	.	03/25/2016.	MBS Paydown		183,941	183,941	148,188	149,263		(1,444)		(1,444)		183,941			0	176	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					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)
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35	.	03/25/2016.	MBS Paydown		119,599	119,599	86,111			(11,201)		(11,201)		119,599			0	163	02/25/2035	1AM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	.	03/25/2016.	MBS Paydown		11,046	11,046	6,443	709		6,931		6,931		11,046			0	106	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	.	03/25/2016.	Pass-Through Loss			76,725	44,753					0		13,328		(13,328)	(13,328)		06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	.	03/31/2016.	Book Value Adjustment									0		(13,328)		13,328	13,328		06/25/2035	1FM
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034	.	03/25/2016.	MBS Paydown		100,267	100,267	104,904	104,801		(3,282)		(3,282)		100,267			0	1,010	08/25/2034	3FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34	.	03/25/2016.	MBS Paydown		24,772	24,772	20,313	20,616		(3,535)		(3,535)		24,772			0	75	10/25/2034	1FM
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36	.	03/25/2016.	MBS Paydown		71,265	71,265	42,715	45,052		(42,885)		(42,885)		71,265			0	108	07/25/2036	1FM
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020	.	03/31/2016.	Paydown		17,500	17,500	17,325	17,339		12		12		17,500			0	433	06/30/2020	5*
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048	.	03/15/2016.	MBS Paydown		106,636	106,636	106,614	106,390		117		117		106,636			0	656	12/15/2048	1FE
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050	.	03/15/2016.	MBS Paydown		41,163	41,163	41,162	41,163				0		41,163			0	454	12/15/2050	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056	.	03/15/2016.	MBS Paydown		95,445	95,445	95,420	95,423		13		13		95,445			0	727	10/15/2056	1FE
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56	.	03/15/2016.	MBS Paydown		100,051	100,051	99,994	99,982		4		4		100,051			0	828	09/15/2056	1FE
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065	.	03/15/2016.	MBS Paydown		79,515	79,515	79,497	79,490		(0)		(0)		79,515			0	495	02/16/2065	1FE
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065	.	03/15/2016.	MBS Paydown		122,691	122,691	121,737	76,062		(141)		(141)		122,691			0	562	09/15/2065	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067	.	03/15/2016.	MBS Paydown		137,729	137,729	137,633	137,635		18		18		137,729			0	675	04/15/2067	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062	.	03/15/2016.	MBS Paydown		136,839	136,839	136,807	136,780		(44)		(44)		136,839			0	940	03/15/2062	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41	.	03/15/2016.	MBS Paydown		197,466	197,466	197,306	197,315		23		23		197,466			0	1,293	01/17/2073	1FE
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063	.	03/15/2016.	MBS Paydown		135,162	135,162	135,086	135,092		8		8		135,162			0	895	03/15/2063	1FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073	.	03/15/2016.	MBS Paydown		92,537	92,537	92,477	92,482		8		8		92,537			0	516	01/17/2073	1FE
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077	.	03/15/2016.	MBS Paydown		136,972	136,972	136,557	136,560		(31)		(31)		136,972			0	801	06/15/2077	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072	.	03/15/2016.	MBS Paydown		259,407	259,407	256,999	257,044		(53)		(53)		259,407			0	1,425	09/15/2072	1FE
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058	.	03/15/2016.	MBS Paydown		46,977	46,977	47,049	47,048		28		28		46,977			0	345	03/15/2058	1FE
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70	.	03/15/2016.	MBS Paydown		16,353	16,353	16,339	16,339		0		0		16,353			0	97	03/17/2070	1FE
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34	.	03/25/2016.	MBS Paydown		49,396	49,396	47,081	47,388		(3,565)		(3,565)		49,396			0	224	08/25/2034	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035	.	03/25/2016.	MBS Paydown		167,143	167,143	148,340	149,304		5,330		5,330		167,143			0	647	07/25/2035	1FM
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41	.	03/15/2016.	MBS Paydown		63,058	63,058	63,484	63,058				0		63,058			0	550	07/15/2041	1FM
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035	.	03/25/2016.	MBS Paydown		382,426	382,426	358,883	368,813		(147)		(147)		382,426			0	481	05/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	.	03/25/2016.	MBS Paydown		64,573	64,573	62,131	48,246		3,197		3,197		64,573			0	612	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	.	03/25/2016.	Pass-Through Loss			10,670	10,267					0					0		12/25/2035	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	.	03/25/2016.	MBS Paydown		26,821	26,821	26,856	19,075				0		26,821			0	106	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	.	03/25/2016.	Pass-Through Loss			10,629	10,642					0					0		03/25/2036	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36	.	03/25/2016.	MBS Paydown		377,062	377,062	309,191	308,311		18,255		18,255		377,062			0	1,642	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	.	02/25/2016.	Pass-Through Loss			7	9					0					0		03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	.	03/25/2016.	MBS Paydown		53,094	53,094	49,677	41,650				0		53,094			0	435	03/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	.	03/25/2016.	MBS Paydown		72,962	72,962	54,357	69,246		54,744		54,744		72,962			0	554	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	.	03/25/2016.	Pass-Through Loss			472	352					0		1,004		(1,004)	(1,004)		11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	.	03/31/2016.	Book Value Adjustment									0		(1,004)		1,004	1,004		11/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	.	02/16/2016.	Suspense Ledger Adjustment		32,063							0				32,063	32,063		05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	.	02/26/2016.	Suspense Ledger Adjustment		7,971							0				7,971	7,971		05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	.	03/28/2016.	Suspense Ledger Adjustment		24,309							0				24,309	24,309		05/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	.	03/25/2016.	MBS Paydown		11,297	11,297	8,637	8,722		(64)		(64)		11,297			0	50	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	.	03/25/2016.	Pass-Through Loss			616	492					0		616		(616)	(616)		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)
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	.	03/31/2016.	Book Value Adjustment									0		(616)		616	616		06/25/2036	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36	.	03/25/2016.	Pass-Through Loss			172,631	107,031			(512)		(512)		172,631		(172,631)	(172,631)		08/25/2036	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36	.	03/31/2016.	Book Value Adjustment									0		(172,631)		172,631	172,631		08/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	.	03/25/2016.	MBS Paydown		215,629	215,629	170,886	184,566		(14,966)		(14,966)		215,629			0	190	07/25/2036	1FM
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47	.	03/15/2016.	MBS Paydown		829,875	829,875	856,327	833,350		(4,767)		(4,767)		829,875			0	4,106	05/15/2047	1FM
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	.	03/26/2016.	MBS Paydown		305,231	305,231	313,720	309,738		(1,293)		(1,293)		305,231			0	3,001	11/26/2036	1FM
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	.	03/25/2016.	MBS Paydown		14,778	14,778	13,817	13,721		271		271		14,778			0	44	07/25/2035	1FM
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49	.	03/15/2016.	MBS Paydown		38,709	38,709	38,168	38,629		(1)		(1)		38,709			0	454	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	.	03/25/2016.	MBS Paydown		2,304	2,304	2,242	1,754				0		2,304			0	11	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	.	03/25/2016.	Pass-Through Loss			781	760					0					0		04/25/2037	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049	.	01/01/2016.	Suspense Ledger Adjustment									0					0	70,984	02/12/2049	1FM
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049	.	02/15/2016.	MBS Paydown		17,131,618	17,131,618	17,098,098	17,085,506		9,288		9,288		17,131,618			0	132,554	06/15/2049	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	.	03/25/2016.	MBS Paydown		7,982	7,982	6,696	6,530		734		734		7,982			0	97	08/25/2037	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	.	03/25/2016.	Pass-Through Loss			2,300	1,941					0		1,908		(1,908)	(1,908)		08/25/2037	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	.	03/31/2016.	Book Value Adjustment									0		(1,908)		1,908	1,908		08/25/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	.	03/27/2016.	MBS Paydown		371,571	371,571	299,110	312,767		42,839		42,839		371,571			0	1,289	07/27/2037	1FM
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036	.	03/26/2016.	MBS Paydown		390,959	390,959	340,501	362,480		17,906		17,906		390,959			0	1,714	06/26/2036	1FM
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36	.	03/26/2016.	Pass-Through Loss			21,310	2,837			(0)		(0)		21,310		(21,310)	(21,310)		06/26/2036	1FM
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36	.	03/31/2016.	Book Value Adjustment									0		(21,310)		21,310	21,310		06/26/2036	1FM
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE	.	02/26/2016.	MBS Paydown		242,412	242,412	212,110	188,868		114,168		114,168		242,412			0	1,451	08/26/2037	1FM
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE	.	03/26/2016.	Pass-Through Loss			131,890	65,286			(38)		(38)		44,682		(44,682)	(44,682)		08/26/2037	1FM
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE	.	03/31/2016.	Book Value Adjustment									0		(44,682)		44,682	44,682		08/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37	.	03/26/2016.	MBS Paydown		77,113	77,113	59,088	66,695		(5,590)		(5,590)		77,113			0	320	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE	.	03/26/2016.	MBS Paydown		38,159	38,159	29,597	38,159				0		38,159			0	293	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE	.	03/26/2016.	MBS Paydown		152,792	152,792	111,156	137,660		196		196		152,792			0	2,552	06/26/2037	1FM
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37	.	03/26/2016.	MBS Paydown		178,210	178,210	169,545	150,952		126		126		178,210			0	539	01/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37	.	02/26/2016.	MBS Paydown		503,737	503,737	480,622	503,737				0		503,737			0	1,453	05/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35	.	03/26/2016.	MBS Paydown		145,520	145,520	134,969	139,984		4,840		4,840		145,520			0	680	04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	.	02/26/2016.	MBS Paydown		0	0						0		0			0		04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	.	03/26/2016.	Pass-Through Loss			17,880	1,645					0		17,880		(17,880)	(17,880)		04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	.	03/31/2016.	Book Value Adjustment									0		(17,880)		17,880	17,880		04/26/2035	1FM
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037	.	02/27/2016.	MBS Paydown		21,859	21,859	22,072	21,859				0		21,859			0	219	02/27/2037	1FM
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE	.	03/27/2016.	MBS Paydown		24,305	24,305	23,247	10,265		29		29		24,305			0	83	09/27/2036	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	.	03/27/2016.	MBS Paydown		209,880	209,880	194,860	205,570		1,610		1,610		209,880			0	872	03/27/2037	1FM
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036	.	03/20/2016.	MBS Paydown		108,193	108,193	106,003	107,222		319		319		108,193			0	838	04/20/2036	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	.	03/26/2016.	MBS Paydown		411,261	411,261	406,634	399,024		2,216		2,216		411,261			0	3,905	12/26/2035	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	.	03/26/2016.	MBS Paydown		277,864	277,864	277,864	277,864				0		277,864			0	2,315	04/26/2037	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	.	03/26/2016.	MBS Paydown		1,037,889	1,037,889	1,051,590	917,315		(48,903)		(48,903)		1,037,889			0	9,575	07/26/2036	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	.	03/25/2016.	MBS Paydown		895,276	895,276	960,183	895,276		(322,702)		(322,702)		895,276			0	8,485	03/26/2039	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	.	03/25/2016.	MBS Paydown		1,385,290	1,385,290	1,286,588	1,313,511		56,140		56,140		1,385,290			0	4,486	06/26/2035	1FM
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE	.	03/25/2016.	MBS Paydown		469,216	469,216	436,371	450,507		5,219		5,219		469,216			0	2,403	05/26/2047	1FM
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE	.	03/25/2016.	MBS Paydown		379,720	379,720	347,919	347,919		5,707		5,707		379,720			0	341	06/26/2047	1AM

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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)
472319 AB 8	JEFFERIES GROUP 5.50 03/15/2016		03/15/2016	Maturity		7,000,000	7,000,000	7,014,940	7,002,369		(2,369)		(2,369)		7,000,000			0	192,500	03/15/2016	2FE
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		03/25/2016	MBS Paydown		288,429	288,429	264,124	214,071		19,290		19,290		288,429			0	2,984	06/25/2047	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		03/26/2016	MBS Paydown		998,886	998,886	765,554	844,938		116,957		116,957		998,886			0	7,268	10/25/2035	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		03/26/2016	MBS Paydown		93,220	93,220	80,566	87,642		(4,703)		(4,703)		93,220			0	550	01/25/2037	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		03/26/2016	MBS Paydown		396,427	396,427	334,870	365,643		4,186		4,186		396,427			0	1,155	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		03/26/2016	Pass-Through Loss			31,434	5,445					0		5,973		(5,973)	(5,973)		01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		03/31/2016	Book Value Adjustment									0		(5,973)		5,973	5,973		01/25/2039	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		03/26/2016	Pass-Through Loss			1,978	418					0		890		(890)	(890)		01/25/2037	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		03/31/2016	Book Value Adjustment									0		(890)		890	890		01/25/2037	1FM
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036		03/20/2016	MBS Paydown		214,625	214,625	197,623	210,090		(3,258)		(3,258)		214,625			0	1,134	03/20/2036	1FM
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036		03/25/2016	MBS Paydown		160,105	160,105	153,551	158,548		41		41		160,105			0	1,128	06/25/2036	1FM
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037		03/25/2016	MBS Paydown		152,529	152,529	133,082	152,529				0		152,529			0	483	05/25/2037	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		03/25/2016	Pass-Through Loss			11,482	2,700					0		11,482		(11,482)	(11,482)		05/25/2037	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		03/31/2016	Book Value Adjustment									0		(11,482)		11,482	11,482		05/25/2037	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		03/20/2016	Pass-Through Loss			116,765	24,462					0		1,499		(1,499)	(1,499)		03/20/2036	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		03/31/2016	Book Value Adjustment									0		(1,499)		1,499	1,499		03/20/2036	1FM
47232C AV 6	JMAC 2009-R1 5A3 SUB CSTR 05/21/2036 RE		03/21/2016	MBS Paydown		481,950	481,950	453,936	474,910		(2,782)		(2,782)		481,950			0	2,911	05/21/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		03/26/2016	MBS Paydown		147,688	147,688	147,685	146,494		(16,499)		(16,499)		147,688			0	1,787	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		03/31/2016	Book Value Adjustment				3,222					0					0		09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/26/2016	Pass-Through Loss			50,288	37,900					0		3,291		(3,291)	(3,291)		09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/31/2016	Book Value Adjustment									0		(3,291)		3,291	3,291		09/26/2036	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		03/26/2016	MBS Paydown		88,464	88,464	88,464	88,464				0		88,464			0	555	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		03/26/2016	Pass-Through Loss			33,177	10,022					0		6,783		(6,783)	(6,783)		01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		03/31/2016	Book Value Adjustment									0		(6,783)		6,783	6,783		01/26/2047	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		03/26/2016	MBS Paydown		45,956	45,956	43,223	44,749		(3,286)		(3,286)		45,956			0	352	09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		02/26/2016	MBS Paydown		20,985	20,985	21,348	20,985				0		20,985			0	843	01/26/2036	1FM
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		03/26/2016	MBS Paydown		19,161	19,161	19,493	18,990		(311)		(311)		19,161			0	169	01/26/2036	1FM
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37		03/26/2016	MBS Paydown		194,473	194,473	178,716	194,473				0		194,473			0	2,164	02/26/2037	1FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		03/26/2016	Pass-Through Loss			81,923	12,843					0		81,923		(81,923)	(81,923)		02/26/2037	4FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		03/31/2016	Book Value Adjustment									0		(81,923)		81,923	81,923		02/26/2037	4FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		03/26/2016	MBS Paydown		27,005	27,005	27,005	22,260		4,753		4,753		27,005			0	41	09/26/2036	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		03/26/2016	Pass-Through Loss			14,756	1,674					0					0		09/26/2036	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		03/26/2016	MBS Paydown		57,179	57,179	57,179	53,622		258		258		57,179			0	560	07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		03/26/2016	Pass-Through Loss			53,983	33,429			(363)		(363)		26,208		(26,208)	(26,208)		07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		03/31/2016	Book Value Adjustment									0		(26,208)		26,208	26,208		07/26/2037	1FM
47232D BW 1	JMAC 2009-R5 9A2 SUB SSUP CSTR 6/26/37		03/26/2016	MBS Paydown		96,589	96,589	50,859	84,050		3,906		3,906		96,589			0	565	06/26/2037	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		03/26/2016	Pass-Through Loss			6,569	1,588					0		6,569		(6,569)	(6,569)		06/26/2037	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		03/31/2016	Book Value Adjustment									0		(6,569)		6,569	6,569		06/26/2037	1FM
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47		03/26/2016	MBS Paydown		65,889	65,889	65,889	65,770		831		831		65,889			0	263	02/26/2047	1FM
47232D CE 0	JMAC 2009-R5 10A5 SUB SSUP CSTR 2/26/47		03/26/2016	Pass-Through Loss			29,317	11,247			(2)		(2)					0		02/26/2047	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		03/21/2016	MBS Paydown		77,601	77,601	77,601	77,601				0		77,601			0	364	05/21/2036	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)
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/21/2016	Pass-Through Loss			10,268	3,148					0		9,086		(9,086)	(9,086)		05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/31/2016	Book Value Adjustment									0		(9,086)		9,086	9,086		05/21/2036	1FM
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36		03/26/2016	MBS Paydown		27,872	27,872	27,872	32,711		(4,841)		(4,841)		27,872			0	239	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		03/26/2016	Pass-Through Loss			3,686	864					0		3,686		(3,686)	(3,686)		12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		03/31/2016	Book Value Adjustment									0		(3,686)		3,686	3,686		12/26/2036	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		03/26/2016	MBS Paydown		44,231	44,231	41,593	44,164		(3)		(3)		44,231			0	187	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		03/26/2016	Pass-Through Loss			5,019	1,206			(55)		(55)		5,019		(5,019)	(5,019)		04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		03/31/2016	Book Value Adjustment									0		(5,019)		5,019	5,019		04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		03/26/2016	MBS Paydown		281,483	281,483	275,981	275,935		(11,564)		(11,564)		281,483			0	2,735	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		03/26/2016	Pass-Through Loss			(9)	26					0		(9)		9	9		06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		03/31/2016	Book Value Adjustment									0		9		(9)	(9)		06/26/2037	1FM
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37		03/26/2016	MBS Paydown		210,728	210,728	207,916	209,392		791		791		210,728			0	1,796	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		03/26/2016	Pass-Through Loss			45,959	12,102			102		102		45,959		(45,959)	(45,959)		08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		03/31/2016	Book Value Adjustment									0		(45,959)		45,959	45,959		08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		03/26/2016	MBS Paydown		526,799	526,799	523,485	521,908		(3,334)		(3,334)		526,799			0	6,332	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		03/26/2016	Pass-Through Loss			151,802	42,129					0		13,800		(13,800)	(13,800)		08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		03/31/2016	Book Value Adjustment									0		(13,800)		13,800	13,800		08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		03/26/2016	MBS Paydown		513,316	513,316	513,316	513,316				0		513,316			0	2,264	09/26/2035	1FM
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37		03/26/2016	MBS Paydown		820,535	820,535	720,337	784,867		56,244		56,244		820,535			0	3,554	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		03/26/2016	Pass-Through Loss			122,918	23,462					0		122,918		(122,918)	(122,918)		04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		03/31/2016	Book Value Adjustment									0		(122,918)		122,918	122,918		04/26/2037	1FM
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		03/26/2016	MBS Paydown		46,424	46,424	18,847	43,686		(185)		(185)		46,424			0	243	06/26/2037	1FM
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37		03/26/2016	MBS Paydown		226,523	226,523	226,523	225,514		135		135		226,523			0	924	02/26/2037	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37		03/26/2016	Pass-Through Loss			(3)						0		(3)		3	3		02/26/2037	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37		03/31/2016	Book Value Adjustment									0		3		(3)	(3)		02/26/2037	1FM
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37		03/26/2016	MBS Paydown		45,480	45,480	45,480	45,480				0		45,480			0	152	05/26/2037	1FM
47232D EV 0	JMAC 2009-R5 22A2 SUB SSUP CSTR 8/26/37		03/26/2016	MBS Paydown		121,846	121,846	68,158	97,793		(12,063)		(12,063)		121,846			0	453	08/26/2037	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37		03/26/2016	Pass-Through Loss			18,380	13,385					0		18,380		(18,380)	(18,380)		08/26/2037	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37		03/31/2016	Book Value Adjustment									0		(18,380)		18,380	18,380		08/26/2037	1FM
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36		02/26/2016	MBS Paydown		139,688	139,688	139,688	109,649		1		1		139,688			0	310	11/26/2036	1FM
47232D FC 1	JMAC 2009-R5 23A2 SUB SSUP CSTR 11/26/36		03/26/2016	MBS Paydown		452,564	452,564	452,564	397,851		52,282		52,282		452,564			0	2,492	11/26/2036	1FM
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36		03/26/2016	Pass-Through Loss			21,647	5,908					0		21,647		(21,647)	(21,647)		11/26/2036	1FM
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36		03/31/2016	Book Value Adjustment									0		(21,647)		21,647	21,647		11/26/2036	1FM
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36		03/26/2016	MBS Paydown		70,668	70,668	70,668	70,540		25		25		70,668			0	638	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		03/26/2016	Pass-Through Loss			6,481	1,265					0		6,481		(6,481)	(6,481)		06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		03/31/2016	Book Value Adjustment									0		(6,481)		6,481	6,481		06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		03/26/2016	MBS Paydown		480,033	480,033	467,231	439,819		873		873		480,033			0	3,444	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		03/26/2016	MBS Paydown		67,078	67,078	67,078	66,190		(316)		(316)		67,078			0	710	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		03/26/2016	Pass-Through Loss			20,576	16,167					0					0		02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		03/26/2016	MBS Paydown		94,635	94,635	94,545	93,495		(4,059)		(4,059)		94,635			0	953	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		03/26/2016	Pass-Through Loss			29,029	12,657					0		696		(696)	(696)		02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		03/31/2016	Book Value Adjustment									0		(696)		696	696		02/26/2037	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)
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		03/26/2016	MBS Paydown		110,627	110,627	110,627	107,944		(186)		(186)		110,627			0	1,068	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		03/26/2016	Pass-Through Loss			26,440	17,768					0					0		07/26/2037	1FM
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36		03/26/2016	MBS Paydown		62,160	62,160	59,004	56,664		1,060		1,060		62,160			0	674	09/26/2036	1FM
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36		03/26/2016	Pass-Through Loss			30,045	17,563		20,675			20,675		30,045		(30,045)	(30,045)		09/26/2036	6FM
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36		03/31/2016	Book Value Adjustment									0		(30,045)		30,045	30,045		09/26/2036	6FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		03/26/2016	MBS Paydown		131,973	131,973	120,812	123,085		2,773		2,773		131,973			0	512	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		03/26/2016	Pass-Through Loss			21,476	16,773					0		11,450		(11,450)	(11,450)		09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		03/31/2016	Book Value Adjustment									0		(11,450)		11,450	11,450		09/26/2035	1FM
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35		03/26/2016	MBS Paydown		197,506	197,506	170,068	179,231		11,311		11,311		197,506			0	199	09/26/2035	1FM
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35		03/26/2016	Pass-Through Loss			76,854	7,545			16		16		63,051		(63,051)	(63,051)		09/26/2035	1FM
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35		03/31/2016	Book Value Adjustment									0		(63,051)		63,051	63,051		09/26/2035	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		03/26/2016	MBS Paydown		81,431	81,431	81,431	80,940		138		138		81,431			0	705	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		03/26/2016	Pass-Through Loss			22,618	10,890					0					0		11/26/2036	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		03/26/2016	MBS Paydown		459,699	459,699	140,600	453,935				0		459,699			0	2,385	11/26/2037	2FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		03/26/2016	Pass-Through Loss			8,390	3,979					0					0		11/26/2037	2FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		03/26/2016	MBS Paydown		46,692	46,692	46,692	46,692				0		46,692			0	484	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		03/26/2016	Pass-Through Loss			9,952	1,835					0		9,952		(9,952)	(9,952)		07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		03/31/2016	Book Value Adjustment									0		(9,952)		9,952	9,952		07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		01/01/2016	Suspense Ledger Adjustment									0					0	241	04/26/2037	1FM
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37		03/26/2016	MBS Paydown		26,977	26,977	26,977	26,707		(437)		(437)		26,977			0	139	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		03/26/2016	MBS Paydown		280,233	280,233	279,785	279,293		(8)		(8)		280,233			0	1,995	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		03/26/2016	Pass-Through Loss			31,490	28,975					0		2,863		(2,863)	(2,863)		11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		03/31/2016	Book Value Adjustment									0		(2,863)		2,863	2,863		11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		03/26/2016	MBS Paydown		83,981	83,981	82,854	83,323		(111)		(111)		83,981			0	825	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		03/26/2016	MBS Paydown		0	0	0					0		0			0		05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		03/26/2016	Pass-Through Loss			9,811	6,253					0		3,207		(3,207)	(3,207)		05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		03/31/2016	Book Value Adjustment									0		(3,207)		3,207	3,207		05/26/2036	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36		03/26/2016	MBS Paydown		631,486	631,486	614,178	623,116		2,021		2,021		631,486			0	7,319	11/26/2036	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		03/26/2016	Pass-Through Loss			33,656	9,391					0		33,656		(33,656)	(33,656)		11/26/2036	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		03/31/2016	Book Value Adjustment									0		(33,656)		33,656	33,656		11/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		03/26/2016	MBS Paydown		119,189	119,189	118,519	118,502		180		180		119,189			0	799	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		01/26/2016	Pass-Through Loss			(750)						0		(750)		750	750		09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		03/31/2016	Book Value Adjustment									0		750		(750)	(750)		09/26/2035	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		01/26/2016	MBS Paydown		4,953	4,953	4,764	4,953				0		4,953			0	25	04/26/2036	1FM
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36		03/26/2016	MBS Paydown		78,805	78,805	48,831	70,804		(5,212)		(5,212)		78,805			0	683	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		03/26/2016	Pass-Through Loss			225	50					0		225		(225)	(225)		04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		03/31/2016	Book Value Adjustment									0		(225)		225	225		04/26/2036	1FM
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36		03/26/2016	MBS Paydown		421,806	421,806	421,806	377,525		(39,655)		(39,655)		421,806			0	5,643	02/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		03/26/2016	MBS Paydown		87,680	87,680	87,680	87,530		1,107		1,107		87,680			0	742	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		03/26/2016	Pass-Through Loss			68,283	30,441					0		898		(898)	(898)		04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		03/31/2016	Book Value Adjustment									0		(898)		898	898		04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		03/26/2016	MBS Paydown		52,367	52,367	52,294	52,041				0		52,367			0	554	07/26/2036	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)
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	.	03/26/2016.	Pass-Through Loss			13,962	11,873					0		4,501		(4,501)	(4,501)		07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	.	03/31/2016.	Book Value Adjustment									0		(4,501)		4,501	4,501		07/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	.	03/26/2016.	MBS Paydown		123,324	123,324	123,324	120,657		(789)		(789)		123,324			0	1,037	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36	.	03/26/2016.	Pass-Through Loss			15,761	4,069					0					0		03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	.	03/26/2016.	MBS Paydown		35,181	35,181	35,465	32,739		(6,394)		(6,394)		35,181			0	373	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	.	03/26/2016.	Pass-Through Loss			17,741	17,884					0					0		03/26/2037	1FM
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37	.	03/26/2016.	MBS Paydown		21,925	21,925	22,253	21,865		2		2		21,925			0	189	04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	.	03/26/2016.	Pass-Through Loss			8,334	8,459			(0)		(0)		4,343		(4,343)	(4,343)		04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	.	03/31/2016.	Book Value Adjustment									0		(4,343)		4,343	4,343		04/26/2037	1FM
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36	.	03/26/2016.	MBS Paydown		281,736	281,736	280,616	281,187		(2,158)		(2,158)		281,736			0	3,137	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	.	03/26/2016.	Pass-Through Loss			44,397	42,225					0		3,033		(3,033)	(3,033)		01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	.	03/31/2016.	Book Value Adjustment									0		(3,033)		3,033	3,033		01/26/2036	1FM
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36	.	03/26/2016.	MBS Paydown		60,069	60,069	60,069	60,069				0		60,069			0	513	02/26/2036	1FM
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36	.	03/26/2016.	Pass-Through Loss			1,043	1,043			(2)		(2)					0		02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	.	03/26/2016.	Pass-Through Loss			18,152	2,467		1,966	(7,095)		(5,129)					0	157	02/26/2036	6FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	.	03/26/2016.	MBS Paydown		22,982	22,982	22,341	19,689		1,761		1,761		22,982			0	170	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	.	03/26/2016.	Pass-Through Loss			1,125	1,094					0		(113)		113	113		01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	.	03/31/2016.	Book Value Adjustment									0		149		(149)	(149)		01/26/2036	1FM
47232V FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36	.	03/26/2016.	MBS Paydown		262,212	262,212	262,212	261,721		86		86		262,212			0	2,128	01/26/2036	1FM
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36	.	03/26/2016.	Pass-Through Loss			12,834	12,765					0					0		01/26/2036	1FM
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36	.	03/26/2016.	MBS Paydown		502,317	502,317	325,436	435,823		(12,983)		(12,983)		502,317			0	3,977	11/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	.	03/26/2016.	MBS Paydown		191,913	191,913	191,913	187,408				0		191,913			0	290	01/26/2047	1FM
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37	.	03/26/2016.	MBS Paydown		112,859	112,859	112,859	109,715		(2,693)		(2,693)		112,859			0	518	07/26/2037	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37	.	03/26/2016.	Pass-Through Loss			5,668	1,343					0		5,668		(5,668)	(5,668)		07/26/2037	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37	.	03/31/2016.	Book Value Adjustment									0		(5,668)		5,668	5,668		07/26/2037	1FM
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36	.	03/26/2016.	MBS Paydown		150,103	150,103	150,103	149,541		66		66		150,103			0	1,186	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	.	03/26/2016.	Pass-Through Loss			1,689	1,298					0		1,689		(1,689)	(1,689)		02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	.	03/31/2016.	Book Value Adjustment									0		(1,689)		1,689	1,689		02/26/2036	1FM
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36	.	03/26/2016.	MBS Paydown		229,593	229,593	226,575	229,593				0		229,593			0	2,417	03/26/2036	2FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	.	03/26/2016.	Pass-Through Loss			30,038	5,730			33,386		33,386		7,526		(7,526)	(7,526)		03/26/2036	1FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	.	03/31/2016.	Book Value Adjustment									0		(7,526)		7,526	7,526		03/26/2036	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	.	03/26/2016.	Pass-Through Loss			28,392	1,979			(7)		(7)					0		01/26/2047	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	.	03/26/2016.	MBS Paydown		102,454	102,454	94,514	99,843		448		448		102,454			0	401	03/26/2037	1FM
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46	.	03/26/2016.	MBS Paydown		10,524	10,524	9,727	10,321		(268)		(268)		10,524			0	42	08/26/2046	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36	.	03/26/2016.	MBS Paydown		573,429	573,429	539,023	568,176		(677)		(677)		573,429			0	5,425	09/26/2036	1FM
47233H AD 4	JMAC 2010-R2 1A3 SUB SSNR 6.0 05/26/2036	.	03/26/2016.	MBS Paydown		609,451	609,451	554,601	571,348		35,629		35,629		609,451			0	4,212	05/26/2036	1FM
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51	.	03/18/2016.	MBS Paydown		1,997,383	1,997,383	1,765,424	1,951,075		34,104		34,104		1,997,383			0	17,293	03/18/2051	1FE
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050	.	03/16/2016.	MBS Paydown		337,873	337,873	311,607	332,032		4,813		4,813		337,873			0	2,829	06/17/2050	1FE
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021	.	02/15/2016.	MBS Paydown		4,246,456	4,246,456	3,845,610	4,198,889		12,499		12,499		4,246,456			0	7,722	05/15/2021	1FE
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29	.	01/25/2016.	MBS Paydown		24,560	24,560	19,893	24,555		85		85		24,560			0	40	07/25/2029	2AM
493268 BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041	.	01/27/2016.	MBS Paydown		601,882	601,882	562,384	568,248		26,745		26,745		601,882			0	958	10/28/2041	1FE
49327X AB 6	KEY BANK NA MTN 5.45 03/03/2016	.	03/03/2016.	Maturity		20,000,000	20,000,000	19,873,760	19,997,091		2,909		2,909		20,000,000			0	508,667	03/03/2016	2FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021		03/01/2016	MBS Paydown		159,378	159,378	155,401			(875)		(875)		159,378			0	244	01/01/2021	1FE
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		03/01/2016	Paydown		82,500	82,500	82,217	81,782		578		578		82,500			0	2,421	11/15/2016	4Z
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24		03/26/2016	MBS Paydown		4,826	4,826	4,607	4,826				0		4,826			0		07/26/2024	5*
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		03/25/2016	MBS Paydown		939,289	939,289	883,812	865,727		(141,589)		(141,589)		939,289			0	7,798	11/25/2035	1FM
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		03/25/2016	Pass-Through Loss			49,652	46,719					0		49,652		(49,652)	(49,652)		11/25/2035	1FM
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		03/31/2016	Book Value Adjustment									0		(49,652)		49,652	49,652		11/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		03/25/2016	MBS Paydown		31,443	31,443	22,835	23,385				0		31,443			0	347	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		03/25/2016	Pass-Through Loss			6,305	4,579					0		6,305		(6,305)	(6,305)		12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		03/31/2016	Book Value Adjustment									0		(6,305)		6,305	6,305		12/25/2035	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		03/25/2016	MBS Paydown		113,176	113,176	83,005	88,862		(13,336)		(13,336)		113,176			0	115	12/25/2035	1FM
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036		03/25/2016	MBS Paydown		1,115,420	1,115,420	1,040,012	1,054,365		33,865		33,865		1,115,420			0	1,089	12/25/2036	1FM
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036		03/25/2016	Pass-Through Loss			(3,211)	1,734					0		(3,211)		3,211	3,211		12/25/2036	1FM
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036		03/31/2016	Book Value Adjustment									0		3,211		(3,211)	(3,211)		12/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		03/25/2016	MBS Paydown		143,429	143,429	84,429	91,120				0		143,429			0	119	10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		03/25/2016	Pass-Through Loss			(1,259)						0		(1,259)		1,259	1,259		10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		03/31/2016	Book Value Adjustment									0		1,259		(1,259)	(1,259)		10/25/2036	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		02/25/2016	MBS Paydown		9,881	9,881	6,418	6,042				0		9,881			0	55	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/25/2016	Pass-Through Loss			16,642	10,810			128		128		(990)		990	990		01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/31/2016	Book Value Adjustment									0		990		(990)	(990)		01/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		03/25/2016	MBS Paydown		29,055	29,055	8,820	1,725				0		29,055			0		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		03/25/2016	Pass-Through Loss			4,078	1,238					0		4,078		(4,078)	(4,078)		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		03/31/2016	Book Value Adjustment									0		(4,078)		4,078	4,078		05/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		03/25/2016	MBS Paydown		772,061	772,061	681,043	699,033		19,473		19,473		772,061			0	5,297	07/25/2047	1FM
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20		01/15/2016	Sinking Fund Redemption		150,920	150,920	150,920	150,920				0		150,920			0	3,867	07/15/2020	2FE
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		03/25/2016	MBS Paydown		23,876	23,876	23,362	22,785		(154)		(154)		23,876			0	49	02/25/2034	1FM
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34		03/25/2016	MBS Paydown		480,595	480,595	479,393	478,922		(162)		(162)		480,595			0	3,476	02/25/2034	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		03/25/2016	MBS Paydown		36,952	36,952	34,481	28,902		(9,650)		(9,650)		36,952			0	895	09/25/2033	1FM
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018		03/25/2016	MBS Paydown		36,607	36,607	35,348	36,206		96		96		36,607			0	304	06/25/2018	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		03/25/2016	MBS Paydown		428,854	428,854	388,113	368,228		19,494		19,494		428,854			0	4,357	06/25/2036	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		03/25/2016	Pass-Through Loss			66,134	59,851					0		66,134		(66,134)	(66,134)		06/25/2036	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		03/31/2016	Book Value Adjustment									0		(66,134)		66,134	66,134		06/25/2036	1FM
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024		02/15/2016	MBS Paydown		178,321	178,321	178,321	178,321				0		178,321			0	1,076	08/15/2024	1FE
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033		03/25/2016	MBS Paydown		8,096,637	8,096,637	8,299,053	8,194,646		(40,483)		(40,483)		8,096,637			0	111,582	11/25/2033	1FM
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		01/25/2016	Pass-Through Loss			3,648	2,937					0					0		11/25/2036	1FM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		03/25/2016	MBS Paydown		115,641	115,641	119,654	116,721		(241)		(241)		115,641			0	1,157	11/25/2033	1FM
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035		03/25/2016	MBS Paydown		181,972	181,972	151,264	158,066		(5,020)		(5,020)		181,972			0	153	03/25/2035	1FM
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020		03/25/2016	MBS Paydown		268,789	268,789	263,245	260,772		(1,164)		(1,164)		268,789			0	2,853	11/25/2020	3FM
57643L LZ 7	MABS 2005-FRE1 A5 SEQ FLT 10/25/2035		03/25/2016	MBS Paydown		1,641,725	1,641,725	1,413,935	1,636,083				0		1,641,725			0	2,393	10/25/2035	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		03/25/2016	MBS Paydown		147,993	147,993	144,524	137,652		(1,295)		(1,295)		147,993			0	1,551	05/25/2036	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		03/25/2016	MBS Paydown		1,721,262	1,721,262	1,509,303	1,564,819		67,512		67,512		1,721,262			0	1,811	09/25/2037	1FM
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017		03/01/2016	Paydown		214,142	214,142	228,213	215,348		(291)		(291)		214,142			0	8,073	03/01/2017	5
589929 RJ 9	GNABS 1998-GN2 M1 7.155 07/27		03/25/2016	MBS Paydown		23,060	23,060	23,057	23,060				0		23,060			0	170	07/25/2027	1FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
589929 RK 6	MLMI 1998-GN2 M2 MEZ 7.50 7/25/2027	.	02/25/2016	MBS Paydown		2,148	2,148	2,148	2,148				0		2,148			0	18	07/25/2027	1FM
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028	.	03/20/2016	MBS Paydown		14,159	14,159	14,156	14,159				0		14,159			0	172	05/20/2028	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	.	03/25/2016	MBS Paydown		200,823	200,823	168,942	166,987		4,923		4,923		200,823			0	928	12/25/2035	1FM
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035	.	03/25/2016	MBS Paydown		482,831	482,831	450,089			2,303		2,303		482,831			0	275	08/25/2035	1AM
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035	.	03/25/2016	MBS Paydown		30,624	30,624	26,643	27,041		(337)		(337)		30,624			0	85	10/25/2035	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36	.	03/25/2016	MBS Paydown		12,733	12,733	7,640					0				12,733	12,733		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36	.	03/31/2016	Book Value Adjustment									0		12,733		(12,733)	(12,733)		10/25/2036	1FM
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36	.	03/25/2016	MBS Paydown		124,290	124,290	111,239	111,493		(4,689)		(4,689)		124,290			0	533	10/25/2036	1FM
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40	.	03/15/2016	MBS Paydown		37,224	37,224	35,735	36,279		(94)		(94)		37,224			0	333	01/15/2040	1AM
59549N AA 1	MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35	.	01/01/2016	MBS Paydown		101,439	101,439	100,968	101,288		28		28		101,439			0	1,861	07/01/2035	1FE
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030	.	01/01/2016	MBS Paydown		120,147	120,147	121,202	120,147				0		120,147			0	2,502	04/01/2030	2AM
59549W AA 1	MDST 11 A1 4.864 07/15/2038	.	03/15/2016	MBS Paydown		49,605	49,605	49,603	49,604		(0)		(0)		49,605			0	400	07/15/2038	2AM
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045	.	03/15/2016	MBS Paydown		124,697	124,697	124,424	124,279		27		27		124,697			0	713	12/15/2045	1FM
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025	.	03/15/2016	Sinking Fund Redemption		228,123	228,123	228,123	228,123				0		228,123			0	6,844	03/15/2025	2FE
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025	.	03/15/2016	Sinking Fund Redemption		270,832	270,832	270,832	270,832				0		270,832			0	7,109	03/15/2025	2FE
604668 AC 7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026	.	01/20/2016	MBS Paydown		256,000	256,000	255,986	255,986		0		0		256,000			0	2,138	07/20/2026	2AM
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46	.	03/12/2016	MBS Paydown		956,525	956,525	945,315	954,516		(450)		(450)		956,525			0	12,481	07/12/2046	1FM
60688H AA 3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039	.	03/26/2016	MBS Paydown		11,051	11,051	8,236	8,239		(11,092)		(11,092)		11,051			0	42	12/26/2039	1FE
61691A BL 6	MSC 2015-UBS8 A4 SEQ SSNR 3.809 12/15/48	.	03/22/2016	CANTOR FITZGERALD & CO		10,609,375	10,000,000	10,201,563	10,201,462		(4,434)		(4,434)		10,197,028		412,347	412,347	123,793	12/15/2048	1FE
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36	.	03/25/2016	MBS Paydown		261,481	261,481	252,574	260,037		11,152		11,152		261,481			0	286	03/25/2036	1FM
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047	.	03/15/2016	MBS Paydown		84,409	84,409	85,253	84,760		(30)		(30)		84,409			0	992	09/15/2047	1FM
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036	.	03/25/2016	MBS Paydown		359,362	359,362	263,008	269,989		30,378		30,378		359,362			0	1,866	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36	.	03/25/2016	MBS Paydown		4,881	4,881	3,789	2,287		(2,905)		(2,905)		4,881			0	18	06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46	.	03/25/2016	MBS Paydown		173,179	173,179	117,329	93,759		16,586		16,586		173,179			0	772	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047	.	03/25/2016	MBS Paydown		469,659	469,659	427,830	420,674		2,096		2,096		469,659			0	2,969	07/25/2047	1FM
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036	.	03/25/2016	MBS Paydown		96,742	96,742	55,446	32,289		(17,841)		(17,841)		96,742			0	80	12/25/2036	1FM
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036	.	03/25/2016	MBS Paydown		98,068	98,068	61,293	57,451		(35,184)		(35,184)		98,068			0	75	11/25/2036	1FM
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42	.	03/11/2016	MBS Paydown		44,287	44,287	43,896	44,167		50		50		44,287			0	304	06/11/2042	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	.	03/25/2016	MBS Paydown		749,641	749,641	681,177	725,070		(2,954)		(2,954)		749,641			0	670	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE	.	03/26/2016	MBS Paydown		413,814	413,814	429,744	419,239		(941)		(941)		413,814			0	3,855	04/26/2036	1FM
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37	.	03/26/2016	MBS Paydown		155,562	155,562	143,117	149,041		5,546		5,546		155,562			0	2,001	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37	.	03/26/2016	Pass-Through Loss			48,317	20,027					0		48,317		(48,317)	(48,317)		10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37	.	03/31/2016	Book Value Adjustment									0		(48,317)		48,317	48,317		10/26/2037	1FM
61759X AB 8	MSRR 2010-R8 1B SUB SSUP 6.00 1/26/2037	.	03/26/2016	MBS Paydown		363,785	363,785	363,785	363,785				0		363,785			0	2,666	01/26/2037	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037	.	03/26/2016	Pass-Through Loss			36,170	24,506			15		15					0		01/26/2037	1FM
61765L AU 4	MSBAM 2015-C24 A4 SEQ SSNR 3.732 05/48	.	03/22/2016	JEFFERIES & CO		14,791,875	14,000,000	14,295,859	14,295,705		(6,817)		(6,817)		14,288,888		502,987	502,987	169,806	05/15/2048	1FM
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035	.	03/25/2016	MBS Paydown		4,405	4,405	2,533	3,010		1,150		1,150		4,405			0	5	08/25/2035	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035	.	03/25/2016	MBS Paydown		209,918	209,918	135,397	153,495		47,027		47,027		209,918			0	247	12/25/2035	1FM
62431R AA 7	MVEW 2007-3A A1 CLO SSNR FLT 04/16/21	.	01/16/2016	MBS Paydown		216,211	216,211	212,428	216,211				0		216,211			0	304	04/16/2021	1FE
62888X AB 0	NGN 2010-C1 A2 SUB 2.90 10/29/2020	.	03/27/2016	MBS Paydown		1,314,454	1,314,454	1,311,103	1,313,450		77,544		77,544		1,314,454			0	5,356	10/29/2020	1FE
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043	.	03/25/2016	MBS Paydown		558,523	558,523	534,028	534,943		(5,003)		(5,003)		558,523			0	2,719	07/25/2043	1FM
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037	.	03/25/2016	MBS Paydown		806,174	806,174	754,817	782,407		4,582		4,582		806,174			0	686	03/25/2037	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)
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		03/25/2016	MBS Paydown		63,547	63,547	42,259	34,584		11,143		11,143		63,547			0	255	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		03/25/2016	MBS Paydown		28,992	28,992	19,280	15,811		5,094		5,094		28,992			0	116	10/25/2036	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		03/25/2016	MBS Paydown		205,904	205,904	177,324	194,980		(17,459)		(17,459)		205,904			0	143	04/25/2037	1FM
65364T AA 7	NIAGARA MOHAWK 5.469 01/01/18		01/01/2016	Sinking Fund Redemption		447,000	447,000	447,000	439,086				0		447,000			0	12,223	01/01/2018	1FE
65444# AA 1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024		03/11/2016	Paydown		93,286	93,286	93,286	93,286				0		93,286			0	542	07/01/2024	1
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035		03/25/2016	MBS Paydown		63,108	63,108	64,150	64,041		104		104		63,108			0	515	03/25/2035	2FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		03/25/2016	MBS Paydown		45,494	45,494	15,866	29,120		18,812		18,812		45,494			0	502	04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		03/25/2016	Pass-Through Loss			2,011	829					0		(36)		36	36		04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		03/31/2016	Book Value Adjustment									0		36		(36)	(36)		04/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		03/25/2016	MBS Paydown		373,563	373,563	294,581	333,759		(1,759)		(1,759)		373,563			0	309	03/25/2036	1FM
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 RE		03/27/2016	MBS Paydown		1,045,091	1,045,091	867,426	962,876		21,316		21,316		1,045,091			0	1,468	08/27/2047	1FM
67085E AF 3	OFSI 2006-1A D CLO MEZ FLT 09/20/19		03/20/2016	MBS Paydown		2,500,000	2,500,000	2,414,844	2,500,000				0		2,500,000			0	14,658	09/20/2019	2AM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		03/15/2016	MBS Paydown		28,411	28,411	28,409	9,237		12,239		12,239		28,411			0	297	05/15/2024	1AM
67089N AG 7	OCP 2012-2A A2 CLO FLT 11/22/2023		02/22/2016	MBS Paydown		933,785	933,785	933,785	933,785				0		933,785			0	4,385	11/22/2023	1FE
67576G AA 5	ODBERECHT OFFSHORE DRILL 6.75 10/01/2022	R	03/01/2016	Sinking Fund Redemption		52,800	52,800	52,797	12,668				0		52,800			0	891	10/01/2022	5FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		03/25/2016	MBS Paydown		163,944	163,944	126,032	138,394		3,803		3,803		163,944			0	192	07/25/2035	1FM
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035		03/25/2016	MBS Paydown		102,866	102,866	88,722	97,868		(6,895)		(6,895)		102,866			0	115	12/25/2035	1FM
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037		03/25/2016	MBS Paydown		31,006	31,006	31,064	31,006				0		31,006			0	254	03/25/2037	1FM
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		03/09/2016	MBS Paydown		242,395	242,395	242,352	242,357		8		8		242,395			0	899	07/09/2029	1FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		03/25/2016	MBS Paydown		700,936	700,936	682,974	683,426		3,312		3,312		700,936			0	3,967	09/25/2043	1FM
69403W AA 5	PACIFIC BEACON MIL HSG 5.379 07/15/2026		01/15/2016	Sinking Fund Redemption		268,820	268,820	296,525	290,021		(133)		(133)		268,820			0	7,230	07/15/2026	1FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		03/31/2016	Paydown		38,765	38,765	32,357	27,036		228		228		38,765			0	618	09/24/2020	5FE
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		03/25/2016	MBS Paydown		197,987	197,987	185,860	193,457		(2,921)		(2,921)		197,987			0	164	11/25/2046	1FM
74041A AA 1	PRETSL 13A A1 CDO SSNR FLT 03/24/34	R	03/24/2016	MBS Paydown		90,385	90,385	74,993	74,735		(17,575)		(17,575)		90,385			0	246	03/24/2034	1FE
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035		03/23/2016	MBS Paydown		94,156	94,156	71,475	71,593		(10,324)		(10,324)		94,156			0	241	03/23/2035	1AM
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33		03/24/2016	MBS Paydown		81,302	81,302	70,610	72,655		(3,840)		(3,840)		81,302			0	252	12/24/2033	1FE
74041U AA 7	PRETSL 14A A1 CDO SEQ SSNR FLT 06/24/34		03/24/2016	MBS Paydown		82,218	82,218	65,980	66,242		(15,274)		(15,274)		82,218			0	209	06/24/2034	1FE
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35		03/22/2016	MBS Paydown		42,150	42,150	31,613	31,464		(156,406)		(156,406)		42,150			0	92	12/22/2035	1FE
74042J AA 1	PRESTL 21A A1 CDO SEQ SSNR FLT 03/22/38		03/22/2016	MBS Paydown		1,021,420	1,021,420	767,980	773,799		125,891		125,891		1,021,420			0	2,226	03/22/2038	1FE
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037		03/22/2016	MBS Paydown		170,984	170,984	127,848	128,593		(34,033)		(34,033)		170,984			0	351	03/22/2037	1AM
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20		03/25/2016	MBS Paydown		24,432	24,432	24,600	24,538		185		185		24,432			0	204	07/25/2020	2FM
743263 AL 9	PROGRESS ENERGY 5.625 01/15/2016		01/15/2016	Maturity		5,000,000	5,000,000	4,990,500	4,999,953		47		47		5,000,000			0	140,625	01/15/2016	2FE
74432Q AJ 4	PRUDENTIAL FIN GMTN 5.50 03/15/2016		03/15/2016	Maturity		21,000,000	21,000,000	20,303,770	20,981,039		18,961		18,961		21,000,000			0	577,500	03/15/2016	2FE
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036		03/25/2016	MBS Paydown		26,705	26,705	20,560			83,370		83,370		26,705			0	32	09/25/2036	1FM
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036		03/25/2016	Pass-Through Loss			(459)						0					0		09/25/2036	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		03/25/2016	MBS Paydown		484,805	484,805	445,551	465,573		(4,522)		(4,522)		484,805			0	464	08/25/2046	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		03/25/2016	MBS Paydown		91,830	94,357	70,797	71,066		6,069		6,069		91,830			0	114	01/25/2037	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		03/25/2016	Pass-Through Loss			34,030	28,184					0		36,557		(36,557)	(36,557)		01/25/2037	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		03/31/2016	Book Value Adjustment									0		(36,557)		36,557	36,557		01/25/2037	1FM
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		03/25/2016	MBS Paydown		164,012	164,012	227,566	246,830		1,133		1,133		164,012			0	179	05/25/2037	1FM
74924Y AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037		01/25/2016	MBS Paydown		37,323	37,323	33,451	37,323				0		37,323			0	19	04/25/2037	1FM
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37		03/26/2016	MBS Paydown		58,480	58,480	63,085	60,713		(1,795)		(1,795)		58,480			0	1,081	09/26/2037	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)
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		03/26/2016	MBS Paydown		380,426	380,426	378,061	378,688		(147)		(147)		380,426			0	3,457	10/26/2037	1FM
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48		03/16/2016	MBS Paydown		2,129,707	2,129,707	1,981,743	2,108,604		15,534		15,534		2,129,707			0	21,336	08/16/2048	1FE
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51		03/16/2016	MBS Paydown		136,042	136,042	130,091	134,538		1,125		1,125		136,042			0	1,420	02/16/2051	1FE
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47		03/16/2016	MBS Paydown		1,259,278	1,259,278	1,153,400	1,244,655		11,088		11,088		1,259,278			0	6,231	05/16/2047	1FE
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		02/26/2016	Pass-Through Loss			25,556	11,892					0		25,556		(25,556)	(25,556)		06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/26/2016	MBS Paydown		202,193	202,193	94,088	126,447				0		202,193			0	664	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/31/2016	Book Value Adjustment									0		(25,556)		25,556	25,556		06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/26/2016	MBS Paydown		201,309	201,309	114,043	93,499				0		201,309			0	2,580	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/26/2016	Pass-Through Loss			15,574	8,823					0		15,574		(15,574)	(15,574)		03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/31/2016	Book Value Adjustment									0		(15,574)		15,574	15,574		03/26/2036	1FM
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		03/16/2016	MBS Paydown		4,160,937	4,160,937	4,200,596	4,133,802		838		838		4,160,937			0	43,133	09/16/2039	1FE
74928R AB 0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35		03/26/2016	MBS Paydown		117,136	117,136	79,067	108,936		1,163		1,163		117,136			0	861	08/26/2035	1FM
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35		03/26/2016	MBS Paydown		187,496	187,496	164,996	170,581		(25,001)		(25,001)		187,496			0	2,500	12/26/2035	1FM
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6/26/2034		03/26/2016	MBS Paydown		83,659	83,659	80,731	82,337		432		432		83,659			0	897	06/26/2034	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		03/26/2016	MBS Paydown		332,644	332,644	322,665	325,789		4,596		4,596		332,644			0	1,795	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		03/26/2016	Pass-Through Loss			3,302	9,533					0		3,302		(3,302)	(3,302)		08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		03/31/2016	Book Value Adjustment									0		(3,302)		3,302	3,302		08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		03/26/2016	MBS Paydown		158,793	158,793	153,236	155,439		2,278		2,278		158,793			0	758	10/25/2036	1FM
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36		03/26/2016	MBS Paydown		138,817	138,817	137,088	137,142		288		288		138,817			0	1,060	06/25/2036	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		03/26/2016	Pass-Through Loss			41,635	18,084					0		41,635		(41,635)	(41,635)		06/25/2036	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		03/31/2016	Book Value Adjustment									0		(41,635)		41,635	41,635		06/25/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		03/26/2016	Pass-Through Loss			28,014	16,808					0		28,014		(28,014)	(28,014)		01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		03/31/2016	Book Value Adjustment									0		(28,014)		28,014	28,014		01/26/2036	1FM
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49		03/16/2016	MBS Paydown		2,235,169	2,235,169	2,433,167	2,273,996		(54,790)		(54,790)		2,235,169			0	12,034	12/16/2049	1FE
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40		02/16/2016	MBS Paydown		5,841,304	5,841,304	6,235,109	5,930,755		(46,917)		(46,917)		5,841,304			0	45,935	09/16/2040	1FE
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37		03/26/2016	MBS Paydown		287,794	287,794	225,919	223,011		65,054		65,054		287,794			0	2,932	07/26/2037	1FM
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37		03/26/2016	Pass-Through Loss			10,162	7,977					0		7,951		(7,951)	(7,951)		07/26/2037	1FM
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37		03/31/2016	Book Value Adjustment									0		(7,951)		7,951	7,951		07/26/2037	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		03/26/2016	MBS Paydown		527,763	527,763	507,972	512,309		(2,950)		(2,950)		527,763			0	1,974	05/26/2036	1FM
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE		03/27/2016	MBS Paydown		650,668	650,668	632,775	630,019		4,612		4,612		650,668			0	2,775	12/27/2035	1FM
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE		03/26/2016	MBS Paydown		864,426	864,426	786,628	848,229		7,962		7,962		864,426			0	852	02/26/2036	1FM
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE		03/26/2016	MBS Paydown		223,307	223,307	221,911	216,632		840		840		223,307			0	2,307	11/26/2036	1FM
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE		03/25/2016	MBS Paydown		1,617	1,617	1,508			5		5		1,617			0	2	01/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		03/27/2016	MBS Paydown		145,470	145,470	128,014	133,591		17		17		145,470			0	264	07/26/2033	1FM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		03/15/2016	MBS Paydown		42,406	42,406	42,406	42,406				0		42,406			0	581	11/15/2044	2AM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		03/10/2016	MBS Paydown		473,702	473,702	209,990	201,655		(35,339)		(35,339)		473,702			0	759	03/10/2037	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		03/25/2016	MBS Paydown		41,185	41,185	27,812	22,666				0		41,185			0	287	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		03/25/2016	Pass-Through Loss			2,300	1,553					0		2,300		(2,300)	(2,300)		08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		03/31/2016	Book Value Adjustment									0		(2,300)		2,300	2,300		08/25/2036	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		03/25/2016	MBS Paydown		70,762	70,762	37,504	26,048		538		538		70,762			0	368	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		03/25/2016	Pass-Through Loss			10,985	5,822					0		10,985		(10,985)	(10,985)		02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		03/31/2016	Book Value Adjustment									0		(10,985)		10,985	10,985		02/25/2037	1FM

Statement as of March 31, 2016 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

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)
74966U AL 4	RPI FINANCE TRUST TL B4 L+275 11/09/2020		03/31/2016	Paydown		7,576	7,576	7,566			9		9		7,576			0	20	11/09/2020	2FE
75086# AA 3	GSA RAINIER 4.82 6/15/2036		03/15/2016	Paydown		45,892	45,892	45,892	45,892				0		45,892			0	369	06/15/2036	1
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		03/25/2016	MBS Paydown		727,940	727,940	625,620	639,815		560		560		727,940			0	713	04/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		03/25/2016	MBS Paydown		44,991	44,991	34,643			945		945		44,991			0	181	07/25/2036	1Z
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		03/25/2016	Pass-Through Loss			6,960	5,359					0		6,960		(6,960)	(6,960)		07/25/2036	1Z
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		03/31/2016	Book Value Adjustment									0		(6,960)		6,960	6,960		07/25/2036	1Z
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		03/25/2016	MBS Paydown		246,334	246,334	191,020			3,279		3,279		246,334			0	291	05/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		03/25/2016	Pass-Through Loss			5,208	6,572					0		8,476		(8,476)	(8,476)		05/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		03/31/2016	Book Value Adjustment									0		(8,476)		8,476	8,476		05/25/2036	1FM
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06/25/36		03/25/2016	MBS Paydown		439,218	439,218	217,413	342,195		(47,774)		(47,774)		439,218			0	505	06/25/2036	1FM
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036		03/25/2016	MBS Paydown		573,606	573,606	450,280	518,569		1,767		1,767		573,606			0	479	08/25/2036	1FM
754427 AA 0	KEYSPAN CORP 5.996 01/15/2019		01/15/2016	Sinking Fund Redemption		406,820	406,820	406,820	406,813		0		0		406,820			0	12,196	01/15/2019	1
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36		03/25/2016	MBS Paydown		8,489	8,489	7,640	5,488		192		192		8,489			0	71	08/25/2036	2FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		03/25/2016	MBS Paydown		29,620	29,620	21,327	22,324		1,648		1,648		29,620			0	172	09/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		03/25/2016	MBS Paydown		593,084	593,084	549,076	582,289		(2,180)		(2,180)		593,084			0	4,292	02/25/2036	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		03/25/2016	MBS Paydown		39,908	39,908	37,244	23,288		(435)		(435)		39,908			0	371	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		03/25/2016	Pass-Through Loss			1,838	1,716					0		490		(490)	(490)		07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		03/31/2016	Book Value Adjustment									0		(490)		490	490		07/25/2034	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		03/25/2016	MBS Paydown		12,040	12,040	12,037	12,040				0		12,040			0	129	01/25/2032	1FM
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01/25/34		03/25/2016	MBS Paydown		26,390	26,390	24,740	25,368		(429)		(429)		26,390			0	194	01/25/2034	1FM
760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01/25/2034		03/25/2016	MBS Paydown		5,998	5,998	5,398	5,600		100		100		5,998			0	44	01/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		03/25/2016	MBS Paydown		25,479	25,479	25,466	23,511		(1,104)		(1,104)		25,479			0	310	04/25/2033	1FM
760985 V3 2	RAMP 2004-RS3 AI4 SEQ CSTR 03/25/2034		03/25/2016	MBS Paydown		44,934	44,934	40,104	40,934		2,662		2,662		44,934			0	485	03/25/2034	1FM
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33		03/25/2016	MBS Paydown		129,398	129,398	129,323	129,088		(89)		(89)		129,398			0	1,036	06/25/2033	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		03/25/2016	MBS Paydown		7,614	7,614	7,335	6,163		(358)		(358)		7,614			0	45	04/25/2033	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		03/25/2016	MBS Paydown		206,864	206,864	206,815	195,520		1,487		1,487		206,864			0	1,915	07/25/2033	1FM
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034		03/25/2016	MBS Paydown		78,592	78,592	76,234	76,511		(318)		(318)		78,592			0	621	11/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		01/25/2016	MBS Paydown		5,766	5,766	5,256	5,688		78		78		5,766			0	21	03/25/2034	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		03/25/2016	MBS Paydown		175,037	175,037	133,046	127,628		19,031		19,031		175,037			0	981	02/25/2035	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		03/25/2016	Pass-Through Loss			5,499	4,180					0		997		(997)	(997)		02/25/2035	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		03/31/2016	Book Value Adjustment									0		(997)		997	997		02/25/2035	1FM
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26		03/25/2016	MBS Paydown		15,946	15,946	16,028	15,946				0		15,946			0	185	10/25/2026	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		03/25/2016	MBS Paydown		187,077	187,077	172,789	68,830				0		187,077			0	1,698	02/25/2036	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		03/25/2016	Pass-Through Loss			(420)	3,632					0					0		02/25/2036	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		03/25/2016	MBS Paydown		198,300	198,300	169,320	190,733		(6,573)		(6,573)		198,300			0	1,381	11/25/2031	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		03/25/2016	MBS Paydown		148,265	148,265	125,991	115,125		17,116		17,116		148,265			0	1,061	05/25/2034	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		03/25/2016	MBS Paydown		38,251	38,251	31,509	31,560		(5,538)		(5,538)		38,251			0	181	07/25/2035	3AM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		03/25/2016	Pass-Through Loss			5,391	4,441					0		5,391		(5,391)	(5,391)		07/25/2035	3AM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		03/31/2016	Book Value Adjustment									0		(5,391)		5,391	5,391		07/25/2035	3AM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		03/25/2016	MBS Paydown		112,594	112,594	94,544			9,137		9,137		112,594			0	318	08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		03/25/2016	Pass-Through Loss			6,477	5,439					0		6,477		(6,477)	(6,477)		08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		03/31/2016	Book Value Adjustment									0		(6,477)		6,477	6,477		08/25/2035	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					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)
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	.	03/25/2016.	MBS Paydown		222,449	222,449	202,640	171,217				0		222,449			0	2,646	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	.	03/25/2016.	Pass-Through Loss			16,735	15,245					0		16,735		(16,735)	(16,735)		10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	.	03/31/2016.	Book Value Adjustment									0		(16,735)		16,735	16,735		10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	.	03/25/2016.	MBS Paydown		12,225	12,225	11,322	8,850		10		10		12,225			0	105	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	.	03/25/2016.	Pass-Through Loss			3,906	3,618					0		2,178		(2,178)	(2,178)		02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	.	03/31/2016.	Book Value Adjustment									0		(2,178)		2,178	2,178		02/25/2036	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033	.	03/25/2016.	MBS Paydown		109,784	109,784	112,559	111,574		(1,893)		(1,893)		109,784			0	665	03/25/2033	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16	.	03/25/2016.	MBS Paydown		4,480	4,480	4,077	3,990		514		514		4,480			0	52	02/25/2036	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16	.	03/25/2016.	Pass-Through Loss			1,298	1,181					0		1,298		(1,298)	(1,298)		02/25/2036	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16	.	03/31/2016.	Book Value Adjustment									0		(1,298)		1,298	1,298		02/25/2036	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035	.	01/25/2016.	MBS Paydown		4,339	4,339	4,081	4,081		253		253		4,339			0	10	03/25/2035	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035	.	03/25/2016.	MBS Paydown		70,447	70,447	67,981	68,317		1,442		1,442		70,447			0	305	03/25/2035	1FM
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036	.	03/25/2016.	MBS Paydown		283,633	283,633	267,678	286,430		(2,798)		(2,798)		283,633			0	258	03/25/2036	1FM
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35	.	03/25/2016.	MBS Paydown		909,621	909,621	538,950	797,696		24,399		24,399		909,621			0	1,215	09/25/2035	1FM
76112B H4 5	RAMP 2005-EFC5 M1 MEZ FLT 10/25/35	.	03/25/2016.	MBS Paydown		578,379	578,379	400,925	530,744		25,472		25,472		578,379			0	798	10/25/2035	1FM
76112B KC 3	RAMP 2005-RS2 M2 MEZ FLT 02/25/35	.	03/25/2016.	MBS Paydown		349,995	349,995	230,997	322,909		(3,486)		(3,486)		349,995			0	604	02/25/2035	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34	.	03/25/2016.	MBS Paydown		296,251	296,251	286,079	292,532		2,413		2,413		296,251			0	2,512	09/25/2034	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021	.	02/15/2016.	MBS Paydown		98,913	98,913	98,798	98,890		(5)		(5)		98,913			0	1,291	05/17/2021	1FE
78355H JP 5	RYDER SYSTEM INC 3.6 03/1/16 MTN	.	03/01/2016.	Maturity		4,000,000	4,000,000	3,995,440	3,999,849		151		151		4,000,000			0	72,000	03/01/2016	2FE
78442F EK 0	SLM CORP 6.25 01/25/2016 MTN	.	01/25/2016.	Maturity		10,000,000	10,000,000	9,978,200	9,999,670		330		330		10,000,000			0	312,500	01/25/2016	3FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042	.	03/15/2016.	MBS Paydown		487,016	487,016	487,016	487,016				0		487,016			0	3,294	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44	.	03/15/2016.	MBS Paydown		471,035	471,035	471,035	471,035				0		471,035			0	2,976	05/16/2044	1FE
78445Q AB 7	SLMA 2010-C A2 ABS FLT 12/16/2019	.	02/15/2016.	MBS Paydown		1,093,084	1,093,084	1,093,084	1,093,084				0		1,093,084			0	4,037	12/16/2019	1FE
78446T AB 0	SLMA 2011-C A2A ABS FLT 10/17/2044	.	03/15/2016.	MBS Paydown		1,177,666	1,177,666	1,177,666	1,177,666				0		1,177,666			0	8,141	10/17/2044	1FE
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47	.	03/25/2016.	MBS Paydown		1,351,497	1,351,497	1,252,966	1,334,585		1,195		1,195		1,351,497			0	1,342	09/25/2047	1FM
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20	.	03/31/2016.	Paydown		7,622	7,622	7,161	2,143		458		458		7,622			0	37	10/18/2020	3FE
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023	.	03/25/2016.	MBS Paydown		50	50	50	50		0		0		50			0	1	12/25/2023	1FM
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035	.	03/25/2016.	MBS Paydown		1,049,224	1,049,224	928,236	1,019,322		16,894		16,894		1,049,224			0	1,704	10/25/2035	1FM
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037	.	03/25/2016.	MBS Paydown		256,375	256,375	112,240	74,186		(18,471)		(18,471)		256,375			0	261	05/25/2037	1FM
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043	.	03/25/2016.	MBS Paydown		453,849	453,849	429,667	431,093		3,318		3,318		453,849			0	2,784	05/25/2043	1FM
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043	.	03/25/2016.	MBS Paydown		452,129	452,129	407,414	409,234		15,915		15,915		452,129			0	1,976	06/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043	.	03/25/2016.	MBS Paydown		447,207	447,207	441,198	441,580		2,188		2,188		447,207			0	2,661	09/25/2043	1FM
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043	.	03/25/2016.	MBS Paydown		686,172	686,172	614,674	616,193		19,132		19,132		686,172			0	2,207	02/25/2043	1FM
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43	.	03/25/2016.	MBS Paydown		530,275	530,275	490,283	489,479		(1,243)		(1,243)		530,275			0	1,906	03/25/2043	1FM
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22	.	03/05/2016.	Paydown		66,930	66,930	66,930					0		66,930			0	225	10/05/2022	2FE
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042	.	03/15/2016.	MBS Paydown		240,534	240,534	238,225	238,277		65		65		240,534			0	1,924	10/15/2042	1FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029	.	03/20/2016.	MBS Paydown		37,902	37,902	37,895	37,897		17		17		37,902			0	115	08/20/2029	1FE
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029	.	03/05/2016.	Paydown		107,570	107,570	107,570	107,570				0		107,570			0	684	01/05/2029	1
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029	.	03/05/2016.	Paydown		48,786	48,786	48,786	48,786				0		48,786			0	317	01/05/2029	1
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025	.	03/15/2016.	MBS Paydown		301,192	301,192	301,226	301,209		2,014		2,014		301,192			0	1,500	03/17/2025	1FE
82922T AA 7	SINAI HEALTH SYS 3.034 01/20/2036	.	01/20/2016.	Sinking Fund Redemption		80,000	80,000	80,000	80,000				0		80,000			0	1,214	01/20/2036	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	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)
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044	.	03/20/2016.	MBS Paydown		22,419	22,419	22,417	22,417		2		2		22,419			0	177	04/20/2044	2AM
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044	.	01/20/2016.	MBS Paydown		76,049	76,049	76,048	76,049				0		76,049			0	1,529	07/20/2044	2AM
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45	.	02/20/2016.	MBS Paydown		102,605	102,605	102,552	102,553		12		12		102,605			0	2,144	08/21/2045	1FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041	.	03/20/2016.	MBS Paydown		39,000	39,000	38,885	39,000				0		39,000			0	353	05/20/2041	2AM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	.	02/25/2016.	Pass-Through Loss			27,938	15,261					0					0		05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	.	03/25/2016.	MBS Paydown		115,365	115,365	63,018	29,156		34,822		34,822		115,365			0	883	05/25/2035	1FM
84474Y AA 4	SOUTHWEST AIR 6.15 08/01/22	.	02/01/2016.	Sinking Fund Redemption		138,766	138,766	139,130	138,940		(3)		(3)		138,766			0	4,267	08/01/2022	1FE
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23	.	03/25/2016.	MBS Paydown		543,276	543,276	543,240	543,251		1		1		543,276			0	2,485	05/25/2023	1FE
85172E AA 0	SLFT 2013-BA A ABS 3.92 01/16/23	.	02/15/2016.	MBS Paydown		5,000,000	5,000,000	4,992,294	4,997,738		2,262		2,262		5,000,000			0	32,667	01/16/2023	1FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037	.	03/25/2016.	MBS Paydown		538,255	538,255	489,812	493,329		19,587		19,587		538,255			0	2,404	01/25/2037	1FM
85744N AA 9	STATE ST BK & TR 5.30 01/15/2016	.	01/15/2016.	Maturity		18,446,000	18,446,000	18,266,215	18,444,922		1,078		1,078		18,446,000			0	488,819	01/15/2016	1FE
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044	.	03/20/2016.	MBS Paydown		4,375	4,375	4,375	4,375				0		4,375			0	31	04/20/2044	1FE
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045	.	03/20/2016.	MBS Paydown		10,375	10,375	10,389	10,388		(0)		(0)		10,375			0	65	04/20/2045	1FE
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045	.	03/20/2016.	MBS Paydown		26,250	26,250	26,119	26,122		2		2		26,250			0	182	04/20/2045	1FE
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023	.	03/20/2016.	Partial Call		354,940	354,940	357,786	356,160		(1,221)		(1,221)		354,940			0	2,372	04/05/2023	2FE
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031	.	03/25/2016.	MBS Paydown		24,338	24,338	22,817	22,992		1,043		1,043		24,338			0	422	09/25/2031	1FM
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035	.	03/25/2016.	MBS Paydown		230,569	230,569	153,067	176,231		(36,279)		(36,279)		230,569			0	329	12/25/2035	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	.	03/25/2016.	MBS Paydown		27,216	27,216	23,031					0		27,216			0	65	11/25/2035	1Z
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	.	03/25/2016.	Pass-Through Loss			36	30					0		36		(36)	(36)		11/25/2035	1Z
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	.	03/31/2016.	Book Value Adjustment									0		(36)		36	36		11/25/2035	1Z
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35	.	03/25/2016.	MBS Paydown		106,620	106,620	81,891	81,848		9,484		9,484		106,620			0	459	06/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	.	03/25/2016.	MBS Paydown		39,698	39,698	29,922	29,495		4,250		4,250		39,698			0	165	07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	.	03/25/2016.	Pass-Through Loss			(121)	139					0		(121)		121	121		07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	.	03/31/2016.	Book Value Adjustment									0		121		(121)	(121)		07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	.	03/25/2016.	MBS Paydown		151,823	151,823	130,378			709		709		151,823			0	541	07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	.	03/25/2016.	Pass-Through Loss			10,744	9,226					0		10,744		(10,744)	(10,744)		07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	.	03/31/2016.	Book Value Adjustment									0		(10,744)		10,744	10,744		07/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	.	03/25/2016.	MBS Paydown		348,630	348,630	244,041	232,230		60,252		60,252		348,630			0	530	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	.	03/25/2016.	MBS Paydown		216,816	216,816	167,490	164,007		37,786		37,786		216,816			0	677	09/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	.	03/25/2016.	MBS Paydown		91,358	91,358	77,312			3,950		3,950		91,358			0	204	10/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	.	03/25/2016.	Pass-Through Loss			40	34					0		40		(40)	(40)		10/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	.	03/31/2016.	Book Value Adjustment									0		(89)		89	89		10/25/2035	1FM
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036	.	03/25/2016.	MBS Paydown		207,920	207,920	157,370	185,775		1,062		1,062		207,920			0	228	01/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	.	03/25/2016.	MBS Paydown		182,405	182,405	163,495	170,334		(4,244)		(4,244)		182,405			0	1,022	08/25/2031	1FM
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32	.	03/25/2016.	MBS Paydown		175,675	175,675	138,370	147,042		14,795		14,795		175,675			0	979	02/25/2032	1FM
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32	.	03/25/2016.	MBS Paydown		264,465	264,465	238,749	244,134		9,930		9,930		264,465			0	1,501	02/25/2032	1FM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032	.	03/25/2016.	MBS Paydown		42,940	42,940	30,622	34,526		150		150		42,940			0		02/25/2032	1FM
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31	.	03/25/2016.	MBS Paydown		81,677	81,677	71,222	73,601		4,721		4,721		81,677			0	448	04/25/2031	1AM
86359A MG 5	SASC 2003-AL1 APO 4/25/31	.	03/25/2016.	MBS Paydown		19,448	19,448	13,698	16,139		(1,275)		(1,275)		19,448			0		04/25/2031	1FM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031	.	03/25/2016.	MBS Paydown		477,121	477,121	414,065	429,813		(8,700)		(8,700)		477,121			0	2,720	01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031	.	03/25/2016.	MBS Paydown		66,943	66,943	52,048	57,592		341		341		66,943			0		01/25/2031	1AM
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34	.	03/25/2016.	MBS Paydown		65,330	65,330	62,962	63,110		962		962		65,330			0	307	03/25/2034	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 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)
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		03/25/2016	MBS Paydown		121,130	121,130	102,052	115,192		3,577		3,577		121,130			0	1,146	05/25/2034	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36		03/25/2016	MBS Paydown		18,119	18,119	14,088	2,783		169		169		18,119			0	19	06/25/2036	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		03/25/2016	MBS Paydown		209,697	209,697	145,661	159,520		21,243		21,243		209,697			0	262	09/25/2045	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		03/25/2016	MBS Paydown		478,996	478,996	334,053	384,117		51,870		51,870		478,996			0	517	03/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/25/2016	MBS Paydown		90,787	90,787	72,745	72,711		(499)		(499)		90,787			0	796	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/25/2016	Pass-Through Loss			2,060	1,709					0		2,060		(2,060)	(2,060)		05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/31/2016	Book Value Adjustment									0		(2,060)		2,060	2,060		05/25/2036	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		03/25/2016	MBS Paydown		176,632	176,632	166,917	172,954		(4,010)		(4,010)		176,632			0	165	06/25/2037	1FM
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037		03/25/2016	MBS Paydown		57,713	57,713	53,096	57,713				0		57,713			0	78	11/25/2037	1FM
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036		03/23/2016	Paydown		15,463	15,463	15,463	15,463				0		15,463			0	148	12/23/2036	2
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		01/15/2016	MBS Paydown		117,377	117,377	114,846	116,451		(10,435)		(10,435)		117,377			0	321	01/15/2024	1FE
87265V AB 4	T-MOBILE USA INC TL B 1L 11/03/2022		03/31/2016	Paydown		14,000	14,000	13,995	13,999		1		1		14,000			0	124	11/03/2022	2FE
87305N AV 0	TTX CO 5.453 01/02/22		01/02/2016	Sinking Fund Redemption		489,507	489,507	489,507	489,507				0		489,507			0	13,346	01/02/2022	1
87305N AW 8	TTX CO A2 5.503 01/02/2022		01/02/2016	Sinking Fund Redemption		97,753	97,753	97,753	97,753				0		97,753			0		01/02/2022	1
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		03/20/2016	MBS Paydown		530,000	530,000	530,133	530,099		(4)		(4)		530,000			0	2,495	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		03/20/2016	MBS Paydown		162,500	162,500	162,430	162,445		2		2		162,500			0	961	11/20/2038	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		03/20/2016	MBS Paydown		125,000	125,000	124,999	125,000				0		125,000			0	731	02/22/2039	1FE
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39		03/20/2016	MBS Paydown		68,234	68,234	68,204	68,211		1		1		68,234			0	379	05/20/2039	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		03/20/2016	MBS Paydown		150,000	150,000	149,949	149,954		1		1		150,000			0	818	11/21/2039	1FE
878055 AC 6	TCF NATIONAL BK 5.50 02/01/2016		02/01/2016	Maturity		10,000,000	10,000,000	9,996,300	9,999,959		41		41		10,000,000			0	275,000	02/01/2016	2FE
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038		03/15/2016	Paydown		21,753	21,753	21,753	21,753				0		21,753			0	138	01/15/2038	1
878888 ZZ 2	TECH FUNDING LLC 2013 TL 3.483 2/25/2018		02/25/2016	Paydown		621,844	621,844	598,737	608,032		1,748		1,748		621,844			0		02/15/2018	3FE
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035		03/25/2016	MBS Paydown		112,273	112,273	89,958	96,377		13,486		13,486		112,273			0	224	10/25/2035	1FM
881561 LS 1	TMTS 2004-19HE M1 MEZ FLT 10/25/2034		03/25/2016	MBS Paydown		233,615	233,615	185,108	194,856		38,165		38,165		233,615			0	808	10/25/2034	1FM
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035		03/25/2016	MBS Paydown		1,705,564	1,705,564	1,458,257	1,696,216		(85,377)		(85,377)		1,705,564			0	3,150	07/25/2035	1FM
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036		03/25/2016	MBS Paydown		66,529	66,529	64,533	65,806		(526)		(526)		66,529			0	582	08/25/2036	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/25/2016	MBS Paydown		67,437	67,437	57,574			(13,029)		(13,029)		67,437			0	35	01/25/2038	1Z
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/25/2016	Pass-Through Loss			(263)						0					0		01/25/2038	1Z
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037		03/25/2016	MBS Paydown		611,281	611,281	470,686	539,752		18,358		18,358		611,281			0	465	08/25/2037	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		03/25/2016	MBS Paydown		160,948	160,948	83,693	98,119		53,515		53,515		160,948			0	200	08/25/2038	1FM
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	R	03/20/2016	MBS Paydown		106,250	106,250	105,706	105,817		14		14		106,250			0	691	09/20/2038	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	03/20/2016	MBS Paydown		402,500	402,500	399,099	399,133		98		98		402,500			0	2,191	10/20/2039	1FE
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043		03/25/2016	MBS Paydown		69,816	69,816	58,995	58,959		(33,610)		(33,610)		69,816			0	89	09/25/2043	1FM
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044		03/25/2016	MBS Paydown		174,911	174,911	166,384	155,306		6,052		6,052		174,911			0	449	12/25/2044	1FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		03/25/2016	MBS Paydown		65,870	65,870	43,632	44,499				0		65,870			0	521	10/25/2046	4FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		03/25/2016	Pass-Through Loss			396,203	262,445					0		396,203		(396,203)	(396,203)		10/25/2046	4FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		03/31/2016	Book Value Adjustment									0		(396,203)		396,203	396,203		10/25/2046	4FM
88948A AR 8	TOLL ROAD INV II 0.00 02/15/16		02/15/2016	Maturity		4,500,000	4,500,000	2,845,705	4,461,167		38,833		38,833		4,500,000			0		02/15/2016	1FE
89054X AB 1	TOPAZ SOLAR FARM 4.875 09/30/2039		03/30/2016	Sinking Fund Redemption		155,480	155,480	155,480	155,480				0		155,480			0		09/30/2039	2FE
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035		01/25/2016	MBS Paydown		10,019	10,019	7,865	8,248		(216)		(216)		10,019			0	18	01/25/2035	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		03/16/2016	MBS Paydown		121,504	121,504	124,162	123,784		(320)		(320)		121,504			0	1,266	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		03/16/2016	MBS Paydown		134,131	134,131	140,200	139,241		(1,409)		(1,409)		134,131			0	1,100	10/16/2040	1FE

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)
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	.	03/15/2016.	MBS Paydown		258,445	258,445	258,445	258,445				0		258,445			0	1,886	07/15/2041	1FE
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44	.	03/15/2016.	MBS Paydown		81,670	81,670	81,670	81,670				0		81,670			0	396	04/15/2044	1FE
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033	.	03/15/2016.	Paydown		34,168	34,168	34,168	34,168				0		34,168			0	200	05/15/2033	1
902752 AA 2	UIRC-GSA V LLC 2015-A 4.71 12/05/2035	.	03/05/2016.	Sinking Fund Redemption		124,359	124,359	124,359	93,283		(0)		(0)		124,359			0	1,101	12/05/2035	1
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034	.	03/05/2016.	Sinking Fund Redemption		73,016	73,016	73,016	73,016				0		73,016			0	609	12/05/2034	1
902756 AA 3	UIRC-GSA III LLC 5.36 12/05/33	.	03/05/2016.	Paydown		270,985	270,985	270,985	270,985				0		270,985			0	2,424	12/05/2033	1
90332U AE 3	US AIRWAYS PASS-THR 991A 8.36 01/20/19	.	01/20/2016.	Sinking Fund Redemption		677,997	677,997	693,252	677,997				0		677,997			0	28,340	01/20/2019	2FE
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020	.	03/31/2016.	Paydown		3,046	3,046	2,848	2,875		8		8		3,046			0	31	07/23/2020	4FE
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	.	01/01/2016.	Suspense Ledger Adjustment									0					0	1,423	02/27/2035	5*
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19	.	02/23/2016.	Sinking Fund Redemption		80,869	80,869	77,850	80,245		64		64		80,869			0	2,709	02/23/2019	1FE
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025	.	01/02/2016.	Sinking Fund Redemption		954,578	954,578	954,578	954,578				0		954,578			0	25,793	07/02/2025	1FE
90783X AA 9	UNION PACIFIC RR 6.176 01/02/31	.	01/02/2016.	Sinking Fund Redemption		120,035	120,035	120,035	120,019		0		0		120,035			0	3,707	01/02/2031	1FE
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22	.	01/02/2016.	Sinking Fund Redemption		82,499	82,499	78,976	80,172		1		1		82,499			0	2,737	07/02/2022	3FE
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025	.	02/15/2016.	Sinking Fund Redemption		174,405	174,405	174,405	174,405				0		174,405			0	3,750	08/15/2025	1FE
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026	.	03/03/2016.	Sinking Fund Redemption		116,387	116,387	116,387	116,387				0		116,387			0	2,182	09/03/2026	1FE
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	.	01/01/2016.	Suspense Ledger Adjustment									0					0	2,791	02/25/2055	5*
91845# AA 2	VERIZON CTL 3.812 05/15/2035	.	03/15/2016.	Paydown		53,535	53,535	53,535	53,535				0		53,535			0	340	05/15/2035	2
92328B AC 1	VENTR 2005-1A B CLO MEZ FLT 11/22/2018	.	02/22/2016.	MBS Paydown		280,084	280,084	277,984	280,084				0		280,084			0	798	11/22/2018	1FE
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	R	01/23/2016.	Sinking Fund Redemption		479,490	479,490	479,490	479,490				0		479,490			0	5,994	10/23/2023	2FE
927804 EZ 3	VIRGINIA EL&PWR A 5.40 01/15/2016	.	01/15/2016.	Maturity		5,000,000	5,000,000	4,987,000	4,999,936		64		64		5,000,000			0	135,000	01/15/2016	1FE
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35	.	03/25/2016.	MBS Paydown		49,842	49,842	47,070			(2,169)		(2,169)		49,842			0	101	10/25/2035	1FM
92922F J5 8	WAMU 2005-AR6 2A1C SEQ SSUP FLT 04/25/45	.	03/25/2016.	MBS Paydown		351,271	351,271	292,104			37,099		37,099		351,271			0	393	04/25/2045	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46	.	03/25/2016.	MBS Paydown		37,981	37,981	30,669	26,968		4,070		4,070		37,981			0	83	01/25/2046	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	.	03/25/2016.	MBS Paydown		74,000	74,000	58,915	60,922		434		434		74,000			0	281	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	.	03/25/2016.	Pass-Through Loss			4,954	5,041					0		4,954		(4,954)	(4,954)		02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	.	03/31/2016.	Book Value Adjustment									0		(4,954)		4,954	4,954		02/25/2037	1FM
92935J BA 2	WFRBS 2011-C2 A3 SEQ SSNR 4.498 2/15/44	.	03/15/2016.	MBS Paydown		89,743	89,743	90,638	89,665		(26)		(26)		89,743			0	1,004	02/15/2044	1FM
92937W AA 2	WCP ISSUER LLC 3.819 08/15/2020	.	03/15/2016.	Sinking Fund Redemption		26,526	26,526	26,526	26,526				0		26,526			0	169	08/15/2020	1FE
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	.	03/25/2016.	MBS Paydown		46,764	46,764	34,839			(11,401)		(11,401)		46,764			0	95	05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	.	03/25/2016.	Pass-Through Loss			81,092	60,413					0		81,092		(81,092)	(81,092)		05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	.	03/31/2016.	Book Value Adjustment									0		(81,092)		81,092	81,092		05/25/2037	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36	.	03/25/2016.	MBS Paydown		268,580	268,580	241,387			14,261		14,261		268,580			0	500	11/25/2036	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36	.	03/25/2016.	Pass-Through Loss			1,647	1,480					0		1,647		(1,647)	(1,647)		11/25/2036	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36	.	03/31/2016.	Book Value Adjustment									0		(1,647)		1,647	1,647		11/25/2036	1FM
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18	.	03/25/2016.	MBS Paydown		8,608	8,608	8,393	8,556		9		9		8,608			0	67	03/25/2018	1FM
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033	.	03/25/2016.	MBS Paydown		255	255	163	52		(1,663)		(1,663)		255			0		03/25/2033	1FM
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045	.	03/25/2016.	MBS Paydown		239,687	239,687	211,524			(7,548)		(7,548)		239,687			0	389	01/25/2045	1AM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	.	03/25/2016.	MBS Paydown		5,241	5,241	4,826	2,395		(24)		(24)		5,241			0	8	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	.	03/25/2016.	Pass-Through Loss			4,665	4,168					0					0		07/25/2036	1FM
9497EU AD 9	WFHET 2006-1 A4 SEQ FLT 05/25/2036	.	03/25/2016.	MBS Paydown		173,617	173,617	146,272	167,042		(1,062)		(1,062)		173,617			0	198	05/25/2036	1FM
94980G AH 4	WFHET 2004-2 AI7 SEQ 5.0 5/25/2034	.	03/25/2016.	MBS Paydown		697,239	697,239	654,714	692,761		337		337		697,239			0	5,642	05/25/2034	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034	.	02/25/2016.	MBS Paydown		107,547	107,547	74,207	76,369		24,640		24,640		107,547			0	392	10/25/2034	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)
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		03/25/2016	MBS Paydown		130,894	130,894	132,055	119,867		3,698		3,698		130,894			0	1,053	01/25/2036	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		03/25/2016	Pass-Through Loss			7,095	7,158					0					0		01/25/2036	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		03/25/2016	MBS Paydown		66,289	66,289	71,426	25,026				0		66,289			0	4,102	07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		03/25/2016	Pass-Through Loss			2,341	2,522					0					0		07/25/2037	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36		03/25/2016	MBS Paydown		184,314	184,314	141,000	149,095		32,530		32,530		184,314			0	884	03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		03/25/2016	MBS Paydown		489	489	279	160		(2,427)		(2,427)		489			0		03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		03/25/2016	MBS Paydown		34,676	34,676	30,732	30,425		(2,518)		(2,518)		34,676			0	158	03/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		03/25/2016	MBS Paydown		96,879	96,879	89,643			3,134		3,134		96,879			0	221	09/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		03/25/2016	Pass-Through Loss			19,509	18,052					0		19,509		(19,509)	(19,509)		09/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		03/31/2016	Book Value Adjustment									0		(19,509)		19,509	19,509		09/25/2036	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		03/25/2016	MBS Paydown		284,672	284,672	268,837					0		284,672			0	648	10/25/2036	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		03/25/2016	Pass-Through Loss			457	432					0		457		(457)	(457)		10/25/2036	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		03/31/2016	Book Value Adjustment									0		(457)		457	457		10/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		03/25/2016	MBS Paydown		45,391	45,391	36,455	34,323		(4,492)		(4,492)		45,391			0		12/28/2037	1FM
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38		03/25/2016	MBS Paydown		160,968	160,968	161,873	160,827		(463)		(463)		160,968			0	2,103	01/25/2038	1FM
94989W AR 8	WFCM 2015-C31 A3 SEQ SSNR 3.427 11/15/48		03/18/2016	CS FIRST BOSTON		12,603,252	12,150,000	12,421,951			(1,960)		(1,960)		12,419,991		183,261	183,261	60,144	11/15/2048	1FM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		03/15/2016	MBS Paydown		42,500	42,500	42,500	42,500				0		42,500			0	434	06/15/2045	2AM
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		03/15/2016	MBS Paydown		41,250	41,250	41,189	41,192		1		1		41,250			0	464	06/15/2045	2AM
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		03/15/2016	Paydown		49,733	49,733	53,616	51,148		(66)		(66)		49,733			0	556	12/15/2018	2
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		03/20/2016	MBS Paydown		80,664	80,664	80,664	80,664				0		80,664			0	497	08/20/2025	2AM
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		03/20/2016	MBS Paydown		520,601	520,601	518,608	517,858		(137)		(137)		520,601			0	1,856	12/20/2026	1FE
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		03/20/2016	MBS Paydown		697,384	697,384	696,458	696,446		24		24		697,384			0	3,711	07/20/2028	1FE
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		03/15/2016	Paydown		24,970	24,970	24,970	24,970				0		24,970			0	278	06/15/2033	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		03/15/2016	Paydown		30,572	30,572	30,572	30,572				0		30,572			0	340	05/15/2034	2
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029		03/15/2016	Paydown		129,662	129,662	130,883	130,555		(13)		(13)		129,662			0	1,277	02/15/2029	1
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035		03/15/2016	Paydown		48,742	48,742	49,234	49,146		(3)		(3)		48,742			0	504	01/15/2035	1
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036		03/15/2016	Paydown		18,472	18,472	18,659	18,630		(1)		(1)		18,472			0	224	01/15/2036	2
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031		03/15/2016	Paydown		137,312	137,312	138,791	138,429		(13)		(13)		137,312			0	1,231	08/15/2031	1
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029		03/25/2016	Paydown		191,904	191,904	193,689	193,234		(23)		(23)		191,904			0	1,858	01/25/2029	2
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031		03/15/2016	Paydown		45,455	45,455	45,455	45,455				0		45,455			0	398	09/15/2031	1
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029		03/15/2016	Paydown		94,150	94,150	95,015	94,813		(8)		(8)		94,150			0	880	10/15/2029	1
96928* EN 3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034		03/15/2016	Paydown		85,632	85,632	86,554	86,368		(8)		(8)		85,632			0	594	02/15/2034	1
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033		03/15/2016	Paydown		50,635	50,635	50,635	50,635				0		50,635			0	426	09/15/2033	2
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025		03/15/2016	Paydown		166,755	166,755	166,755	166,755				0		166,755			0	1,718	04/15/2025	3
96928* FK 8	CA HIGHWAY PATROL CTL F 5.93 11/15/2032		03/15/2016	Paydown		56,225	56,225	56,225	56,225				0		56,225			0	557	11/15/2032	1
96928* FQ 5	GSA PORTLAND OR CTL 4.01 9/15/2033		03/15/2016	Paydown		89,697	89,697	89,697	89,697				0		89,697			0	600	09/15/2033	1
96928* FV 4	BCBS OF NC CTL 4.09% 09/15/2044		03/15/2016	Paydown		44,916	44,916	44,916	44,916				0		44,916			0	307	09/15/2044	1
96928* FY 8	WAGS (FAIRBANKS, AK) CTL 4.51 01/15/2035		03/15/2016	Paydown		60,942	60,942	60,942	60,942				0		60,942			0	459	01/15/2035	2FE
96928@ AA 3	SOUTH CAROLINA CTL 4.00 6/15/2023		03/15/2016	Paydown		142,852	142,852	142,852	142,852				0		142,852			0	953	06/15/2023	1
96930@ AA 9	WAGS (FRANKLIN NJ) CTL 4.37 08/15/2035		03/15/2016	Paydown		47,723	47,723	47,723	47,723				0		47,723			0	348	08/15/2035	2FE
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017		03/31/2016	Paydown		46,130	46,130	45,668	45,931		199		199		46,130			0	160	12/05/2017	3FE
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		03/20/2016	MBS Paydown		521,818	521,818	518,557	518,474		454		454		521,818			0	3,196	06/20/2044	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)
98310W AB 4	WYNDHAM WORLDWIDE 6.00 12/01/2016	.	03/25/2016.	Make Whole Call		63,159	61,000	60,334	60,921		14		14		60,935		2,224	2,224	1,159	12/01/2016	2FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	E	03/15/2016.	MBS Paydown		156,000	156,000	156,000	156,000				0		156,000			0	1,059	12/15/2039	1FE
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	03/31/2016.	Paydown		39,375	39,375	34,059	34,675		230		230		39,375			0	426	03/19/2020	5FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	03/31/2016.	Paydown		8,312	8,312	6,469	3,641				0		8,312			0	126	06/13/2020	5FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	03/31/2016.	Paydown		22,781	22,781	20,333	20,693		32		32		22,781			0	241	06/30/2019	3FE
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032	.	03/25/2016.	MBS Paydown		307	307	309	295		3		3		307			0	3	12/25/2032	1FM
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33	.	03/25/2016.	MBS Paydown		1,212	1,212	1,229	1,184		16		16		1,212			0	11	12/25/2033	1FM
05948X GY 1	BOAMS 2003-4 1A57 SEQ SSUP 5.50 06/33	.	03/25/2016.	MBS Paydown		11,008	11,008	11,174	11,100		(131)		(131)		11,008			0	90	06/25/2033	1FM
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33	.	03/25/2016.	MBS Paydown		10,462	10,462	10,685	10,255		155		155		10,462			0	86	06/25/2033	1FM
12669E JR 8	CWHL 2003-J5 1A6 5.50 7/25/33	.	03/25/2016.	MBS Paydown		2,548	2,548	2,606	2,507		27		27		2,548			0	33	07/25/2033	1FM
12669E JS 6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033	.	03/25/2016.	MBS Paydown		40,005	40,005	40,730	40,414		(552)		(552)		40,005			0	519	07/25/2033	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.	03/25/2016.	MBS Paydown		14,223	14,223	14,223	9,249		257		257		14,223			0	121	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.	03/25/2016.	Pass-Through Loss			7,587	7,587					0					0		02/25/2036	1FM
393505 HU 9	GT 1995-6 B1 SUB 7.70 9/15/2026	.	03/15/2016.	MBS Paydown		51,610	51,610	52,053	51,610				0		51,610			0	670	09/15/2026	2AM
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033	.	03/25/2016.	MBS Paydown		7,435	7,435	7,554	7,358		38		38		7,435			0	62	07/25/2033	1FM
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17	.	03/25/2016.	MBS Paydown		244	244	249	217		(17)		(17)		244			0	2	07/25/2017	1FM
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17	.	03/25/2016.	MBS Paydown		52	52	53	48		1		1		52			0	0	04/25/2017	1FM
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029	.	03/15/2016.	Pass-Through Loss			8,588	9,575					0					0		04/15/2029	6FE
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33	.	03/25/2016.	MBS Paydown		7,614	7,614	7,335	6,163		(358)		(358)		7,614			0	45	04/25/2033	1FM
3899999. Total Bonds - Industrial and Miscellaneous						639,758,730	638,608,867	621,402,524	562,803,338	22,641	4,456,954	0	4,479,595	0	634,774,983	0	4,983,747	4,983,747	9,358,269	XXX	XXX
Bonds - Hybrid Securities																					
59021F 20 6	ML CAP TRUST III 7	.	01/29/2016.	Call		2,000,000		2,197,600	2,197,600				0		2,197,600		(197,600)	(197,600)	11,667	01/29/2016	3FE
59021G 20 4	ML CAP TRUST IV 7.12	.	01/29/2016.	Call		1,000,000		1,105,600	1,105,600				0		1,105,600		(105,600)	(105,600)	5,933	01/29/2016	3FE
4899999. Total Bonds - Hybrid Securities						3,000,000	0	3,303,200	3,303,200	0	0	0	0	0	3,303,200	0	(303,200)	(303,200)	17,600	XXX	XXX
8399997. Total Bonds - Part 4						721,281,769	714,752,408	696,670,374	638,357,355	22,641	4,211,642	0	4,234,283	0	710,088,440	0	11,193,329	11,193,329	10,325,317	XXX	XXX
8399999. Total Bonds						721,281,769	714,752,408	696,670,374	638,357,355	22,641	4,211,642	0	4,234,283	0	710,088,440	0	11,193,329	11,193,329	10,325,317	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	R	01/31/2016.	Book Value Adjustment		212,098	XXX						0		212,098			0		XXX	U
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	R	03/31/2016.	Book Value Adjustment		74,569	XXX						0		74,569			0		XXX	U
001750 AB 4	AMMC CLO 2011-9A 01-15-22	R	01/31/2016.	Book Value Adjustment		23,646	XXX						0		23,646			0		XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R	01/31/2016.	Book Value Adjustment		199,261	XXX						0		199,261			0		XXX	U
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	R	01/31/2016.	Book Value Adjustment		237,511	XXX						0		237,511			0		XXX	U
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	R	02/29/2016.	Book Value Adjustment		308,808	XXX						0		308,808			0		XXX	U
00176K AC 7	AMMC CLO 2014-15A SUB 0 12/09/26	R	01/31/2016.	Book Value Adjustment		404,127	XXX						0		404,127			0		XXX	U
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27	.	03/30/2016.	MITSUBISHI		2,756,250	XXX	3,018,750	3,006,850	11,900			11,900		3,018,750		(262,500)	(262,500)		XXX	U
03938L 10 4	ARCELORMITTAL	R	03/14/2016.	Spin Off 03938L112		490,476	XXX	490,476					0		490,476			0		XXX	L
03938L 11 2	ARCELORMITTAL-NY REG RTS	R	03/18/2016.	BERNSTEIN	400,000.000	568,787	XXX	1,207,120					0		490,476		78,312	78,312		XXX	L
38983D 10 2	GREAT AJAX CORP	.	03/09/2016.	Exchanged	429,000.000	5,199,480	XXX	6,197,000	4,201,960				0		5,199,480			0		XXX	U
38983D 20 1	GREAT AJAX REG D	.	03/09/2016.	Exchanged	141,596.000	1,716,144	XXX	2,045,390	1,386,897				0		1,716,144			0		XXX	U
76155G 20 6	REVOLUTION LIGHTING TECHNOLOGIES INC NPV	.	03/11/2016.	Stock Split 1.0 for 10.0	4,871,569.000		XXX		3,872,897				0					0		XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						12,191,157	XXX	12,958,736	12,468,604	11,900	0	0	11,900	0	12,375,345	0	(184,188)	(184,188)	0	XXX	XXX
9799997 Total Common Stocks - Part 4						12,191,157	XXX	12,958,736	12,468,604	11,900	0	0	11,900	0	12,375,345	0	(184,188)	(184,188)	0	XXX	XXX

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)
9799999. Total Common Stocks						12,191,157	XXX	12,958,736	12,468,604	11,900	0	0	11,900	0	12,375,345	0	(184,188)	(184,188)	0	XXX	XXX
9899999. Total Preferred and Common Stocks						12,191,157	XXX	12,958,736	12,468,604	11,900	0	0	11,900	0	12,375,345	0	(184,188)	(184,188)	0	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						733,472,926	XXX	709,629,109	650,825,959	34,541	4,211,642	0	4,246,183	0	722,463,785	0	11,009,141	11,009,141	10,325,317	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....10.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearing house	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)
Purchased Options - Hedging Other - Call Options and Warrants																						
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	3,071				*#		19,076		(22,147)			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	2,605				*#		17,879		(20,484)			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	4,861				*#		10,689		(15,550)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	07/10/2015	07/09/2016		2,090,549	2,047.9600	27,798			1,314	*#	1,314	(3,623)		(22,861)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	08/14/2015	08/13/2016		2,245,212	2,087.0600	17,225			177	*#	177	490		(17,538)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	09/11/2015	09/10/2016		1,604,644	1,947.3600	91,441			62,943	*#	62,943	(10,643)		(17,854)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/09/2015	10/08/2016		2,640,115	1,994.1600	116,067			64,207	*#	64,207	(23,299)		(28,560)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	11/13/2015	11/12/2016		2,092,502	2,073.4400	48,768			15,964	*#	15,964	(18,399)		(14,406)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/11/2015	12/10/2016		3,380,164	2,044.4400	122,795			56,841	*#	56,841	(35,276)		(30,678)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/15/2016	01/14/2017		1,301,698	1,890.7100		54,520		107,554	*#	107,554	57,578		(4,544)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	02/12/2016	02/11/2017		2,092,508	1,853.2400		101,507		233,215	*#	233,215	140,167		(8,459)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/11/2016	03/10/2017		2,011,817	1,985.7700		93,925		115,636	*#	115,636	21,711					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	207,419			219,501	*#	219,501	38,788		(26,705)			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	199,536			244,099	*#	244,099	67,511		(22,948)			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	133,430			91,146	*#	91,146	(19,114)		(23,170)			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	122,270			72,921	*#	72,921	(25,035)		(24,314)			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	64,639			41,699	*#	41,699	(9,209)		(13,731)			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	86,542			61,661	*#	61,661	(6,268)		(18,613)			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	159,429			157,697	*#	157,697	23,467		(25,199)			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	98,175			93,132	*#	93,132	10,907		(15,950)			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	112,575			98,508	*#	98,508	6,219		(20,285)			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	94,978			65,766	*#	65,766	(6,773)		(22,439)			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	109,502			103,832	*#	103,832	15,932		(21,602)			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	110,491			96,579	*#	96,579	11,308		(25,220)			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	122,774			117,264	*#	117,264	18,978		(24,488)			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	6,078			57,095	*#	57,095	77,216		(26,199)			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	98,350				*#		338,854		(437,204)			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	182,477			31,933	*#	31,933	(19,898)		(130,645)			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	6,361			555	*#	555	(1,342)		(4,463)			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	1,289,040			160,816	*#	160,816	(666,891)		(461,333)			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	1,281,786			130,182	*#	130,182	(643,840)		(507,764)			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	939,315			102,676	*#	102,676	(481,457)		(355,182)			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	788,449			93,126	*#	93,126	(408,535)		(286,788)			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	849,095			101,789	*#	101,789	(440,225)		(307,080)			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	749,304			91,956	*#	91,956	(388,616)		(268,732)			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	530,656			71,215	*#	71,215	(274,352)		(185,089)			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	144,398			133,371	*#	133,371	19,222		(30,250)			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	9,871			114,206	*#	114,206	130,181		(25,847)			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	57,842				*#		277,764		(335,606)			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	104,677			24,376	*#	24,376	19,424		(99,726)			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	3,450			486	*#	486	(266)		(2,697)			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	1,076,668			173,986	*#	173,986	(435,492)		(467,190)			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	563,038			115,173	*#	115,173	(231,109)		(216,756)			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	722,739			140,554	*#	140,554	(299,004)		(283,182)			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 Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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	04/21/2015	04/20/2016		49,068,729	2,100.4000	669,823			127,286	*#	127,286	(277,499)		(265,037)			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	835,310			156,426	*#	156,426	(346,172)		(332,713)			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	922,369			161,895	*#	161,895	(381,587)		(378,888)			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	229,703			223,099	*#	223,099	38,408		(45,012)			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	18,222			179,634	*#	179,634	196,491		(35,079)			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	212,011				*#		243,481		(455,491)			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	225,833			64,125	*#	64,125	(27,719)		(133,988)			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	4,267			1,462	*#	1,462	(184)		(2,621)			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	776,820			393,344	*#	393,344	(129,003)		(254,473)			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	1,069,187			466,807	*#	466,807	(231,984)		(370,395)			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	1,078,628			495,646	*#	495,646	(217,500)		(365,482)			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	894,852			368,438	*#	368,438	(207,756)		(318,658)			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	1,028,887			510,457	*#	510,457	(179,193)		(339,236)			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	1,250,277			641,891	*#	641,891	(200,673)		(407,713)			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	652,355			351,908	*#	351,908	(90,717)		(209,730)			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	872,750			427,249	*#	427,249	(156,497)		(289,005)			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	126,871			113,002	*#	113,002	15,327		(29,196)			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	12,029			98,591	*#	98,591	112,253		(25,692)			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	34,503				*#		349,908		(384,411)			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	157,286			59,754	*#	59,754	27,322		(124,854)			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	3,329			617	*#	617	158		(2,870)			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	589,672			141,181	*#	141,181	(186,715)		(261,777)			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	458,123			119,003	*#	119,003	(142,984)		(196,136)			1	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	598,696			148,470	*#	148,470	(188,934)		(261,292)			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	588,511			140,903	*#	140,903	(186,347)		(261,261)			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	619,192			144,467	*#	144,467	(196,011)		(278,714)			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	1,012,699			224,537	*#	224,537	(318,079)		(470,083)			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	1,044,254			216,910	*#	216,910	(315,977)		(511,367)			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	190,227			183,425	*#	183,425	30,612		(37,414)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2015	06/06/2016		5,849,583	112.2400	30,238			195,064	*#	195,064	197,790		(32,964)			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	249,936			1	*#	1	149,628		(399,562)			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	200,615			77,442	*#	77,442	(16,385)		(106,788)			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	4,779			2,336	*#	2,336	56		(2,500)			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	1,295,153			860,036	*#	860,036	(1,457)		(433,660)			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	863,000			619,462	*#	619,462	35,823		(279,361)			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	1,576,786			1,144,925	*#	1,144,925	75,753		(507,613)			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	1,815,459			1,151,240	*#	1,151,240	(43,417)		(620,802)			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	625,385			468,038	*#	468,038	41,260		(198,607)			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	983,886			695,397	*#	695,397	32,139		(320,628)			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	820,951			566,840	*#	566,840	15,096		(269,207)			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	138,952			131,104	*#	131,104	21,797		(29,645)			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	22,465			138,054	*#	138,054	144,251		(28,662)			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	188,408			0	*#	0	221,123		(409,530)			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	182,138			83,444	*#	83,444	16,371		(115,065)			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	10,594			4,917	*#	4,917	648		(6,326)			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 Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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	06/22/2015	06/20/2016		51,564,419	2,109.9900	808,445			538,963	*#	538,963	21,882		(291,365)			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	922,778			585,988	*#	585,988	3,068		(339,858)			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	1,038,284			648,797	*#	648,797	(4,030)		(385,457)			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	1,037,580			638,076	*#	638,076	(11,428)		(388,077)			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	1,114,038			666,509	*#	666,509	(25,423)		(422,107)			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	741,698			504,536	*#	504,536	27,400		(264,562)			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	924,697			636,625	*#	636,625	39,960		(328,033)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/07/2015	01/06/2017		4,137,520	2,068.7600	135,351			135,512	*#	135,512	23,511		(23,350)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/07/2015	07/06/2016		4,919,434	112.0600	31,654			175,215	*#	175,215	170,678		(27,118)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/07/2015	07/06/2016		80,483,521	2,068.7600	677,503			15,255	*#	15,255	(244,806)		(417,442)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	07/07/2015	07/06/2016		15,602,913	2,068.7600	189,187			78,858	*#	78,858	(26,853)		(83,476)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/07/2015	07/06/2016		1,241,256	2,068.7600	46,354			29,286	*#	29,286	336		(17,404)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015	07/06/2016		51,367,048	2,068.7600	1,093,604			969,909	*#	969,909	169,546		(293,241)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015	07/06/2016		45,158,901	2,068.7600	806,905			743,419	*#	743,419	149,237		(212,723)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015	07/06/2016		49,076,160	2,068.7600	1,210,766			1,024,521	*#	1,024,521	144,744		(330,988)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015	07/06/2016		66,027,316	2,068.7600	1,565,100			1,343,760	*#	1,343,760	204,584		(425,924)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015	07/06/2016		49,989,263	2,068.7600	1,125,971			982,823	*#	982,823	161,377		(304,525)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015	07/06/2016		51,470,958	2,068.7600	1,141,480			1,000,969	*#	1,000,969	167,380		(307,891)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015	07/06/2016		57,971,857	2,068.7600	1,170,385			1,051,772	*#	1,051,772	193,418		(312,031)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015	07/06/2016		50,384,633	2,068.7600	949,960			866,388	*#	866,388	168,076		(251,648)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/21/2015	01/20/2017		2,380,185	2,128.2800	64,584			59,609	*#	59,609	8,686		(13,661)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES	07/21/2015	07/20/2016		5,455,960	105.7000	79,513			246,616	*#	246,616	201,300		(34,197)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/21/2015	07/20/2016		72,888,398	2,128.2800	164,448			2	*#	2	192,414		(356,860)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/21/2015	07/20/2016		13,193,538	2,128.2800	131,277			70,732	*#	70,732	14,329		(74,873)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	07/21/2015	07/20/2016		2,397,283	2,128.2800	56,751			26,336	*#	26,336	525		(30,939)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES	07/21/2015	07/20/2016		53,124,244	2,128.2800	859,889			544,388	*#	544,388	(2,988)		(312,513)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/21/2015	07/20/2016		68,465,275	2,128.2800	951,763			646,876	*#	646,876	29,352		(334,239)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/21/2015	07/20/2016		50,243,808	2,128.2800	789,344			507,709	*#	507,709	2,307		(283,942)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	07/21/2015	07/20/2016		49,813,203	2,128.2800	834,686			518,100	*#	518,100	(10,795)		(305,791)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES	07/21/2015	07/20/2016		77,821,288	2,128.2800	1,346,189			819,393	*#	819,393	(29,873)		(496,923)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	07/21/2015	07/20/2016		60,613,567	2,128.2800	1,091,731			646,845	*#	646,845	(35,912)		(408,974)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/21/2015	07/20/2016		45,934,908	2,128.2800	675,421			448,395	*#	448,395	12,817		(239,842)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/07/2015	02/06/2017		6,695,422	2,083.5600	235,741			231,853	*#	231,853	37,806		(41,695)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES	08/07/2015	08/06/2016		6,738,771	104.3900	111,649			308,247	*#	308,247	239,623		(43,025)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	08/07/2015	08/06/2016		103,788,262	2,083.5600	846,192			26,895	*#	26,895	(293,646)		(525,651)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015	08/06/2016		22,423,036	2,083.5600	304,395			156,188	*#	156,188	(26,002)		(122,206)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/07/2015	08/06/2016		4,832,076	2,083.5600	175,023			110,412	*#	110,412	(812)		(63,800)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015	08/06/2016		41,257,729	2,083.5600	685,090			629,372	*#	629,372	127,942		(183,659)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015	08/06/2016		60,450,753	2,083.5600	1,304,649			1,134,135	*#	1,134,135	186,058		(356,572)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015	08/06/2016		80,318,699	2,083.5600	1,473,889			1,330,739	*#	1,330,739	253,710		(396,860)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015	08/06/2016		55,130,616	2,083.5600	1,253,889			1,072,912	*#	1,072,912	164,720		(345,698)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015	08/06/2016		62,710,151	2,083.5600	1,374,572			1,189,602	*#	1,189,602	191,325		(376,295)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2015	08/06/2016		44,555,830	2,083.5600	1,076,429			901,839	*#	901,839	126,397		(300,986)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015	08/06/2016		57,959,570	2,083.5600	1,159,762			1,028,002	*#	1,028,002	182,440		(314,199)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015	08/06/2016		66,250,559	2,083.5600	1,559,613			1,319,092	*#	1,319,092	191,598		(432,119)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015	08/06/2016		49,627,820	2,083.5600	1,010,759			892,138	*#	892,138	155,950		(274,571)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015	08/06/2016		52,234,040	2,083.5600	1,213,164			1,030,885	*#	1,030,885	153,591		(335,870)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	08/21/2015	02/20/2017		8,213,644	2,035.7300	324,898			334,059	*#	334,059	57,618		(48,457)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES	08/21/2015	08/20/2016		6,870,030	110.4400	62,078			268,755	*#	268,755	250,066		(43,389)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	08/21/2015	08/20/2016		76,778,652	2,035.7300	1,289,943			350,830	*#	350,830	(569,029)		(370,084)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	08/21/2015	07/20/2016		3,817,806	2,093.7200	25,186			95	*#	95	(14,145)		(10,945)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	08/21/2015	08/20/2016		15,428,239	2,035.7300	203,457			107,816	*#	107,816	(17,729)		(77,913)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	08/21/2015	08/20/2016		2,731,241	2,035.7300	141,658			106,604	*#	106,604	17		(35,071)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	08/21/2015	08/20/2016		91,426,033	2,035.7300	2,666,925			2,658,706	*#	2,658,706	573,598		(581,818)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2015	08/20/2016		55,920,843	2,035.7300	1,293,819			1,327,038	*#	1,327,038	312,036		(278,817)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2015	08/20/2016		53,054,075	2,035.7300	1,456,613			1,465,393	*#	1,465,393	324,579		(315,800)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2015	08/20/2016		84,326,496	2,035.7300	2,203,314			2,230,928	*#	2,230,928	504,603		(476,989)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/21/2015	08/20/2016		58,936,823	2,035.7300	1,566,217			1,582,498	*#	1,582,498	352,984		(336,703)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2015	08/20/2016		49,913,472	2,035.7300	1,224,731			1,248,944	*#	1,248,944	289,690		(265,476)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2015	08/20/2016		53,417,597	2,035.7300	1,107,301			1,145,964	*#	1,145,964	277,316		(238,653)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/21/2015	08/06/2016		8,911,280	2,083.5600	205,549			175,071	*#	175,071	14,944		(45,421)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/21/2015	07/20/2016		8,179,009	2,128.2800	142,344			86,305	*#	86,305	(22,672)		(33,367)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/21/2015	07/06/2016		7,280,745	2,068.7600	172,582			148,175	*#	148,175	14,148		(38,555)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/08/2015	03/06/2017		6,695,498	1,921.2200	325,413			336,893	*#	336,893	55,740		(44,260)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	09/08/2015	09/06/2016		4,929,844	107.4900	65,935			193,374	*#	193,374	157,480		(30,041)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/08/2015	09/06/2016		80,505,544	1,921.2200	2,887,425			3,275,150	*#	3,275,150	924,088		(536,363)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/08/2015	09/06/2016		18,245,247	1,921.2200	481,807			214,235	*#	214,235	(158,557)		(109,015)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	09/08/2015	09/06/2016		3,970,526	1,921.2200	382,288			354,952	*#	354,952	55,341		(82,677)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015	09/06/2016		46,236,071	1,921.2200	1,184,224			1,294,751	*#	1,294,751	352,330		(241,803)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015	09/06/2016		60,529,057	1,921.2200	1,626,822			1,778,055	*#	1,778,055	483,143		(331,911)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015	09/06/2016		56,418,384	1,921.2200	1,727,213			1,885,634	*#	1,885,634	510,078		(351,657)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015	09/06/2016		60,908,959	1,921.2200	1,995,125			2,176,487	*#	2,176,487	586,926		(405,564)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015	09/06/2016		63,065,596	1,921.2200	2,084,911			2,274,179	*#	2,274,179	613,049		(423,781)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015	09/06/2016		55,761,095	1,921.2200	1,944,283			2,119,291	*#	2,119,291	569,804		(394,796)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015	09/06/2016		57,351,775	1,921.2200	2,034,046			2,216,588	*#	2,216,588	595,541		(412,999)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015	09/06/2016		55,883,849	1,921.2200	2,114,294			2,301,635	*#	2,301,635	616,093		(428,753)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/21/2015	03/20/2017		7,440,514	1,958.0300	359,311			370,189	*#	370,189	61,115		(50,238)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES	09/21/2015	09/20/2016		6,068,876	109.2100	69,758			225,436	*#	225,436	189,848		(34,171)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	09/21/2015	09/20/2016		74,675,265	1,958.0300	2,304,054			2,253,836	*#	2,253,836	425,648		(475,866)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	09/21/2015	09/20/2016		18,021,924	1,958.0300	384,349			243,696	*#	243,696	(31,621)		(109,033)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/21/2015	09/20/2016		2,210,817	1,958.0300	183,008			165,693	*#	165,693	21,829		(39,143)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/21/2015	09/20/2016		69,252,821	1,958.0300	2,422,918			2,610,699	*#	2,610,699	698,328		(510,546)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	09/21/2015	09/20/2016		40,766,738	1,958.0300	967,844			1,047,944	*#	1,047,944	287,522		(207,422)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/21/2015	09/20/2016		49,078,431	1,958.0300	1,597,597			1,722,215	*#	1,722,215	461,619		(337,002)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/21/2015	09/20/2016		64,485,061	1,958.0300	1,956,636			2,111,294	*#	2,111,294	569,293		(414,635)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	09/21/2015	09/20/2016		50,078,846	1,958.0300	1,406,775			1,519,624	*#	1,519,624	411,707		(298,857)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	09/21/2015	09/20/2016		49,112,521	1,958.0300	1,238,023			1,339,435	*#	1,339,435	366,723		(265,312)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/21/2015	09/20/2016		71,607,572	1,958.0300	2,232,435			2,407,803	*#	2,407,803	647,412		(472,043)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	10/07/2015	04/06/2017		6,247,361	1,979.9200	275,811			283,473	*#	283,473	46,688		(39,027)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	10/07/2015	10/06/2016		5,857,671	109.8600	64,288			211,519	*#	211,519	180,822		(33,591)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counter party Clearing house	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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		10/07/2015	10/06/2016		90,634,026	1,979.9200	2,591,830			2,503,390	*#	2,503,390	434,099		(522,540)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		10/07/2015	10/06/2016		19,641,976	1,979.9200	470,480			231,099	*#	231,099	(123,493)		(115,888)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/07/2015	10/06/2016		2,177,912	1,979.9200	165,541			147,668	*#	147,668	19,274		(37,147)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		10/07/2015	10/06/2016		51,082,407	1,979.9200	1,177,942			1,265,659	*#	1,265,659	338,947		(251,230)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		10/07/2015	10/06/2016		53,521,011	1,979.9200	1,293,672			1,389,196	*#	1,389,196	371,858		(276,334)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		10/07/2015	10/06/2016		56,970,427	1,979.9200	1,624,400			1,743,911	*#	1,743,911	466,670		(347,160)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		10/07/2015	10/06/2016		88,861,232	1,979.9200	2,627,784			2,820,361	*#	2,820,361	753,704		(561,128)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		10/07/2015	10/06/2016		56,990,091	1,979.9200	1,700,286			1,824,745	*#	1,824,745	487,498		(363,039)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		10/07/2015	10/06/2016		66,641,795	1,979.9200	2,092,439			2,244,293	*#	2,244,293	598,506		(446,653)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		10/07/2015	10/06/2016		67,772,555	1,979.9200	2,300,796			2,464,450	*#	2,464,450	654,254		(490,601)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		10/07/2015	10/06/2016		52,270,432	1,979.9200	1,363,821			1,464,558	*#	1,464,558	392,196		(291,459)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	04/20/2017		5,889,233	2,030.7700	243,727			247,832	*#	247,832	41,706		(37,601)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		4,351,378	112.7300	36,379			134,772	*#	134,772	120,919		(22,526)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		10/21/2015	10/20/2016		71,925,556	2,030.7700	1,509,857			969,420	*#	969,420	(145,527)		(394,909)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		10/21/2015	10/20/2016		13,554,595	2,030.7700	271,507			176,853	*#	176,853	(11,971)		(82,683)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		10/21/2015	10/20/2016		575,277	2,030.7700	34,362			29,149	*#	29,149	3,700		(8,912)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		46,301,556	2,030.7700	1,108,638			1,174,212	*#	1,174,212	332,187		(266,613)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		50,363,096	2,030.7700	1,401,028			1,474,443	*#	1,474,443	410,784		(337,368)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		77,372,337	2,030.7700	2,030,994			2,143,406	*#	2,143,406	601,466		(489,054)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		54,627,713	2,030.7700	1,421,546			1,500,798	*#	1,500,798	421,179		(341,928)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		67,421,564	2,030.7700	2,007,835			2,104,768	*#	2,104,768	579,862		(482,929)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		57,064,637	2,030.7700	1,244,289			1,321,598	*#	1,321,598	376,604		(299,295)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		46,910,787	2,030.7700	965,936			1,027,365	*#	1,027,365	293,782		(232,353)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	05/06/2017		7,976,960	2,099.2000	281,879			278,606	*#	278,606	46,470		(49,743)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		11/09/2015	11/06/2016		7,007,245	104.1000	128,951			293,269	*#	293,269	206,557		(42,239)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		11/09/2015	11/06/2016		107,514,618	2,099.2000	1,499,471			523,776	*#	523,776	(455,075)		(520,620)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		11/09/2015	11/06/2016		23,283,063	2,099.2000	504,733			266,224	*#	266,224	(109,288)		(129,221)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		11/09/2015	11/06/2016		601,352	2,099.2000	24,773			18,867	*#	18,867	2,059		(7,965)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	11/06/2016		48,701,440	2,099.2000	993,094			982,653	*#	982,653	263,440		(273,881)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	11/06/2016		61,716,480	2,099.2000	1,498,949			1,449,493	*#	1,449,493	366,781		(416,237)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	11/06/2016		57,518,080	2,099.2000	1,359,860			1,320,555	*#	1,320,555	338,342		(377,646)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	11/06/2016		54,789,120	2,099.2000	1,231,668			1,204,665	*#	1,204,665	314,390		(341,393)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	11/06/2016		196,275,200	2,099.2000	4,210,300			4,142,387	*#	4,142,387	1,098,986		(1,166,900)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	11/06/2016		71,792,640	2,099.2000	1,278,060			1,280,471	*#	1,280,471	353,909		(351,498)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	11/06/2016		50,170,880	2,099.2000	949,826			946,686	*#	946,686	259,227		(262,367)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	11/06/2016		41,564,160	2,099.2000	699,855			704,105	*#	704,105	196,810		(192,559)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	JP MORGAN CHASE		11/09/2015	11/06/2016		188,431	739.5000	5,901			4,476	*#	4,476	349		(1,774)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		11/23/2015	05/20/2017		6,702,285	2,089.1700	243,517			242,997	*#	242,997	44,271		(44,792)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES		11/23/2015	11/20/2016		5,984,977	103.0900	123,479			269,058	*#	269,058	181,498		(35,919)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		11/23/2015	11/20/2016		84,256,409	2,089.1700	1,271,513			483,630	*#	483,630	(291,925)		(495,958)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/23/2015	11/20/2016		17,992,217	2,089.1700	371,514			253,139	*#	253,139	374		(118,749)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		11/23/2015	11/20/2016		484,876	2,089.1700	21,763			17,093	*#	17,093	2,997		(7,667)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		11/23/2015	11/20/2016		52,981,395	2,089.1700	1,118,709			1,133,078	*#	1,133,078	338,724		(324,355)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		11/23/2015	11/20/2016		48,627,230	2,089.1700	863,144			885,044	*#	885,044	268,973		(247,073)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		11/23/2015	11/20/2016		50,962,152	2,089.1700	956,251			977,126	*#	977,126	295,119		(274,244)			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 Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counter party Clearing house	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	MERRILL LYNCH		11/23/2015	11/20/2016		106,316,226	2,089.1700	2,384,967			2,402,342	*#	2,402,342	709,468		(692,093)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		11/23/2015	11/20/2016		49,585,182	2,089.1700	1,121,505			1,128,763	*#	1,128,763	331,529		(324,271)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		11/23/2015	11/20/2016		56,752,223	2,089.1700	1,325,131			1,329,332	*#	1,329,332	388,110		(383,909)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		11/23/2015	11/20/2016		63,273,185	2,089.1700	1,534,088			1,532,457	*#	1,532,457	443,805		(445,435)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		11/23/2015	11/20/2016		66,006,515	2,089.1700	1,680,868			1,668,788	*#	1,668,788	478,190		(490,269)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		11/23/2015	11/20/2016		839,109	737.5600	28,113			21,608	*#	21,608	2,030		(8,535)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		12/07/2015	06/06/2017		7,668,317	2,091.6900	288,482			287,236	*#	287,236	49,810		(51,056)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		12/07/2015	12/06/2016		4,541,068	104.0200	89,173			186,489	*#	186,489	122,636		(25,320)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		12/07/2015	12/06/2016		74,394,709	2,091.6900	1,168,337			605,307	*#	605,307	(183,444)		(379,587)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/07/2015	12/06/2016		15,880,965	2,091.6900	347,105			203,424	*#	203,424	(58,321)		(85,360)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		12/07/2015	12/06/2016		551,656	2,091.6900	26,449			21,109	*#	21,109	2,583		(7,923)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/07/2015	12/06/2016		96,845,247	2,091.6900	2,400,261			2,363,602	*#	2,363,602	631,922		(668,582)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/07/2015	12/06/2016		61,704,855	2,091.6900	1,419,241			1,406,459	*#	1,406,459	382,377		(395,159)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/07/2015	12/06/2016		57,549,650	2,091.6900	1,270,756			1,263,163	*#	1,263,163	346,505		(354,098)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/07/2015	12/06/2016		50,042,744	2,091.6900	981,114			982,668	*#	982,668	274,653		(273,099)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/07/2015	12/06/2016		46,226,349	2,091.6900	842,340			846,940	*#	846,940	238,367		(233,767)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/07/2015	12/06/2016		60,718,794	2,091.6900	1,306,707			1,301,233	*#	1,301,233	358,399		(363,873)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		12/07/2015	12/06/2016		48,610,069	2,091.6900	836,699			843,515	*#	843,515	238,748		(231,931)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		12/07/2015	12/06/2016		3,194,951	739.1400	111,587			82,569	*#	82,569	1,164		(30,182)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		12/21/2015	06/20/2017		8,017,961	2,005.5500	367,162			375,868	*#	375,868	64,229		(55,524)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES		12/21/2015	12/20/2016		3,915,728	102.0400	86,686			169,466	*#	169,466	108,395		(25,615)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		12/21/2015	12/20/2016		70,510,744	2,005.5500	1,714,531			1,487,641	*#	1,487,641	181,996		(408,885)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/21/2015	12/20/2016		14,217,178	2,005.5500	309,957			221,347	*#	221,347	(9,704)		(78,905)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		12/21/2015	12/20/2016		74,739	2,005.5500	5,619			4,966	*#	4,966	640		(1,293)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/21/2015	12/20/2016		67,255,423	2,005.5500	1,973,923			2,073,822	*#	2,073,822	565,025		(465,126)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/21/2015	12/20/2016		60,618,590	2,005.5500	1,705,115			1,792,953	*#	1,792,953	489,836		(401,998)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/21/2015	12/20/2016		63,458,297	2,005.5500	1,738,033			1,828,452	*#	1,828,452	500,411		(409,993)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/21/2015	12/20/2016		53,027,064	2,005.5500	1,412,805			1,486,986	*#	1,486,986	407,525		(333,344)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/21/2015	12/20/2016		52,350,802	2,005.5500	1,289,323			1,358,502	*#	1,358,502	373,800		(304,622)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/21/2015	12/20/2016		48,787,797	2,005.5500	1,037,886			1,095,005	*#	1,095,005	302,634		(245,514)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/21/2015	12/20/2016		48,466,413	2,005.5500	1,094,163			1,153,885	*#	1,153,885	318,179		(258,457)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		12/21/2015	12/20/2016		2,116,518	717.5900	110,670			87,019	*#	87,019	(1,221)		(22,431)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		01/07/2016	07/06/2017		5,221,793	1,990.2600		187,094		226,629	*#	226,629	60,323		(20,788)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		01/07/2016	01/06/2017		5,295,537	104.6700		134,577		214,785	*#	214,785	102,638		(22,429)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		01/07/2016	01/06/2017		71,756,215	1,990.2600		1,525,792		1,808,378	*#	1,808,378	536,884		(254,299)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		01/07/2016	01/06/2017		17,286,058	1,990.2600		399,308		311,659	*#	311,659	(21,097)		(66,551)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		01/07/2016	01/06/2017		73,708	1,990.2600		4,680		5,411	*#	5,411	1,511		(780)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		01/07/2016	01/06/2017		68,211,513	1,990.2600		1,770,526		2,149,698	*#	2,149,698	674,260		(295,088)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		01/07/2016	01/06/2017		43,389,433	1,990.2600		846,746		1,019,486	*#	1,019,486	313,864		(141,124)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		01/07/2016	01/06/2017		47,567,114	1,990.2600		972,250		1,171,963	*#	1,171,963	361,754		(162,042)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		01/07/2016	01/06/2017		49,333,559	1,990.2600		1,086,188		1,312,731	*#	1,312,731	407,575		(181,031)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		01/07/2016	01/06/2017		59,131,256	1,990.2600		1,432,632		1,736,343	*#	1,736,343	542,483		(238,772)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		01/07/2016	01/06/2017		68,893,633	1,990.2600		1,713,462		2,078,963	*#	2,078,963	651,078		(285,577)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		01/07/2016	01/06/2017		46,091,544	1,990.2600		1,224,161		1,489,191	*#	1,489,191	469,057		(204,027)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		01/07/2016	01/06/2017		2,824,941	715.9600		101,404		122,522	*#	122,522	38,019		(16,901)			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 Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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	01/21/2016	07/20/2017		3,596,494	1,859.3300		133,737		186,024	*#	186,024	67,146		(14,860)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES	01/21/2016	01/20/2017		4,559,815	105.3700		93,040		181,942	*#	181,942	104,409		(15,507)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	01/21/2016	01/20/2017		62,544,543	1,859.3300		1,536,257		2,422,400	*#	2,422,400	1,142,185		(256,043)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	01/21/2016	01/20/2017		14,218,658	1,859.3300		329,873		391,739	*#	391,739	116,844		(54,979)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		61,321,514	1,859.3300		1,353,517		1,881,908	*#	1,881,908	753,977		(225,586)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		56,313,003	1,859.3300		1,395,006		1,948,813	*#	1,948,813	786,308		(232,501)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		49,210,519	1,859.3300		1,301,637		1,824,364	*#	1,824,364	739,666		(216,940)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		67,810,717	1,859.3300		1,841,761		2,585,135	*#	2,585,135	1,050,334		(306,960)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		71,907,661	1,859.3300		2,038,118		2,866,536	*#	2,866,536	1,168,105		(339,686)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		45,530,349	1,859.3300		925,383		1,282,575	*#	1,282,575	511,423		(154,230)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	JP MORGAN CHASE	01/21/2016	01/20/2017		2,350,235	690.1800		98,991		159,858	*#	159,858	77,366		(16,498)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016	08/06/2017		7,433,655	1,880.0500		251,235		377,620	*#	377,620	140,342		(13,958)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/08/2016	02/06/2017		8,332,217	112.3200		200,294		254,803	*#	254,803	71,200		(16,691)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	02/08/2016	02/06/2017		78,110,949	1,880.0500		1,525,200		2,847,516	*#	2,847,516	1,449,416		(127,100)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		19,382,561	1,880.0500		379,898		423,620	*#	423,620	75,380		(31,658)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		65,061,449	1,880.0500		1,549,321		2,369,008	*#	2,369,008	948,797		(129,110)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		87,855,844	1,880.0500		1,698,657		2,564,472	*#	2,564,472	1,007,369		(141,555)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		58,934,675	1,880.0500		1,078,037		1,617,218	*#	1,617,218	629,017		(89,836)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		46,507,206	1,880.0500		1,189,365		1,834,454	*#	1,834,454	744,202		(99,114)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		64,433,621	1,880.0500		1,310,915		1,992,753	*#	1,992,753	791,080		(109,243)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		68,680,851	1,880.0500		1,686,655		2,593,695	*#	2,593,695	1,047,595		(140,555)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		60,710,644	1,880.0500		1,372,735		2,107,299	*#	2,107,299	848,959		(114,395)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/08/2016	02/06/2017		5,308,708	694.5700		200,862		341,077	*#	341,077	156,953		(16,739)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016	08/20/2017		6,328,674	1,917.7800		242,465		310,606	*#	310,606	81,611		(13,470)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/22/2016	02/20/2017		6,147,363	117.5800		117,635		130,879	*#	130,879	23,047		(9,803)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	02/22/2016	02/20/2017		59,172,885	1,917.7800		1,464,681		2,004,302	*#	2,004,302	661,678		(122,057)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	02/22/2016	02/20/2017		17,162,749	1,917.7800		410,190		442,669	*#	442,669	66,662		(34,182)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		45,451,386	1,917.7800		1,028,206		1,307,906	*#	1,307,906	365,384		(85,684)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		65,779,854	1,917.7800		1,886,644		2,420,826	*#	2,420,826	691,402		(157,220)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		60,793,626	1,917.7800		1,686,256		2,160,600	*#	2,160,600	614,865		(140,521)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		52,163,616	1,917.7800		1,396,018		1,787,611	*#	1,787,611	507,928		(116,335)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		54,656,730	1,917.7800		1,344,465		1,715,108	*#	1,715,108	482,682		(112,039)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		51,396,504	1,917.7800		1,124,641		1,428,371	*#	1,428,371	397,450		(93,720)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		46,793,832	1,917.7800		963,903		1,223,193	*#	1,223,193	339,615		(80,325)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/22/2016	02/20/2017		5,005,924	701.3200		212,851		292,134	*#	292,134	97,021		(17,738)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2016	09/06/2017		5,799,971	1,999.9900		210,117		251,197	*#	251,197	41,079					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	03/07/2016	03/06/2017		7,089,965	120.5400		155,869		135,378	*#	135,378	(20,491)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/07/2016	03/06/2017		67,170,983	1,999.9900		1,415,971		1,708,967	*#	1,708,967	292,996					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/07/2016	03/06/2017		17,226,382	1,999.9900		351,418		349,876	*#	349,876	(1,542)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		52,599,737	1,999.9900		1,300,120		1,503,915	*#	1,503,915	203,795					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/07/2016	03/06/2017		37,768,474	1,999.9900		720,248		823,248	*#	823,248	103,000					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		107,999,460	1,999.9900		2,232,047		2,563,836	*#	2,563,836	331,789					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		48,799,756	1,999.9900		1,157,062		1,343,520	*#	1,343,520	186,459					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		64,599,677	1,999.9900		1,653,250		1,914,841	*#	1,914,841	261,591					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		65,399,673	1,999.9900		1,799,619		2,090,538	*#	2,090,538	290,919					1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counter party Clearing house	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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		03/07/2016	03/06/2017		48,341,457	1,999.9900		1,056,750		1,213,751	*#	1,213,751	157,001					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		03/07/2016	03/06/2017		5,105,148	715.4700		195,224		247,081	*#	247,081	51,857					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		03/21/2016	09/20/2017		6,613,417	2,049.5800		242,520		259,897	*#	259,897	17,377					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES		03/21/2016	03/20/2017		9,026,672	119.8000		186,863		180,833	*#	180,833	(6,030)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		03/21/2016	03/20/2017		68,305,324	2,049.5800		1,457,035		1,452,270	*#	1,452,270	(4,764)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		03/21/2016	03/20/2017		20,635,636	2,049.5800		462,238		463,780	*#	463,780	1,542					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		03/21/2016	03/20/2017		55,105,058	2,049.5800		1,226,540		1,251,906	*#	1,251,906	25,366					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		03/21/2016	03/20/2017		47,709,083	2,049.5800		1,356,845		1,390,031	*#	1,390,031	33,186					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		03/21/2016	03/20/2017		47,419,380	2,049.5800		1,287,989		1,318,671	*#	1,318,671	30,682					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		03/21/2016	03/20/2017		54,479,269	2,049.5800		1,312,023		1,340,730	*#	1,340,730	28,707					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		03/21/2016	03/20/2017		44,404,748	2,049.5800		957,606		976,796	*#	976,796	19,190					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		03/21/2016	03/20/2017		53,111,929	2,049.5800		1,326,515		1,356,393	*#	1,356,393	29,877					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		03/21/2016	03/20/2017		62,024,655	2,049.5800		1,603,893		1,640,879	*#	1,640,879	36,986					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		03/21/2016	03/20/2017		40,693,178	2,049.5800		781,271		795,502	*#	795,502	14,231					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		03/21/2016	03/20/2017		50,160,288	2,049.5800		1,058,232		1,079,117	*#	1,079,117	20,886					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		03/21/2016	03/20/2017		7,388,051	724.7700		276,758		311,045	*#	311,045	34,287					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants											203,941,867	72,801,243	0	266,254,789	XXX	266,254,789	54,526,355	0	(65,014,676)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											203,941,867	72,801,243	0	266,254,789	XXX	266,254,789	54,526,355	0	(65,014,676)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											203,941,867	72,801,243	0	266,254,789	XXX	266,254,789	54,526,355	0	(65,014,676)	0	0	XXX	XXX
0429999. Total-Purchased Options											203,941,867	72,801,243	0	266,254,789	XXX	266,254,789	54,526,355	0	(65,014,676)	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		03/25/2016	08/26/2019		262,000,000	0.4358				2,190,208		2,190,208	1,906,606					1	D
RECEIVE SWAPTIONS 5-YEAR *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY		03/25/2016	11/25/2019		163,000,000	0.3973				737,599		737,599	737,599					1	D
RECEIVE SWAPTIONS 5-YEAR *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL	D1	C	MORGAN STANLEY		01/15/2016	04/15/2020		195,000,000	0.6220				2,114,985		2,114,985	2,489,698					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY		03/23/2016	06/23/2030		129,000,000	0.5931				7,629,844		7,629,844	5,669,107					1	D
0859999. Total-Swaps-Hedging Effective-Interest Rate											0	0	0	12,672,636	XXX	12,672,636	10,803,010	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective											0	0	0	12,672,636	XXX	12,672,636	10,803,010	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate											0	0	0	12,672,636	XXX	12,672,636	10,803,010	0	0	0	0	XXX	XXX
1209999. Total-Swaps											0	0	0	12,672,636	XXX	12,672,636	10,803,010	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective											0	0	0	12,672,636	XXX	12,672,636	10,803,010	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other											203,941,867	72,801,243	0	266,254,789	XXX	266,254,789	54,526,355	0	(65,014,676)	0	0	XXX	XXX
1449999. TOTAL											203,941,867	72,801,243	0	278,927,425	XXX	278,927,425	65,329,365	0	(65,014,676)	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	60,540,000	68,681,157		8,141,157	68,681,157		8,141,157		0
BNP PARIBAS NY	Y	Y	48,859,545	50,525,158		1,665,613	50,525,158		1,665,613		0
CITIBANK	Y	Y	29,144,000	30,646,577		1,502,577	30,646,577		1,502,577		0
CREDIT SUISSE	Y	Y	1,064,000	2,678,242		1,614,242	2,678,242		1,614,242		0
JP MORGAN CHASE	Y	Y		164,334		164,334	164,334		164,334		0
MERRILL LYNCH	Y	Y	18,130,000	19,979,724		1,849,724	19,979,724		1,849,724		0
MORGAN STANLEY	Y	Y	31,965,958	83,330,500		51,364,542	83,330,500		51,364,542		0
ROYAL BANK OF CANADA	Y	Y	2,280,000	2,799,557		519,557	2,799,557		519,557		0
UBS SECURITIES	Y	Y	2,050,000	3,214,134		1,164,134	3,214,134		1,164,134		0
WELLS FARGO	Y	Y	15,600,000	16,908,043		1,308,043	16,908,043		1,308,043		0
0299999. Total NAIC 1 Designation			209,633,503	278,927,425	0	69,293,922	278,927,425	0	69,293,922	0	0
0999999. Gross Totals			209,633,503	278,927,425	0	69,293,922	278,927,425	0	69,293,922	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				278,927,425	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH		BANK OF NEW YORK (141001)	60,540,000	60,540,000	XXX		
BNP PARIBAS NY	CASH		BANK OF NEW YORK (141001)	48,859,545	48,859,545	XXX		
CITIBANK	CASH		BANK OF NEW YORK (141001)	29,144,000	29,144,000	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	1,064,000	1,064,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	18,130,000	18,130,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	17,880,000	17,880,000	XXX		
MORGAN STANLEY	CASH		MORGAN STANLEY (0617HNJR4)	14,085,958	14,085,958	XXX		
ROYAL BANK OF CANADA	CASH		BANK OF NEW YORK (141001)	2,280,000	2,280,000	XXX		
UBS SECURITIES	CASH		BANK OF NEW YORK (141001)	2,050,000	2,050,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	15,600,000	15,600,000	XXX		
0299999. Totals				209,633,503	209,633,503	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			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of New York	New York, NY		0.010	154		16,933,654	29,358,617	6,859,526	XXX
Charleston Harbor	Charleston, SC		VAR			125,174	176,685	111,063	XXX
Community Bank of the Bay	Oakland, CA		0.300	99		100,000	100,000	100,000	XXX
Skipjack Cove	Georgetown, MD		VAR			101,135	111,951	164,129	XXX
Sailfish Marina	Palm Beach Shores, FL		VAR			1,157,816	380,878	514,187	XXX
PNC Bank	Pittsburgh, PA					(8,757,262)	12,853,225	(21,194,662)	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					103,811	329,488	216,307	XXX
Bay Bridge Marina	Stevensville, MD					236,786	177,379	190,074	XXX
Mountain View Grand	Whitefield, NH					1,405,201	1,371,189	1,580,428	XXX
Huntington Bank	Columbus, OH					23,185	23,185	20,483	XXX
Federal Home Loan Bank - Cincinnati	Cincinnati, OH		0.050	6,123	(82)	30,176,680	61,080,538	2,398,487	XXX
Fifth Third Bank	Cincinnati, OH		0.050			675,270	675,270	675,270	XXX
0199999. Total Open Depositories		XXX	XXX	6,377	(82)	42,281,450	106,638,405	(8,364,708)	XXX
0399999. Total Cash on Deposit		XXX	XXX	6,377	(82)	42,281,450	106,638,405	(8,364,708)	XXX
0599999. Total Cash		XXX	XXX	6,377	(82)	42,281,450	106,638,405	(8,364,708)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE