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QUARTERLY STATEMENT

As of March 31, 2016

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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

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

Statutory Home Office	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5423….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Brian Patrick Sponaugle *(Name)*	513-412-2931 *(Area Code) (Telephone Number) (Extension)*
	bsponaugle@gaig.com *(E-Mail Address)*	513-412-1673 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer		

OTHER

Adrienne Susan Kessling	Senior Vice President	John Paul Gruber	Senior Vice President
Brian Patrick Sponaugle	Vice President	Rebecca Jane Schriml	Vice President
Michael Harrison Haney	Vice President	Eugene Michael Breen	Appointed Actuary

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ________ day of 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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,310,838,088		2,310,838,088	2,279,931,841
2. Stocks:				
2.1 Preferred stocks	1,000,000		1,000,000	1,000,000
2.2 Common stocks	5,484,030		5,484,030	5,220,423
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(1,543,057)), cash equivalents ($..........0) and short-term investments ($.....23,560,439)	22,017,382		22,017,382	28,169,505
6. Contract loans (including $..........0 premium notes)	58,506,689		58,506,689	59,246,375
7. Derivatives	7,577,363		7,577,363	7,113,747
8. Other invested assets			0	
9. Receivables for securities	53,848		53,848	153,890
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,405,477,400	0	2,405,477,400	2,380,835,781
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	23,359,173		23,359,173	23,509,529
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	244,404	244,404	0	
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	382,149		382,149	183,372
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	359,004
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	970,859	320,881	649,978	1,071,023
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,430,433,985	565,285	2,429,868,700	2,405,958,709
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	595,000,947		595,000,947	608,154,130
28. Total (Lines 26 and 27)	3,025,434,932	565,285	3,024,869,647	3,014,112,839

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. Accrued contractual fee income	376,825		376,825	411,896
2502. Recievable for marketing reallowance	211,653		211,653	247,627
2503. Funds held as collateral	40,000		40,000	390,000
2598. Summary of remaining write-ins for Line 25 from overflow page	342,381	320,881	21,500	21,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	970,859	320,881	649,978	1,071,023

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....2,119,222,433 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	2,119,222,433	2,110,059,566
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	30,096,852	30,871,520
4.	Contract claims:		
	4.1 Life	4,945,280	4,683,587
	4.2 Accident and health		
5.	Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)		
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
	9.4 Interest Maintenance Reserve	4,204,891	3,537,106
10.	Commissions to agents due or accrued - life and annuity contracts $.....26,784, accident and health $..........0 and deposit-type contract funds $..........0	26,784	55,854
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	656,047	656,049
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(6,151,480) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(6,151,480)	(6,412,993)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	531,533	470,529
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	3,560,408	1,938,811
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee	37,171	74,142
18.	Amounts held for agents' account, including $.....388,955 agents' credit balances	388,955	540,818
19.	Remittances and items not allocated	1,201,119	1,079,711
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 $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	10,439,989	10,030,925
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,254,929	
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	8,303,409	2,052,853
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	416,729	752,825
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,179,135,049	2,160,391,303
27.	From Separate Accounts statement	595,000,947	608,154,130
28.	Total liabilities (Lines 26 and 27)	2,774,135,996	2,768,545,433
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	171,550,000	171,550,000
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	76,683,651	71,517,406
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)	248,233,651	243,067,406
38.	Totals of Lines 29, 30 and 37	250,733,651	245,567,406
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,024,869,647	3,014,112,839

DETAILS OF WRITE-INS

2501.	Unclaimed property	376,729	362,825
2502.	Liability for funds held as collateral	40,000	390,000
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	416,729	752,825
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	48,793,284	54,590,370	215,589,580
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	26,323,225	30,145,009	118,565,982
4. Amortization of Interest Maintenance Reserve (IMR)	224,687	92,056	1,035,606
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,934,828	2,225,770	8,777,209
8.2 Charges and fees for deposit-type contracts	139,029	127,572	634,297
8.3 Aggregate write-ins for miscellaneous income	690,975	727,463	2,751,582
9. Totals (Lines 1 to 8.3)	78,106,028	87,908,240	347,354,256
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	5,005,659	2,724,686	18,045,047
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	55,585,419	55,733,154	241,045,879
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,888,351	2,059,149	8,396,803
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	9,162,867	21,097,195	55,543,054
20. Totals (Lines 10 to 19)	71,642,296	81,614,184	323,030,783
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,275,077	3,612,004	14,711,724
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	3,217,093	3,848,809	14,846,972
24. Insurance taxes, licenses and fees, excluding federal income taxes	160,352	157,621	951,036
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(8,448,849)	(9,878,936)	(41,792,426)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	69,845,969	79,353,682	311,748,089
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	8,260,059	8,554,558	35,606,167
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	8,260,059	8,554,558	35,606,167
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	2,926,539	2,364,411	8,738,349
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)	5,333,520	6,190,147	26,867,818
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....153,312 (excluding taxes of $.....480,562 transferred to the IMR)	(392,530)	(758,715)	(1,835,321)
35. Net income (Line 33 plus Line 34)	4,940,990	5,431,432	25,032,497
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	245,567,406	227,090,476	227,090,476
37. Net income (Line 35)	4,940,990	5,431,432	25,032,497
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....118,898	606,734	(916,948)	(6,386,904)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	317,674	8,735	294,769
41. Change in nonadmitted assets	(290,089)	(39,000)	228,647
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	(409,064)	(15,071)	(692,079)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus (Lines 37 through 53)	5,166,245	4,469,148	18,476,930
55. Capital and surplus as of statement date (Lines 36 + 54)	250,733,651	231,559,624	245,567,406

DETAILS OF WRITE-INS

08.301. Marketing reallowance	338,253	391,053	1,505,944
08.302. Contractual rider fee income	234,423	211,017	849,292
08.303. Contractual annual maintenance and surrender charge fees	118,299	122,217	393,013
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	3,176	3,333
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	690,975	727,463	2,751,582
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	48,789,661	54,590,370	215,589,580
2.	Net investment income	25,125,727	30,540,918	119,363,640
3.	Miscellaneous income	2,391,380	2,988,690	10,679,499
4.	Total (Lines 1 through 3)	76,306,768	88,119,978	345,632,719
5.	Benefit and loss related payments	60,329,385	58,926,003	258,610,170
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(8,710,362)	(9,984,338)	(42,615,909)
7.	Commissions, expenses paid and aggregate write-ins for deductions	6,606,686	7,555,352	30,465,233
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....633,874 tax on capital gains (losses)	1,938,816	373,156	8,159,315
10.	Total (Lines 5 through 9)	60,164,525	56,870,173	254,618,809
11.	Net cash from operations (Line 4 minus Line 10)	16,142,243	31,249,805	91,013,910
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	84,749,992	49,269,424	249,616,474
	12.2 Stocks			
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	84,749,992	49,269,424	249,616,474
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	113,264,658	99,217,765	316,719,850
	13.2 Stocks		1,000,000	1,000,000
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	(3,715,868)	(9,726,952)	6,994,910
	13.7 Total investments acquired (Lines 13.1 to 13.6)	109,548,790	90,490,813	324,714,760
14.	Net increase or (decrease) in contract loans and premium notes	(739,686)	(237,669)	(1,149,812)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(24,059,112)	(40,983,720)	(73,948,474)
	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	(2,523,990)	(2,510,418)	(10,097,960)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	4,288,736	(1,213,007)	(695,571)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	1,764,746	(3,723,425)	(10,793,531)
	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)	(6,152,123)	(13,457,340)	6,271,906
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	28,169,505	21,897,599	21,897,599
	19.2 End of period (Line 18 plus Line 19.1)	22,017,382	8,440,259	28,169,505

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

20.0001	Capitalized interest	462	(6)	(6)
20.0002	Exchanges			4,072,154

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance			
3. Ordinary individual annuities	40,246,872	47,585,183	189,806,128
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	8,546,412	7,005,187	25,783,452
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	48,793,284	54,590,370	215,589,580
12. Deposit-type contracts			
13. Total	48,793,284	54,590,370	215,589,580

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Net Income	State of Domicile	March 31, 2016	December 31, 2015
(1) State basis	Ohio	$ 4,940,990	$ 25,032,497
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		$ 4,940,990	$ 25,032,497
Surplus			
(5) Statutory surplus state basis	Ohio	$ 250,733,651	$ 245,567,406
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		$ 250,733,651	$ 245,567,406

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	$ 1,151,555	$ 1,093,328	$ 17,472	$ 1,134,083	$ 1,134,083	3/31/2016
16162XAD9	76,994	64,841	2,026	74,968	74,968	3/31/2016
47232DBA9	93,434	82,705	10,730	82,705	51,216	3/31/2016
47232DBB7	50,574	8,800	41,774	8,800	76,898	3/31/2016
47232VDX7	147,736	142,196	5,539	142,196	130,220	3/31/2016
47232VDY5	13,897	6,016	7,880	6,016	17,168	3/31/2016
Total			$ 85,421			

(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	$2,321,575
2. 12 months or longer	1,183,995

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

1. Less than 12 months	$105,000,636
2. 12 months or longer	37,346,909

NOTES TO FINANCIAL STATEMENTS

(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.

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

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

Not applicable.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

Not applicable.

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

Not applicable.

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	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	2	2	4
Commerical mortgage-backed securities	-	-	-	-
Asset-backed securities	-	-	-	-
All other bonds	-	-	-	-
Total bonds	-	2	2	4
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	5,484,030	-	-	5,484,030
Equity index call options	-	7,577,363	-	7,577,363
Variable annuity assets (separate accounts) (a)	-	595,000,947	-	595,000,947
Total assets accounted for at fair value	$ 5,484,030	$ 602,578,312	$ 2	$ 608,062,344

(a) Separate account liabilities equal the fair value for separate account assets.

(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	Ending Balance at 3/31/2016
States, municipalities and political subdivisions	$ -	$ -	$ -	$ -	$ -	$ -
Residential MBS	12	-	-	-	(10)	2
All other bonds	-	-	-	-	-	-
Non-affiliated common stock	-	-	-	-	-	-
Non-affiliated preferred stock	-	-	-	-	-	-
Total	$ 12	$ -	$ -	$ -	$ (10)	$ 2

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at March 31, 2016.

NOTES TO FINANCIAL STATEMENTS

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.

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	$ 7,955,078	$ 7,301,965	$ 1,511,345	$ 6,443,733	$ -
States, municipalities and political subdivisions	386,163,196	363,739,392	-	386,163,196	-
Foreign government	-	-	-	-	-
Residential mortgage-backed securities	216,831,515	193,563,840	-	207,004,138	9,827,377
Commercial mortgage-backed securities	213,375,595	205,056,551	-	210,300,132	3,075,463
Asset-backed securities	247,142,634	247,739,515	-	233,535,668	13,606,966
All other bonds	1,345,323,017	1,293,436,825	-	1,328,111,557	17,211,460
Total bonds	$ 2,416,791,035	$ 2,310,838,088	$ 1,511,345	$ 2,371,558,424	$ 43,721,266
Non-affiliated preferred stock	947,500	1,000,000	947,500	-	-
Non-affiliated common stock	5,484,030	5,484,030	5,484,030	-	-
Equity index call options	7,577,363	7,577,363	-	7,577,363	-
Variable annuity assets (separate accounts)	595,000,947	595,000,947	-	595,000,947	-
Policy loans	58,506,689	58,506,689	-	-	58,506,689
Total financial assets	$ 3,084,307,564	$ 2,978,407,117	$ 7,942,875	$ 2,974,136,734	$ 102,227,955

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

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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
Great American Advisors	Cincinnati, OH	NO	NO	NO	YES
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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 [ ] No [X]

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

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 [X] No [ ]

18.2 If no, list exceptions:

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

2. Operating Percentages:

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

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

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		147,582			147,582	
2. Alaska AK	L		31,595			31,595	
3. Arizona AZ	L		488,135			488,135	
4. Arkansas AR	L		57,920			57,920	
5. California CA	L		8,530,754			8,530,754	
6. Colorado CO	L		73,550			73,550	
7. Connecticut CT	L		1,055,659			1,055,659	
8. Delaware DE	L		75,104			75,104	
9. District of Columbia DC	L		27,755			27,755	
10. Florida FL	L		4,772,901			4,772,901	
11. Georgia GA	L		156,661			156,661	
12. Hawaii HI	L		350,169			350,169	
13. Idaho ID	L		149,175			149,175	
14. Illinois IL	L		907,861			907,861	
15. Indiana IN	L		588,411			588,411	
16. Iowa IA	L		288,153			288,153	
17. Kansas KS	L		67,135			67,135	
18. Kentucky KY	L		361,656			361,656	
19. Louisiana LA	L		85,167			85,167	
20. Maine ME	L		327,032			327,032	
21. Maryland MD	L		136,417			136,417	
22. Massachusetts MA	L		1,670,688			1,670,688	
23. Michigan MI	L		2,004,197			2,004,197	
24. Minnesota MN	L		585,863			585,863	
25. Mississippi MS	L		49,351			49,351	
26. Missouri MO	L		87,255			87,255	
27. Montana MT	L		133,678			133,678	
28. Nebraska NE	L		76,061			76,061	
29. Nevada NV	L		786,409			786,409	
30. New Hampshire NH	L		571,018			571,018	
31. New Jersey NJ	L		2,414,520			2,414,520	
32. New Mexico NM	L		115,258			115,258	
33. New York NY	N		25,257			25,257	
34. North Carolina NC	L		6,049,541			6,049,541	
35. North Dakota ND	L		94,415			94,415	
36. Ohio OH	L		5,021,026			5,021,026	
37. Oklahoma OK	L		51,789			51,789	
38. Oregon OR	L		90,903			90,903	
39. Pennsylvania PA	L		812,072			812,072	
40. Rhode Island RI	L		619,343			619,343	
41. South Carolina SC	L		396,341			396,341	
42. South Dakota SD	L		9,388			9,388	
43. Tennessee TN	L		889,962			889,962	
44. Texas TX	L		5,362,622			5,362,622	
45. Utah UT	L		764,068			764,068	
46. Vermont VT	N		21,867			21,867	
47. Virginia VA	L		295,444			295,444	
48. Washington WA	L		835,503			835,503	
49. West Virginia WV	L		26,893			26,893	
50. Wisconsin WI	L		69,365			69,365	
51. Wyoming WY	L		23,605			23,605	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Alien OT	XXX	0	160,790	0	0	160,790	0
59. Subtotal	(a) 49	0	48,793,284	0	0	48,793,284	0
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	48,793,284	0	0	48,793,284	0
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	48,793,284	0	0	48,793,284	0
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	48,793,284	0	0	48,793,284	0

DETAILS OF WRITE-INS

58001. Other Alien	XXX		160,790			160,790	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	160,790	0	0	160,790	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

(a) Insert the number of L responses except for Canada and Other Alien.

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU	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				Pennsulvania 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.	

Statement as of March 31, 2016 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

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 *
			31-1262960				Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-0556144				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	
							Marketform Group Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	
							Marketform Holdings Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0412245				Lavenham Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Hong Kong Limited	HKG	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Gabinete Marketform SL	ESP	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Australia Pty Limited	AUS	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Studio Marketform SRL	ITA	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Management Services Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Managing Agency Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0431601				Sampford Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Trust Company Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	
			06-1356481				Great American Financial Resources, Inc.	DE	UIP	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	UDP	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	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	RE	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			27-0513333				Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			20-1246122				Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	
			45-3988240				FT Liquidation, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-4604276				GALIC - Bay Bridge Marina, LLC	FL	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			26-3260520				Manhattan National Holding Corporation	OH	NIA	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	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	

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 *
			52-2179330				Skipjack Marina Corp	MD	NIA	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	
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	

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 *
							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.	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38024	31-0974853				Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other		American Financial Group, Inc.	4
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			AA-1120817				Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			34-1607394		0001301106	NASDAQ	National Interstate Corporation	OH	NIA	Great American Insurance Company	Ownership	51.000	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.	

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 *
			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.

Bar Code:

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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. Other assets	342,381	320,881	21,500	21,500
2597. Summary of remaining write-ins for Line 25	342,381	320,881	21,500	21,500

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		3,176	3,333
08.397. Summary of remaining write-ins for Line 8.3	0	3,176	3,333

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,286,152,264	2,212,363,737
2. Cost of bonds and stocks acquired	113,264,658	317,719,850
3. Accrual of discount	1,191,233	8,744,508
4. Unrealized valuation increase (decrease)	339,710	(1,053,728)
5. Total gain (loss) on disposals	1,373,035	2,347,377
6. Deduct consideration for bonds and stocks disposed of	84,749,992	249,616,474
7. Deduct amortization of premium	9,571	2,657,805
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	239,219	1,695,201
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,317,322,118	2,286,152,264
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,317,322,118	2,286,152,264

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,639,235,945	149,489,425	155,183,009	(15,289,001)	1,618,253,360			1,639,235,945
2. NAIC 2 (a)	631,643,799	42,035,033	12,568,381	(1,595,976)	659,514,475			631,643,799
3. NAIC 3 (a)	32,319,478		3,530,073	17,806,461	46,595,866			32,319,478
4. NAIC 4 (a)	9,608,633		2,294	176,574	9,782,913			9,608,633
5. NAIC 5 (a)	0				0			0
6. NAIC 6 (a)	331,424			(79,511)	251,913			331,424
7. Total Bonds	2,313,139,279	191,524,458	171,283,757	1,018,547	2,334,398,527	0	0	2,313,139,279
PREFERRED STOCK								
8. NAIC 1					0			
9. NAIC 2	1,000,000				1,000,000			1,000,000
10. NAIC 3					0			
11. NAIC 4					0			
12. NAIC 5					0			
13. NAIC 6					0			
14. Total Preferred Stock	1,000,000	0	0	0	1,000,000	0	0	1,000,000
15. Total Bonds and Preferred Stock	2,314,139,279	191,524,458	171,283,757	1,018,547	2,335,398,527	0	0	2,314,139,279

(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 \$.....23,560,439; 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	23,560,439	XXX	23,560,439	8,654	

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	33,207,439	21,102,454
2. Cost of short-term investments acquired	78,259,800	343,674,080
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	87,906,800	331,569,095
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)	23,560,439	33,207,439
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	23,560,439	33,207,439

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)	7,113,747
2.	Cost paid/(consideration received) on additions	2,171,113
3.	Unrealized valuation increase/(decrease)	552,114
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(2,259,611)
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)	7,577,363
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	7,577,363

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	7,577,363	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		7,577,363
4.	Part D, Section 1, Column 5	7,577,363	
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	7,577,363	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		7,577,363
10.	Part D, Section 1, Column 8	7,577,363	
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

Sch. E - Verification
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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. Special Revenue and Special Assessment									
88213A ET 8	TX A&M UNIV REF A 3.993 05/15/2037		03/23/2016	RAYMOND JAMES & ASSOCIATES		1,250,000	1,250,000		1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						1,250,000	1,250,000	0	XXX
Bonds - Industrial and Miscellaneous									
00185A AK 0	AON PLC 3.875 12/15/2025	R	02/23/2016	MORGAN STANLEY		1,999,439	2,000,000		2FE
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE		03/18/2016	AMHERST SECURITIES CORP		1,782,500	2,000,000	981	1AM
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		01/22/2016	MORGAN STANLEY		1,198,657	1,177,318	2,887	1FE
037833 BY 5	APPLE INC 3.25 02/23/2026		02/16/2016	DEUTSCHE BANK		1,995,600	2,000,000		1FE
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		02/12/2016	CITIGROUP		1,712,282	1,928,653	2,723	1FM
084670 BS 6	BERKSHIRE HATHAWAY 3.125 03/15/2026		03/08/2016	WELLS FARGO BROKERAGE SERVICES		1,998,120	2,000,000		1FE
114259 AN 4	BROOKLYN UNION GAS 3.407 03/10/2026		03/07/2016	BANC OF AMERICA SECURITIES		2,000,000	2,000,000		1FE
12531W BA 9	CFCRE 2016-C3 A2 SEQ SSNR 3.597 01/10/48		01/22/2016	CANTOR FITZGERALD & CO		2,019,976	2,000,000	5,396	1FE
12593F BC 7	COMM 2015-LC21 A3 SEQ SSNR 3.445 07/48		01/07/2016	JEFFERIES & CO		1,509,785	1,500,000	1,579	1FM
12593P AW 2	COMM 2015-CR25 A4 SEQ SSNR 3.759 08/2048		01/15/2016	BANC OF AMERICA SECURITIES		2,079,375	2,000,000	4,177	1FM
126117 AT 7	CNA FINANCIAL 4.50 03/01/2026		02/22/2016	JP MORGAN SECURITIES INC		3,016,110	3,000,000	375	2FE
12635R AX 6	CSAIL 2015-C4 A4 SEQ SSNR 3.8079 11/48		01/08/2016	CS FIRST BOSTON		1,558,652	1,500,000	1,904	1FM
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		03/03/2016	CS FIRST BOSTON		1,999,266	2,000,000		1FE
17275R BC 5	CISCO SYSTEMS 2.95 02/28/2026		02/22/2016	JP MORGAN SECURITIES INC		2,997,720	3,000,000		1FE
190749 AH 4	CWCI 2006-C1 AM MEZ 5.254 08/15/2048		03/23/2016	BANC OF AMERICA SECURITIES		997,500	1,000,000	4,086	1FM
20826F AQ 9	CONOCOPHIL CO 4.95 03/15/2026		03/03/2016	MIZUHO SEC USA		2,998,800	3,000,000		2FE
233835 AQ 0	DAIMLERCHRYS NA 8.50 01/18/2031		03/10/2016	BARCLAYS CAPITAL		4,429,920	3,000,000	40,375	1FE
285512 AD 1	ELECTRONIC ARTS 4.80 03/01/2026		02/17/2016	BANC OF AMERICA SECURITIES		3,986,760	4,000,000		2FE
29977G AB 8	EVERBANK FINL CORP 6.00 03/15/2026		03/09/2016	US BANCORP		1,000,000	1,000,000		2FE
30219G AM 0	EXPRESS SCRIPTS 4.50 02/25/2026		02/22/2016	CITIGROUP		2,984,010	3,000,000		2FE
30231G AT 9	EXXON MOBIL CORP 3.043 03/01/2026		02/29/2016	CITIGROUP		3,000,000	3,000,000		1FE
31677A AB 0	FIFTH THIRD BANK 3.85 03/15/2026		03/10/2016	DEUTSCHE BANK		1,998,020	2,000,000		2FE
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		02/05/2016	CANTOR FITZGERALD & CO		311,197	329,201	258	1FM
36250G AN 5	GSMS 2015-GC30 A3 SEQ SSNR 3.119 05/50		01/21/2016	CITIGROUP		1,257,002	1,270,000	2,751	1FM
37045X BG 0	GENERAL MOTORS FINL 5.25 03/01/2026		02/25/2016	JP MORGAN SECURITIES INC		1,992,780	2,000,000		2FE
404280 AW 9	HSBC HOLDINGS 4.30 03/08/2026	R	03/01/2016	HSBC SECURITIES		1,997,100	2,000,000		1FE
443510 AG 7	HUBBELL INC 3.35 03/01/2026		02/23/2016	JP MORGAN SECURITIES INC		2,977,320	3,000,000		1FE
448579 AF 9	HYATT HOTELS 10YR 4.85 03/15/2026		02/29/2016	JP MORGAN SECURITIES INC		1,998,400	2,000,000		2FE
459200 JG 7	IBM CORP 3.45 02/19/2026		02/16/2016	JP MORGAN SECURITIES INC		4,983,250	5,000,000		1FE
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065		01/28/2016	CS FIRST BOSTON		803,976	819,861	1,247	1FE
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		01/26/2016	Capital Interest		462	4,229		1FM
48203R AG 9	JUNIPER NETWORKS 4.50 03/15/2024		02/23/2016	BARCLAYS CAPITAL		1,967,740	2,000,000	40,250	2FE
487836 BP 2	KELLOGG CO 3.25 04/01/2026		02/25/2016	MORGAN STANLEY		1,997,920	2,000,000		2FE
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021		01/21/2016	BANC OF AMERICA SECURITIES		975,046	1,000,000		1FE
53944Y AB 9	LLOYDS BANKING 4.65 03/24/2026	R	03/17/2016	BANC OF AMERICA SECURITIES		1,995,400	2,000,000		2FE
559080 AK 2	MAGELLAN MIDSTREAM 5.00 03/01/2026		02/22/2016	CANTOR FITZGERALD & CO		2,025,980	2,000,000		2FE

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)
56501R AC 0	MANULIFE FINL CORP 4.15 03/04/2026	I	03/01/2016	MORGAN STANLEY		2,992,710	3,000,000		1FE
61690A AD 6	MSBAM 2015-C27 A3 SEQ SSNR 3.473 12/47		02/17/2016	BANC OF AMERICA SECURITIES		1,021,563	1,000,000	2,026	1FM
61690F AL 7	MSBAM 2015-C22 A3 SEQ SSNR 3.046 04/48		02/12/2016	CANTOR FITZGERALD & CO		977,611	977,000	1,405	1FM
61690Q AD 1	MSBAM 2015-C23 A3 SEQ SSNR 3.451 07/50		02/11/2016	BANC OF AMERICA SECURITIES		2,080,313	2,000,000	3,068	1FM
65251U AN 2	NWSTR 2016-1A A2 CLO SSNR 3.44 02/25/28		02/12/2016	WELLS FARGO BROKERAGE SERVICES		1,999,945	2,000,000		1FE
67103H AE 7	O'REILLY AUTOMOTIVE 3.55 03/15/2026		03/01/2016	US BANCORP		998,320	1,000,000		2FE
67401G AE 8	OAKTA 2016-A B2 CLO MEZ 3.807 01/20/27		03/09/2016	WELLS FARGO BROKERAGE SERVICES		999,885	1,000,000		1FE
674599 CH 6	OCCIDENTAL PETE 3.40 04/15/2026		03/28/2016	BANC OF AMERICA SECURITIES		1,995,440	2,000,000		1FE
68217F AA 0	OMNICOM GROUP 3.60 04/15/2026		03/28/2016	CITIGROUP		1,998,140	2,000,000		2FE
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028		03/16/2016	RBC CAPITAL MARKETS		999,829	1,000,000		1FE
68268L AA 5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28		03/15/2016	BANC OF AMERICA SECURITIES		974,375	1,000,000		1FE
694308 HP 5	PACIFIC GAS & ELEC 2.95 03/01/2026		02/23/2016	MORGAN STANLEY		1,994,680	2,000,000		1FE
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027	R	02/11/2016	BANC OF AMERICA SECURITIES		970,000	1,000,000	1,610	1FE
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027	R	02/22/2016	BANC OF AMERICA SECURITIES		555,414	575,000	1,190	1FE
72345H AA 3	PINNACLE NATL BK 4.875 07/30/2025		03/03/2016	SANDLER & O'NEIL PARTNERS		1,980,460	2,000,000	10,833	2FE
74348T AM 4	PROSPECT CAPITAL 5.875 01/15/2019		02/22/2016	BARCLAYS CAPITAL		41,563	50,000	326	2FE
74348T AQ 5	PROSPECT CAPITAL 4.75 04/15/2020		02/11/2016	BARCLAYS CAPITAL		87,000	120,000	1,932	2FE
780097 BA 8	ROYAL BK SCOTLAND 4.80 04/05/2026	R	03/30/2016	MORGAN STANLEY		998,190	1,000,000		2FE
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/04/2016	AMHERST SECURITIES CORP		945,333	1,107,271	254	1Z
883203 BW 0	TEXTRON INC 4.00 03/15/2026		03/04/2016	JP MORGAN SECURITIES INC		1,984,840	2,000,000		2FE
891906 AC 3	TOTAL SYSTEM SVC 4.80 04/01/2026		03/14/2016	JP MORGAN SECURITIES INC		1,994,600	2,000,000		2FE
90351D AF 4	UBS GROUP FUNDING 4.125 04/15/2026	R	03/30/2016	DEUTSCHE BANK		1,990,560	2,000,000		2FE
91324P CV 2	UNITEDHEALTH GROUP 3.10 03/15/2026		02/22/2016	WELLS FARGO BROKERAGE SERVICES		2,997,630	3,000,000		1FE
92915C AL 8	VOYA 2016-1A B2 CLO MEZ SEQ 5.05 01/27	R	01/22/2016	JP MORGAN SECURITIES INC		1,500,000	1,500,000		1FE
94989W AR 8	WFCM 2015-C31 A3 SEQ SSNR 3.427 11/15/48		02/23/2016	WELLS FARGO BROKERAGE SERVICES		1,380,217	1,350,000	3,213	1FM
94989Y AY 9	WFCM 2016-C32 A3 SEQ SSNR 3.294 01/15/59		02/03/2016	WELLS FARGO BROKERAGE SERVICES		1,009,976	1,000,000	1,556	1FE
3899999. Total Bonds - Industrial and Miscellaneous						112,014,658	111,208,532	136,399	XXX
8399997. Total Bonds - Part 3						113,264,658	112,458,532	136,399	XXX
8399999. Total Bonds						113,264,658	112,458,532	136,399	XXX
9999999. Total Bonds, Preferred and Common Stocks						113,264,658	XXX	136,399	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 0.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
3137B3 BL 1	FHR 4234 LP PT 3.0 09/15/2042	.	02/26/2016.	CS FIRST BOSTON		2,036,250	2,000,000	1,673,438	1,707,375		2,591		2,591		1,709,965		326,285	326,285	15,167	09/15/2042	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031	.	03/25/2016.	MBS Paydown		231	231	231	229		(0)		(0)		231			0	2	05/01/2031	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035	.	03/25/2016.	MBS Paydown		4,477	4,477	4,550	4,013		(221)		(221)		4,477			0	38	01/01/2035	1
63252F AA 7	NATIONAL ARCHIVE 8.50 09/01/2019	.	03/01/2016.	Sinking Fund Redemption		103,246	103,246	110,062	104,883		(127)		(127)		103,246			0	4,388	09/01/2019	1FE
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27	.	02/27/2016.	Sinking Fund Redemption		42,297	42,297	42,297	42,297				0		42,297			0	939	02/27/2027	1
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030	.	03/15/2016.	Sinking Fund Redemption		28,571	28,571	28,571	28,571				0		28,571			0	256	12/15/2030	1
83162C GM 9	SBAP 1996-20A 1 6.30 01/01/2016	.	01/01/2016.	MBS Paydown		5,514	5,514	5,514	5,514				0		5,514			0	174	01/01/2016	1
0599999. Total Bonds - U.S Government						2,220,587	2,184,337	1,864,664	1,892,881	0	2,241	0	2,241	0	1,894,302	0	326,285	326,285	20,964	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
399262 HD 9	GROSSMONT CA SCH 5.479 08/01/2025	.	01/01/2016.	Prior Period Adjustment		(70,000)	(70,000)	(70,000)	(70,010)				0		(70,000)			0		08/01/2025	1FE
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032	.	03/01/2016.	Sinking Fund Redemption		45,000	45,000	55,051	53,936		(8,936)		(8,936)		45,000			0	1,415	03/01/2032	1FE
549187 6N 7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018	.	02/15/2016.	Sinking Fund Redemption		235,000	235,000	241,260	235,932		(932)		(932)		235,000			0	6,169	02/15/2018	1FE
645019 3N 8	NEW HAVEN CT TXB 9TH 7.00 02/15/2016	.	02/15/2016.	Maturity		460,465	460,465	472,718	460,728		(263)		(263)		460,465			0	16,116	02/15/2016	1FE
791240 BT 0	ST LOUIS MN SD 5.25 02/01/2025	.	02/01/2016.	Call		1,335,000	1,335,000	1,356,640	1,345,274		(10,274)		(10,274)		1,335,000			0	35,044	02/01/2025	1FE
981305 SA 4	WORCESTER PENSION 6.25 1/1/2028	.	01/01/2016.	Sinking Fund Redemption		35,000	35,000	37,220	36,762		(1,762)		(1,762)		35,000			0	1,094	01/01/2028	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,040,465	2,040,465	2,092,890	2,062,620	0	(22,166)	0	(22,166)	0	2,040,465	0	0	0	59,838	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042	.	03/01/2016.	MBS Paydown		60,706	60,706	60,706	60,706				0		60,706			0	301	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042	.	03/01/2016.	MBS Paydown		43,439	43,439	43,330	43,345		8		8		43,439			0	182	02/01/2042	1FE
3137AW 4Z 5	FHR 4125 EP PAC 2.50 11/15/2042	.	02/03/2016.	BANC OF AMERICA SECURITIES		2,792,813	3,000,000	2,267,344	2,333,858		3,080		3,080		2,336,938		455,875	455,875	13,958	11/15/2042	1
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034	.	03/15/2016.	MBS Paydown		36,007	36,007	35,129	35,742		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		63,874	63,874	63,874	63,874				0		63,874			0	272	07/01/2041	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041	.	03/01/2016.	MBS Paydown		60,394	60,394	60,394	60,394				0		60,394			0	250	07/01/2041	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042	.	03/01/2016.	Partial Call		60,000	60,000	60,000	60,000				0		60,000			0	230	02/01/2042	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041	.	03/01/2016.	Partial Call		30,000	30,000	30,000	30,000				0		30,000			0	138	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041	.	03/01/2016.	Partial Call		45,000	45,000	45,000	45,000				0		45,000			0	263	11/01/2041	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046	.	03/15/2016.	MBS Paydown		6,536	6,536	6,563	6,561		(0)		(0)		6,536			0	48	01/15/2046	1FE
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036	.	03/15/2016.	MBS Paydown		320,870	320,870	320,870	320,870				0		320,870			0	1,630	06/15/2036	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030	.	01/01/2016.	Sinking Fund Redemption		25,000	25,000	25,000	25,000				0		25,000			0	500	01/01/2030	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030	.	02/01/2016.	Partial Call		40,000	40,000	40,000	40,000				0		40,000			0	805	01/01/2030	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041	.	03/01/2016.	Partial Call		25,000	25,000	25,000	25,000				0		25,000			0	360	07/01/2041	1FE
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039	.	03/01/2016.	Partial Call		70,000	70,000	70,000	70,003		(3)		(3)		70,000		0	0	446	09/01/2039	1FE
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036	.	01/20/2016.	Sinking Fund Redemption		20,000	20,000	20,000	20,000				0		20,000			0	450	07/20/2036	1FE
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043	.	03/25/2016.	MBS Paydown		9,628	9,628	9,628	9,628				0		9,628			0	65	12/25/2043	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037	.	03/25/2016.	MBS Paydown		53,207	53,207	53,207	53,207				0		53,207			0	337	10/25/2037	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)
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042	.	03/25/2016.	MBS Paydown		20,319	20,319	20,319	20,319				0		20,319			0	105	08/25/2042	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						3,782,792	3,989,980	3,256,365	3,323,508	0	3,227	0	3,227	0	3,326,917	0	455,875	455,875	20,662	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028	.	01/15/2016.	Sinking Fund Redemption		51,501	51,501	53,901	53,046		(8)		(8)		51,501			0	1,478	01/15/2028	1FE
00206R CX 8	DIRECTV HLDGS 5.875 10/01/2019	.	03/21/2016.	Consent Fee		2,000							0		2,000			0		10/01/2019	2FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042	.	03/15/2016.	MBS Paydown		26,544	26,544	26,544	26,544				0		26,544			0	97	12/15/2042	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017	.	03/01/2016.	Sinking Fund Redemption		36,616	36,616	36,616	36,616				0		36,616			0	219	11/01/2017	1FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036	.	03/25/2016.	MBS Paydown		66,553	66,553	58,317	66,553				0		66,553			0	70	08/25/2036	1FM
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035	.	03/25/2016.	MBS Paydown		19,084	19,084	17,856	17,819		1		1		19,084			0	59	06/25/2035	1FM
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023	.	01/15/2016.	Sinking Fund Redemption		27,673	27,673	27,673	27,673				0		27,673			0	685	01/15/2023	2FE
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046	.	03/25/2016.	MBS Paydown		7,916	7,916	5,937	5,178		216		216		7,916			0	9	10/25/2046	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36	.	03/17/2016.	MBS Paydown		4,087	4,087	4,087	4,077		0		0		4,087			0	26	10/17/2036	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36	.	03/17/2016.	MBS Paydown		12,213	12,213	12,303	8,750		(2)		(2)		12,213			0	70	12/17/2036	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45	.	03/17/2016.	MBS Paydown		11,218	11,218	11,218	11,213		(0)		(0)		11,218			0	65	04/17/2052	1FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45	.	03/17/2016.	MBS Paydown		2,094	2,094	2,094	2,094		(0)		(0)		2,094			0	13	10/17/2045	1FE
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017	R	01/28/2016.	GOLDMAN SACHS		1,947,500	2,000,000	1,993,820	1,998,451		112		112		1,998,563		(51,063)	(51,063)	47,972	02/25/2017	3FE
045488 AC 7	ASSOC BANC-CORP 5.125 03/28/2016	.	02/28/2016.	Call		1,000,000	1,000,000	1,003,990	1,000,143		(143)		(143)		1,000,000			0	21,354	03/28/2016	2FE
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37	.	03/26/2016.	MBS Paydown		87,064	87,064	79,773	87,064				0		87,064			0	299	04/26/2037	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	.	03/26/2016.	MBS Paydown		43,793	43,793	42,808	42,838		632		632		43,793			0	346	06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	.	03/26/2016.	MBS Paydown		116,922	116,922	109,907	112,378		4,786		4,786		116,922			0	386	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	.	03/27/2016.	MBS Paydown		46,160	46,160	44,890	44,511		(2,926)		(2,926)		46,160			0	295	06/27/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	.	03/26/2016.	MBS Paydown		59,255	59,255	58,366	58,737		151		151		59,255			0	493	03/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	.	03/26/2016.	MBS Paydown		44,095	44,095	43,764	43,972		91		91		44,095			0	442	12/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	.	03/26/2016.	MBS Paydown		36,329	36,329	34,422	34,733		(32)		(32)		36,329			0	363	10/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE	.	03/26/2016.	MBS Paydown		114,232	114,232	100,524	102,196		4,770		4,770		114,232			0	689	01/26/2036	1FM
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40	.	03/17/2016.	MBS Paydown		54,587	54,587	51,398	53,955		570		570		54,587			0	555	07/17/2040	1FE
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE	.	03/25/2016.	MBS Paydown		82,055	82,055	74,978	78,437		(1,231)		(1,231)		82,055			0	731	12/26/2037	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE	.	03/26/2016.	MBS Paydown		45,935	45,935	42,720	46,150		430		430		45,935			0	184	05/26/2036	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE	.	03/26/2016.	MBS Paydown		200,144	200,144	176,127	176,897		10,584		10,584		200,144			0	926	11/26/2035	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE	.	03/20/2016.	MBS Paydown		52,884	52,884	43,695	45,892		(428)		(428)		52,884			0	48	11/20/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	.	03/25/2016.	MBS Paydown		234,658	234,658	165,320	163,819		20,520		20,520		234,658			0	3,264	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	.	03/25/2016.	Pass-Through Loss			3,504	2,468					0		3,504		(3,504)	(3,504)		03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	.	03/31/2016.	Book Value Adjustment									0		(3,504)		3,504	3,504		03/25/2036	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	.	03/25/2016.	MBS Paydown		32,092	32,092	26,035	23,518		718		718		32,092			0	42	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	.	03/25/2016.	Pass-Through Loss			5,086	4,126					0		3,353		(3,353)	(3,353)		05/25/2035	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)
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	.	03/31/2016.	Book Value Adjustment									0		(3,353)		3,353	3,353		05/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	.	03/25/2016.	MBS Paydown		38,576	38,576	37,503	33,764		(3,174)		(3,174)		38,576			0	488	09/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	.	03/25/2016.	Pass-Through Loss			1,815	1,765					0					0		09/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	.	03/25/2016.	MBS Paydown		103,524	103,524	90,945	91,570		4,935		4,935		103,524			0	479	10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	.	03/25/2016.	Pass-Through Loss			254	223					0		254		(254)	(254)		10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	.	03/31/2016.	Book Value Adjustment									0		(254)		254	254		10/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	.	03/25/2016.	MBS Paydown		2,344	2,344	2,072	2,233		(40)		(40)		2,344			0	16	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	.	03/25/2016.	Pass-Through Loss			65	57					0		65		(65)	(65)		11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	.	03/31/2016.	Book Value Adjustment									0		(65)		65	65		11/25/2035	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	.	03/25/2016.	MBS Paydown		8,189	8,189	7,780	5,506				0		8,189			0	70	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	.	03/25/2016.	Pass-Through Loss			7,304	6,939					0					0		01/25/2037	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	.	03/25/2016.	MBS Paydown		1,011	1,011	960	746		(7)		(7)		1,011			0	10	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	.	03/25/2016.	Pass-Through Loss			146	139					0					0		10/25/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	.	03/20/2016.	MBS Paydown		35,959	35,959	31,925			788		788		35,959			0	90	05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	.	03/20/2016.	Pass-Through Loss			10,087	8,955					0		10,087		(10,087)	(10,087)		05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	.	03/31/2016.	Book Value Adjustment									0		(10,087)		10,087	10,087		05/20/2036	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	.	03/25/2016.	MBS Paydown		5,828	5,828	5,096	4,377		13		13		5,828			0	61	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	.	03/25/2016.	Pass-Through Loss			2,629	2,299					0					0		05/25/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	.	03/26/2016.	MBS Paydown		101,945	101,945	96,848	99,607		(595)		(595)		101,945			0	1,012	08/26/2037	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	.	03/26/2016.	MBS Paydown		105,855	105,855	103,870	105,133		86		86		105,855			0	1,132	10/26/2036	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51	.	03/24/2016.	MBS Paydown		84,682	84,682	86,259	84,591		817		817		84,682			0	846	02/24/2051	1FE
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49	.	03/24/2016.	MBS Paydown		105,451	105,451	102,391	104,482		(633)		(633)		105,451			0	703	12/24/2049	1FE
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44	.	03/24/2016.	MBS Paydown		51,164	51,164	46,423	50,311		628		628		51,164			0	603	02/24/2044	1FE
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49	.	03/15/2016.	MBS Paydown		352,888	352,888	333,691	348,972		3,020		3,020		352,888			0	3,290	06/15/2049	1FE
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46	.	03/15/2016.	MBS Paydown		52,330	52,330	49,468	51,609		585		585		52,330			0	520	05/15/2046	1FE
05956D AC 8	BAFC 2010-R5 1A2 SUB SSNR 6.0 10/26/2037	.	03/26/2016.	MBS Paydown		545,052	545,052	525,976	539,378		10,902		10,902		545,052			0	5,452	10/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR 6.00 08/37 RE	.	03/26/2016.	MBS Paydown		147,420	147,420	147,973	144,254		(348)		(348)		147,420			0	1,527	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037	.	03/26/2016.	Pass-Through Loss			19,785	11,369			(173)		(173)		19,785		(19,785)	(19,785)		08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037	.	03/31/2016.	Book Value Adjustment									0		(19,785)		19,785	19,785		08/26/2037	1FM
06739F HV 6	BARCLAYS PLC BKNT 3.75 05/15/2024	R	01/14/2016.	Cash Tender		5,000,000	5,000,000	4,998,350	4,998,579		1,421		1,421		5,000,000			0	268,829	05/15/2024	1FE
071813 BA 6	BAXTER INTL 4.50 08/15/19	.	03/02/2016.	Cash Tender		1,127,500	1,000,000	996,660	998,610		1,390		1,390		1,000,000		127,500	127,500	24,625	08/15/2019	2FE
071813 BC 2	BAXTER INTL 4.25 03/15/20	.	03/02/2016.	Cash Tender		472,745	417,000	415,382	416,238		762		762		417,000		55,745	55,745	8,594	03/15/2020	2FE
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40	.	03/17/2016.	MBS Paydown		9,920	9,920	9,129	9,729		457		457		9,920			0	112	07/17/2040	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027	.	03/20/2016.	MBS Paydown		40,583	40,583	40,745	40,706		(5)		(5)		40,583			0	247	09/20/2027	1FE
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033	.	03/25/2016.	MBS Paydown		46,030	46,030	46,519	46,395		101		101		46,030			0	350	09/25/2033	1FM
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41	.	03/11/2016.	MBS Paydown		998,402	998,402	1,005,037	997,179		530		530		998,402			0	11,441	09/11/2041	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)
09751W AA 9	BOLDINI LTD 3.6 07/19/35	R	01/19/2016.	Sinking Fund Redemption		25,000	25,000	25,000	25,000				0		25,000			0	450	07/19/2035	1FE
111320 AH 0	BROADCOM CORP MTN 3.50 08/01/2024		02/02/2016.	Cash Tender		2,020,000	2,000,000	1,992,300	1,993,240		6,760		6,760		2,000,000		20,000	20,000	35,194	08/01/2024	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		03/15/2016.	MBS Paydown		7,376	7,376	7,374	7,375		0		0		7,376			0	69	11/15/2039	1FE
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39		03/19/2016.	MBS Paydown		429,256	429,256	417,030	427,744		1,316		1,316		429,256			0	4,082	12/19/2039	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/20/2016.	MBS Paydown		1,686	1,686	1,649	1,179				0		1,686			0	9	06/20/2036	1FM
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		03/18/2016.	MBS Paydown		54,000	54,000	53,980	53,984		1		1		54,000			0	290	06/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		03/18/2016.	MBS Paydown		14,778	14,778	14,777	14,777		0		0		14,778			0	90	11/18/2028	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		03/18/2016.	MBS Paydown		37,815	37,815	37,800	37,802		0		0		37,815			0	213	10/18/2029	1FE
12593P AW 2	COMM 2015-CR25 A4 SEQ SSNR 3.759 08/2048		03/18/2016.	CS FIRST BOSTON		2,132,500	2,000,000	2,079,375			(1,261)		(1,261)		2,078,114		54,386	54,386	17,124	08/10/2048	1FM
12635R AX 6	CSAIL 2015-C4 A4 SEQ SSNR 3.8079 11/48		03/17/2016.	CS FIRST BOSTON		1,599,961	1,500,000	1,558,652			(1,028)		(1,028)		1,557,624		42,337	42,337	3,702	11/15/2048	1FM
12635R AX 6	CSAIL 2015-C4 A4 SEQ SSNR 3.8079 11/48		03/22/2016.	CS FIRST BOSTON		2,120,625	2,000,000	2,047,344	2,047,344		(1,027)		(1,027)		2,046,317		74,308	74,308	27,554	11/15/2048	1FM
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40		02/15/2016.	MBS Paydown		1,249,615	1,249,615	1,056,071	1,217,059		22,601		22,601		1,249,615			0	9,876	09/15/2040	1FE
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		03/26/2016.	MBS Paydown		128,446	128,446	128,446	128,446		5,741		5,741		128,446			0	1,493	01/26/2036	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		03/26/2016.	MBS Paydown		143,643	143,643	143,643	137,076		76		76		143,643			0	1,451	10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		03/26/2016.	Pass-Through Loss			15,876	14,313			27		27		(3,819)		3,819	3,819		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		3,819		(3,819)	(3,819)		10/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		03/26/2016.	MBS Paydown		36,208	36,208	36,208	36,100				0		36,208			0	377	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		03/26/2016.	Pass-Through Loss			1,656	500					0		360		(360)	(360)		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		(360)		360	360		11/26/2035	1FM
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		03/26/2016.	MBS Paydown		28,739	28,739	28,739	28,641		19		19		28,739			0	276	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		03/26/2016.	Pass-Through Loss			(548)						0					0		09/26/2035	1FM
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35		03/26/2016.	MBS Paydown		276,134	276,134	276,134	276,134				0		276,134			0	2,150	10/26/2035	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		03/26/2016.	MBS Paydown		41,858	41,858	41,858	41,706		(1,006)		(1,006)		41,858			0	434	01/26/2036	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		02/26/2016.	MBS Paydown		5,844	5,844	5,844	5,844		103		103		5,844			0	37	04/26/2035	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		03/26/2016.	MBS Paydown		20,032	20,032	13,971	15,144		3,780		3,780		20,032			0	202	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		03/26/2016.	Pass-Through Loss			1,611	1,124					0		(1,651)		1,651	1,651		09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		03/31/2016.	Book Value Adjustment									0		1,651		(1,651)	(1,651)		09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		03/26/2016.	MBS Paydown		13,901	13,901	13,901	13,839		23		23		13,901			0	174	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		03/26/2016.	Pass-Through Loss			7,679	6,894					0		7,678		(7,678)	(7,678)		07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		03/31/2016.	Book Value Adjustment									0		(7,678)		7,678	7,678		07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		03/26/2016.	MBS Paydown		86,349	86,349	86,349	86,082		(7)		(7)		86,349			0	819	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		03/26/2016.	Pass-Through Loss			277	280					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		40,541	40,541	40,541	40,438		(13)		(13)		40,541			0	359	09/26/2035	1FM
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35		03/26/2016.	Pass-Through Loss			13,720	8,723			(47)		(47)					0		09/26/2035	1FM
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36		03/26/2016.	MBS Paydown		23,299	23,299	21,759	22,766		567		567		23,299			0	223	12/26/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		03/26/2016.	Pass-Through Loss			2,880	462			(23)		(23)		2,880		(2,880)	(2,880)		12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		03/31/2016.	Book Value Adjustment									0		(2,880)		2,880	2,880		12/26/2036	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		03/26/2016.	MBS Paydown		47,077	47,077	47,077	46,932		(4)		(4)		47,077			0	243	08/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		03/26/2016.	MBS Paydown		65,067	65,067	65,067	64,888		451		451		65,067			0	648	02/26/2035	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		03/26/2016.	MBS Paydown		18,410	18,410	18,410	18,410				0		18,410			0	143	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		03/26/2016.	Pass-Through Loss			200	200			(0)		(0)					0		01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		03/26/2016.	MBS Paydown		20,849	20,849	20,849	20,849				0		20,849			0	201	06/26/2037	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		03/26/2016.	Pass-Through Loss			3,705	3,015			(10)		(10)					0		06/26/2037	1FM
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37		01/26/2016.	MBS Paydown		17,200	17,200	17,200	8,489		8,711		8,711		17,200			0	52	04/26/2037	1FM
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37		03/26/2016.	MBS Paydown		26,290	26,290	26,290	25,938		306		306		26,290			0	145	04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		03/26/2016.	MBS Paydown		11,200	11,200	11,202	10,753		(847)		(847)		11,200			0	130	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		03/26/2016.	Pass-Through Loss			3,245	3,232					0					0		02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		03/26/2016.	MBS Paydown		35,034	35,034	35,034	33,069		(45)		(45)		35,034			0	17	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		03/26/2016.	MBS Paydown		37,521	37,521	37,521	37,521				0		37,521			0	148	03/26/2037	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		03/26/2016.	MBS Paydown		28,022	28,022	28,022	27,945		30		30		28,022			0	200	03/26/2036	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		03/26/2016.	MBS Paydown		22,635	22,635	22,635	22,561		43		43		22,635			0	206	08/26/2035	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		01/26/2016.	Pass-Through Loss			1	1					0		1		(1)	(1)		06/26/2036	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		03/31/2016.	Book Value Adjustment									0		(1)		1	1		06/26/2036	1FM
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040		03/15/2016.	MBS Paydown		64,096	64,096	67,048	64,241		1,923		1,923		64,096			0	863	02/15/2040	1FE
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39		02/15/2016.	MBS Paydown		22,908	22,908	21,580	22,613		597		597		22,908			0	231	09/15/2039	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		03/15/2016.	MBS Paydown		64,254	64,254	64,791	64,192		503		503		64,254			0	860	02/15/2040	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		03/12/2016.	MBS Paydown		72,044	72,044	75,576	72,583		(373)		(373)		72,044			0	653	08/12/2048	1FE
12645E DU 6	CSMC 2010-20R 6A3 SUB SSNR SSUP 7/27/35		03/27/2016.	MBS Paydown		709,455	709,455	635,849	697,719		28,531		28,531		709,455			0	2,777	07/27/2035	1FM
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		03/25/2016.	MBS Paydown		50,451	50,451	47,172	47,369		312		312		50,451			0	243	03/25/2043	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		03/25/2016.	MBS Paydown		52,551	52,551	49,102	49,311		986		986		52,551			0	236	04/25/2043	1FM
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		03/27/2016.	MBS Paydown		121,927	121,927	115,716	118,521		(1,783)		(1,783)		121,927			0	98	12/27/2036	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		03/25/2016.	MBS Paydown		65,910	65,910	63,521	63,701		548		548		65,910			0	415	08/25/2043	1FM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		03/10/2016.	Sinking Fund Redemption		18,037	18,037	18,037	18,038				0		18,037			0	159	01/11/2027	2FE
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		50,574	50,574	44,063	44,011		2,768		2,768		50,574			0	452	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2016.	MBS Paydown		54,171	54,171	47,603	46,627		2,702		2,702		54,171			0	482	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2016.	Pass-Through Loss			2,211	1,943					0		2,211		(2,211)	(2,211)		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		(2,211)		2,211	2,211		04/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2016.	MBS Paydown		34,316	34,316	31,072	28,695		225		225		34,316			0	291	05/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2016	Pass-Through Loss			6,868	6,219					0		3,434		(3,434)	(3,434)		05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/31/2016	Book Value Adjustment									0		(3,434)		3,434	3,434		05/25/2035	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		03/25/2016	MBS Paydown		28,718	28,718	28,462	28,520		85		85		28,718			0	216	02/25/2033	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		03/25/2016	MBS Paydown		110,972	110,972	103,899	105,230		1,847		1,847		110,972			0	1,013	08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		03/25/2016	Pass-Through Loss			14,747	13,851					0					0		08/25/2035	1FM
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041		02/20/2016	MBS Paydown		37,500	37,500	37,500	37,500				0		37,500			0	558	02/20/2041	3AM
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		03/25/2016	MBS Paydown		51,793	51,793	39,978	40,011		1,212		1,212		51,793			0	40	01/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		03/25/2016	MBS Paydown		65,945	65,945	54,330	62,187		44,047		44,047		65,945			0	77	02/25/2036	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		03/15/2016	MBS Paydown		4,340	4,340	4,339	4,340		(2)		(2)		4,340			0	42	12/15/2038	1FE
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		03/15/2016	MBS Paydown		2,189	2,189	2,188					0		2,189			0	2	02/15/2046	1FE
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29		03/15/2016	MBS Paydown		171,194	171,194	171,194	171,194				0		171,194			0	1,384	02/15/2029	1FE
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		03/25/2016	MBS Paydown		21,665	21,665	21,663	21,624		(23)		(23)		21,665			0	152	06/25/2032	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2016	MBS Paydown		9,107	9,107	8,011	7,165		187		187		9,107			0	37	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2016	Pass-Through Loss			951	836					0		951		(951)	(951)		01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/31/2016	Book Value Adjustment									0		(951)		951	951		01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		03/25/2016	MBS Paydown		2,294	2,294	2,001	2,039				0		2,294			0	21	11/25/2036	4FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		03/25/2016	MBS Paydown		48,516	48,516	38,085	36,784		(202)		(202)		48,516			0	207	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		03/25/2016	Pass-Through Loss			412	324					0					0		09/25/2036	1FM
17275R AC 6	CISCO SYSTEMS 5 02/22/16		02/22/2016	Maturity		3,000,000	3,000,000	3,248,430	3,006,044		(6,044)		(6,044)		3,000,000			0	82,500	02/22/2016	1FE
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		03/25/2016	MBS Paydown		11,073	11,073	10,021	10,079		20		20		11,073			0	36	03/25/2034	1FM
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049		03/15/2016	MBS Paydown		3,042,285	3,042,285	3,168,492	3,032,056		7,185		7,185		3,042,285			0	27,755	03/15/2049	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		03/25/2016	MBS Paydown		32,577	32,577	26,835	31,695		(1,758)		(1,758)		32,577			0	31	08/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		03/25/2016	MBS Paydown		133,529	133,529	131,191	133,079		322		322		133,529			0	1,163	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		03/25/2016	MBS Paydown		53,439	53,439	46,224	51,570		(171)		(171)		53,439			0	540	09/25/2036	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		03/25/2016	MBS Paydown		100,607	100,607	96,751	97,116		2,927		2,927		100,607			0	869	06/25/2037	1FM
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037		03/25/2016	MBS Paydown		157,777	157,777	158,960	157,560		(333)		(333)		157,777			0	2,903	08/25/2037	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		03/25/2016	MBS Paydown		73,531	73,531	73,531	73,261		117		117		73,531			0	752	04/25/2037	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		03/25/2016	MBS Paydown		48,303	48,303	46,371	47,111		902		902		48,303			0	203	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		03/25/2016	MBS Paydown		71,912	71,912	70,833	71,207		186		186		71,912			0	653	05/25/2037	1FM
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46		03/10/2016	MBS Paydown		2,472,375	2,472,375	2,562,385	2,469,136		276		276		2,472,375			0	24,646	06/10/2046	1FM
205363 AL 8	COMPUTER SCIENCE 6.50 03/15/2018		03/17/2016	Make Whole Call		1,098,680	1,000,000	1,075,090	1,026,389		(2,319)		(2,319)		1,024,070		74,610	74,610	32,861	03/15/2018	2FE
205887 BL 5	CONAGRA INC 4.95 08/15/2020		02/17/2016	Cash Tender		628,814	567,000	601,201	589,124		(555)		(555)		588,569		40,246	40,246	14,122	08/15/2020	2FE
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033		02/29/2016	Sinking Fund Redemption		47,608	47,608	47,608	47,608				0		47,608			0		02/28/2033	2FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		03/25/2016	MBS Paydown		26,815	26,815	26,995	26,858		(123)		(123)		26,815			0	223	06/25/2033	1FM
22545B AC 5	CSMC 2006-C2 A3 SEQ CSTR 3/15/39		01/15/2016	MBS Paydown		523,973	523,973	531,287	522,794		1,179		1,179		523,973			0	2,557	03/15/2039	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	03/18/2016	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	128	04/18/2028	1FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022		02/20/2016.	MBS Paydown		137,481	137,481	137,481	137,481				0		137,481			0	671	11/21/2022	1FE
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		03/25/2016.	MBS Paydown		111,688	111,688	100,293	100,650		3,773		3,773		111,688			0	437	02/25/2043	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		03/25/2016.	MBS Paydown		83,388	83,388	55,036	54,871		3,292		3,292		83,388			0	62	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		03/25/2016.	Pass-Through Loss			13,958	9,213					0		13,958		(13,958)	(13,958)		04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		03/31/2016.	Book Value Adjustment									0		(13,958)		13,958	13,958		04/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		03/25/2016.	MBS Paydown		36,417	36,417	27,745	26,756		892		892		36,417			0	37	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		03/25/2016.	Pass-Through Loss			598	465					0		598		(598)	(598)		12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		03/31/2016.	Book Value Adjustment									0		(598)		598	598		12/25/2046	1FM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		02/20/2016.	MBS Paydown		7,500	7,500	7,500	7,500				0		7,500			0	75	02/20/2045	2AM
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		03/15/2016.	MBS Paydown		2,207	2,207	2,207	2,207				0		2,207			0	20	08/15/2030	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		03/25/2016.	MBS Paydown		17,230	17,230	14,775	15,239		130		130		17,230			0	21	03/25/2020	1FM
256882 AB 7	DOLPHIN SUB II I 6.50 10/15/2016		02/05/2016.	Partial Make Whole Call		80,579	78,000	78,000	78,000				0		78,000		2,579	2,579	690	10/15/2016	3FE
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042		01/25/2016.	MBS Paydown		61,321	61,321	61,321	61,321				0		61,321			0	800	01/25/2042	2AM
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45		01/25/2016.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	58	10/25/2045	3AM
27876G BE 7	ECHOSTAR DBS 7.125 02/01/2016		02/01/2016.	Maturity		1,000,000	1,000,000	1,017,500	1,000,371		(371)		(371)		1,000,000			0	35,625	02/01/2016	3FE
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		02/11/2016.	Sinking Fund Redemption		39,655	39,655	39,655	39,655				0		39,655			0	1,033	02/11/2030	1FE
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24		03/10/2016.	Sinking Fund Redemption		10,664	10,664	10,593	10,664				0		10,664			0	299	03/10/2024	3FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		03/01/2016.	Sinking Fund Redemption		26,924	26,924	23,897	26,609		35		35		26,924			0	321	06/01/2017	1FE
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		03/25/2016.	MBS Paydown		5,718	5,718	5,321	4,930		(403)		(403)		5,718			0	25	11/25/2035	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		03/25/2016.	MBS Paydown		3,426	3,426	2,501	648				0		3,426			0	37	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		03/25/2016.	Pass-Through Loss			1,064	777					0		1,064		(1,064)	(1,064)		02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		03/31/2016.	Book Value Adjustment									0		(1,064)		1,064	1,064		02/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		03/25/2016.	MBS Paydown		46,062	46,062	35,525	42,568		(2,360)		(2,360)		46,062			0	55	02/25/2036	1FM
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		03/25/2016.	MBS Paydown		97,753	97,753	96,714	62,113		1,362		1,362		97,753			0	842	04/25/2033	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		03/26/2016.	MBS Paydown		258,073	258,073	250,331	255,622		(4,666)		(4,666)		258,073			0	2,546	01/26/2037	1FM
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049		03/14/2016.	MBS Paydown		40,420	40,420	37,322	40,115		(2,285)		(2,285)		40,420			0	458	12/14/2049	1FE
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		03/15/2016.	Sinking Fund Redemption		13,178	13,178	13,178	13,178				0		13,178			0	95	03/15/2019	1FE
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		03/25/2016.	MBS Paydown		19,837	19,837	12,497	8,740		4,091		4,091		19,837			0	108	09/25/2036	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		03/25/2016.	MBS Paydown		95,561	95,561	67,610	63,709		5,490		5,490		95,561			0	101	05/25/2046	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		03/25/2016.	MBS Paydown		31,081	31,081	31,106	29,727		(110)		(110)		31,081			0	87	12/25/2034	1FM
36250G AN 5	GSMS 2015-GC30 A3 SEQ SSNR 3.119 05/50		03/18/2016.	GOLDMAN SACHS		1,290,241	1,270,000	1,257,002			181		181		1,257,184		33,057	33,057	9,023	05/10/2050	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		03/09/2016.	Sinking Fund Redemption		12,732	12,732	13,021	12,946		(2)		(2)		12,732			0	137	10/09/2029	2FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		03/20/2016.	Sinking Fund Redemption		53,123	53,123	53,123	53,123				0		53,123			0	593	09/20/2016	2FE
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		01/20/2016.	Make Whole Call		264,676	239,731	239,731	239,399				0		239,399		25,277	25,277	1,550	08/20/2018	3FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	03/17/2016.	MBS Paydown		37,500	37,500	37,241	37,293		7		7		37,500			0	186	04/17/2028	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R	03/17/2016	MBS Paydown		25,000	25,000	24,998	24,998		0		0		25,000			0	153	11/17/2028	1FE
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R	03/17/2016	MBS Paydown		50,000	50,000	49,990	49,991		0		0		50,000			0	266	07/17/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	.	02/15/2016	MBS Paydown		739	739	762	739				0		739			0	6	01/15/2029	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	.	03/25/2016	MBS Paydown		11,695	11,695	11,637	11,596		49		49		11,695			0	110	09/25/2034	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	03/15/2016	Sinking Fund Redemption		135,524	135,524	136,781	136,254		(53)		(53)		135,524			0	2,033	12/15/2020	3FE
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	.	03/25/2016	MBS Paydown		10,928	10,928	9,589	10,306		291		291		10,928			0	102	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	.	03/25/2016	Pass-Through Loss			9,549	8,379					0		8,848		(8,848)	(8,848)		09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	.	03/31/2016	Book Value Adjustment									0		(8,848)		8,848	8,848		09/25/2037	1FM
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	.	03/24/2016	MBS Paydown		4,169	4,169	4,169	4,169		(0)		(0)		4,169			0	14	06/24/2049	1FE
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043	.	03/20/2016	MBS Paydown		5,625	5,625	5,625	5,625				0		5,625			0	63	03/20/2043	2AM
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40	.	03/20/2016	MBS Paydown		58,971	58,971	58,931	58,926		51		51		58,971			0	1,176	09/21/2040	1FE
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038	.	03/20/2016	MBS Paydown		54,361	54,361	54,360	54,361				0		54,361			0	1,291	09/20/2038	1FE
437076 AP 7	HOME DEPOT INC 5.40 03/01/2016	.	03/01/2016	Maturity		2,000,000	2,000,000	1,990,710	1,999,797		203		203		2,000,000			0	54,000	03/01/2016	1FE
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	.	03/25/2016	MBS Paydown		70,225	70,225	59,603	68,433		(9,623)		(9,623)		70,225			0	89	01/25/2036	1FM
44329H AG 9	HP COMM LLC 5.02 03/15/2023	.	03/15/2016	Sinking Fund Redemption		133,035	133,035	128,683	130,986		99		99		133,035			0	3,339	03/15/2023	1FE
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043	.	01/25/2016	MBS Paydown		17,464	17,464	17,464	17,464				0		17,464			0	185	01/25/2043	1AM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	.	03/25/2016	MBS Paydown		17,360	17,360	14,582	15,024		(2,482)		(2,482)		17,360			0	25	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	.	03/25/2016	MBS Paydown		12,231	12,231	6,289	1,058				0		12,231			0	23	08/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	.	03/25/2016	Pass-Through Loss			10,975	5,713					0					0		08/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	.	03/25/2016	MBS Paydown		3,552	3,552	2,072	228		2,229		2,229		3,552			0	34	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	.	03/25/2016	Pass-Through Loss			24,671	14,390					0		4,285		(4,285)	(4,285)		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		(4,285)		4,285	4,285		06/25/2035	1FM
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048	.	03/15/2016	MBS Paydown		26,659	26,659	26,653	26,597		29		29		26,659			0	164	12/15/2048	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056	.	03/15/2016	MBS Paydown		27,270	27,270	27,263	27,264		4		4		27,270			0	208	10/15/2056	1FE
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065	.	03/15/2016	MBS Paydown		30,673	30,673	30,434	19,015		(35)		(35)		30,673			0	141	09/15/2065	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067	.	03/15/2016	MBS Paydown		18,122	18,122	18,110	18,110		2		2		18,122			0	89	04/15/2067	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062	.	03/15/2016	MBS Paydown		34,210	34,210	34,202	34,195		(11)		(11)		34,210			0	235	03/15/2062	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41	.	03/15/2016	MBS Paydown		30,379	30,379	30,355	30,356		4		4		30,379			0	199	01/17/2073	1FE
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063	.	03/15/2016	MBS Paydown		15,018	15,018	15,010	15,010		1		1		15,018			0	99	03/15/2063	1FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073	.	03/15/2016	MBS Paydown		25,237	25,237	25,221	25,222		2		2		25,237			0	141	01/17/2073	1FE
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077	.	03/15/2016	MBS Paydown		12,121	12,121	12,116	12,116		(0)		(0)		12,121			0	71	06/15/2077	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072	.	03/15/2016	MBS Paydown		53,132	53,132	52,659	52,668		(10)		(10)		53,132			0	292	09/15/2072	1FE
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058	.	03/15/2016	MBS Paydown		5,637	5,637	5,648	5,648		4		4		5,637			0	41	03/15/2058	1FE
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035	.	03/25/2016	MBS Paydown		28,943	28,943	25,686	25,854		923		923		28,943			0	112	07/25/2035	1FM
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41	.	03/15/2016	MBS Paydown		23,551	23,551	23,742	23,551				0		23,551			0	205	07/15/2041	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	.	03/25/2016	MBS Paydown		11,395	11,395	10,964	8,514		564		564		11,395			0	108	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	.	03/25/2016	Pass-Through Loss			1,883	1,812					0					0		12/25/2035	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36	.	03/25/2016	MBS Paydown		60,870	60,870	49,913	49,774		2,946		2,946		60,870			0	265	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	.	02/25/2016	Pass-Through Loss			5	6					0					0		03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	.	03/25/2016	MBS Paydown		35,396	35,396	33,118	27,601				0		35,396			0	290	03/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	.	03/25/2016	MBS Paydown		37,292	37,292	27,783	35,093		27,996		27,996		37,292			0	283	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	.	03/25/2016	Pass-Through Loss			241	180					0		510		(510)	(510)		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		(510)		510	510		11/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	.	03/25/2016	MBS Paydown		16,211	16,211	12,968	9,118		(297)		(297)		16,211			0	71	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	.	03/25/2016	Pass-Through Loss			884	738					0					0		06/25/2036	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36	.	03/25/2016	Pass-Through Loss			62,990	39,054			(187)		(187)		62,990		(62,990)	(62,990)		08/25/2036	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36	.	03/31/2016	Book Value Adjustment									0		(62,990)		62,990	62,990		08/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	.	03/25/2016	MBS Paydown		51,340	51,340	40,687	43,944		(3,563)		(3,563)		51,340			0	45	07/25/2036	1FM
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47	.	03/15/2016	MBS Paydown		59,938	59,938	61,849	60,189		(344)		(344)		59,938			0	297	05/15/2047	1FM
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49	.	03/15/2016	MBS Paydown		4,301	4,301	4,158	4,274		17		17		4,301			0	50	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	.	03/25/2016	MBS Paydown		606	606	590	464				0		606			0	3	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	.	03/25/2016	Pass-Through Loss			206	200					0					0		04/25/2037	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049	.	01/01/2016	Prior Year Adjustment									0					0	17,315	02/01/2049	1FM
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049	.	02/15/2016	MBS Paydown		2,392,550	2,392,550	2,397,822	2,386,760		796		796		2,392,550			0	18,824	06/15/2049	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	.	03/27/2016	MBS Paydown		43,612	43,612	34,508	36,218		5,390		5,390		43,612			0	151	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37	.	03/26/2016	MBS Paydown		38,556	38,556	29,544	33,347		(2,795)		(2,795)		38,556			0	160	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE	.	03/26/2016	MBS Paydown		19,043	19,043	14,770	19,043				0		19,043			0	146	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE	.	03/26/2016	MBS Paydown		76,396	76,396	55,578	68,830		98		98		76,396			0	1,276	06/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37	.	02/26/2016	MBS Paydown		105,349	105,349	99,818	105,349				0		105,349			0	304	05/26/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	.	03/27/2016	MBS Paydown		50,845	50,845	47,207	49,801		390		390		50,845			0	211	03/27/2037	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	.	03/26/2016	MBS Paydown		86,630	86,630	85,655	84,052		467		467		86,630			0	823	12/26/2035	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	.	03/26/2016	MBS Paydown		83,759	83,759	83,759	83,759				0		83,759			0	698	04/26/2037	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	.	03/26/2016	MBS Paydown		224,834	224,834	227,675	198,657		(10,533)		(10,533)		224,834			0	2,071	07/26/2036	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	.	03/25/2016	MBS Paydown		107,709	107,709	115,518	107,709		(38,824)		(38,824)		107,709			0	1,021	03/26/2039	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	.	03/25/2016	MBS Paydown		334,184	334,184	310,374	316,869		13,543		13,543		334,184			0	1,082	06/26/2035	1FM
472319 AB 8	JEFFERIES GROUP 5.50 03/15/2016	.	03/15/2016	Maturity		1,000,000	1,000,000	993,740	999,856		144		144		1,000,000			0	27,500	03/15/2016	2FE
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	.	03/25/2016	MBS Paydown		116,638	116,638	107,531	86,568		7,801		7,801		116,638			0	1,207	06/25/2047	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37	.	03/26/2016	MBS Paydown		11,877	11,877	10,265	11,166		(599)		(599)		11,877			0	70	01/25/2037	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039	.	03/26/2016	MBS Paydown		66,983	66,983	52,970	60,015		953		953		66,983			0	195	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39	.	03/26/2016	Pass-Through Loss			5,244	949					0		3,586		(3,586)	(3,586)		01/25/2039	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)
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		03/31/2016.	Book Value Adjustment									0		(3,586)		3,586	3,586		01/25/2039	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		03/26/2016.	Pass-Through Loss			252	53					0		113		(113)	(113)		01/25/2037	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		03/31/2016.	Book Value Adjustment									0		(113)		113	113		01/25/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		03/26/2016.	MBS Paydown		20,512	20,512	20,512	20,343		(1,472)		(1,472)		20,512			0	249	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		03/31/2016.	Book Value Adjustment				8,058					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			6,984	5,504					0		484		(484)	(484)		09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/31/2016.	Book Value Adjustment									0		(484)		484	484		09/26/2036	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		03/26/2016.	MBS Paydown		52,815	52,815	52,815	52,815				0		52,815			0	336	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		03/26/2016.	Pass-Through Loss			19,807	6,407					0		4,158		(4,158)	(4,158)		01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		03/31/2016.	Book Value Adjustment									0		(4,158)		4,158	4,158		01/26/2047	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		03/26/2016.	MBS Paydown		6,342	6,342	6,013	6,223		(363)		(363)		6,342			0	49	09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		02/26/2016.	MBS Paydown		4,176	4,176	4,248	4,176				0		4,176			0	168	01/26/2036	1FM
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		03/26/2016.	MBS Paydown		3,813	3,813	3,879	3,779		(62)		(62)		3,813			0	34	01/26/2036	1FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		03/26/2016.	MBS Paydown		33,757	33,757	33,757	27,822		5,943		5,943		33,757			0	52	09/26/2036	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		03/26/2016.	Pass-Through Loss			18,445	2,092					0					0		09/26/2036	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		03/26/2016.	MBS Paydown		33,623	33,623	33,623	31,531		152		152		33,623			0	329	07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		03/26/2016.	Pass-Through Loss			31,743	19,296			(278)		(278)		15,872		(15,872)	(15,872)		07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		03/31/2016.	Book Value Adjustment									0		(15,872)		15,872	15,872		07/26/2037	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		03/21/2016.	MBS Paydown		21,790	21,790	21,790	21,790				0		21,790			0	102	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/21/2016.	Pass-Through Loss			2,883	884					0		2,551		(2,551)	(2,551)		05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/31/2016.	Book Value Adjustment									0		(2,551)		2,551	2,551		05/21/2036	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		03/26/2016.	MBS Paydown		11,058	11,058	11,058	11,041		(1)		(1)		11,058			0	47	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		03/26/2016.	Pass-Through Loss			1,255	730			(15)		(15)		1,255		(1,255)	(1,255)		04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		03/31/2016.	Book Value Adjustment									0		(1,255)		1,255	1,255		04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		03/26/2016.	MBS Paydown		60,318	60,318	59,139	59,129		(2,478)		(2,478)		60,318			0	586	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		03/26/2016.	Pass-Through Loss			(2)	6					0		(2)		2	2		06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		03/31/2016.	Book Value Adjustment									0		2		(2)	(2)		06/26/2037	1FM
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37		03/26/2016.	MBS Paydown		42,146	42,146	41,583	41,878		158		158		42,146			0	359	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		03/26/2016.	Pass-Through Loss			9,192	2,420			19		19		9,192		(9,192)	(9,192)		08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		03/31/2016.	Book Value Adjustment									0		(9,192)		9,192	9,192		08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		03/26/2016.	MBS Paydown		31,927	31,927	31,927	31,859		(216)		(216)		31,927			0	385	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		03/26/2016.	Pass-Through Loss			9,200	2,515					0					0		08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		03/26/2016.	MBS Paydown		130,244	130,244	130,244	130,244				0		130,244			0	574	09/26/2035	1FM
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37		03/26/2016.	MBS Paydown		101,863	101,863	94,828	98,636		5,944		5,944		101,863			0	459	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		03/26/2016.	Pass-Through Loss			15,259	2,568					0		15,259		(15,259)	(15,259)		04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		03/31/2016.	Book Value Adjustment									0		(15,259)		15,259	15,259		04/26/2037	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 Desig-nation or Market Indicator (a)
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37	.	03/26/2016.	MBS Paydown		34,818	34,818	14,135	32,764		(139)		(139)		34,818			0	182	06/26/2037	1FM
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36	.	03/26/2016.	MBS Paydown		22,316	22,316	22,316	22,274		9		9		22,316			0	201	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	.	03/26/2016.	Pass-Through Loss			4,861	949					0		4,861		(4,861)	(4,861)		06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	.	03/31/2016.	Book Value Adjustment									0		(4,861)		4,861	4,861		06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	.	03/26/2016.	MBS Paydown		55,936	55,936	54,363	51,157		113		113		55,936			0	402	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	.	03/26/2016.	MBS Paydown		21,028	21,028	21,028	20,749		(99)		(99)		21,028			0	223	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	.	03/26/2016.	Pass-Through Loss			6,450	5,068					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		73,605	73,605	73,605	72,709		(3,151)		(3,151)		73,605			0	741	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	.	03/26/2016.	Pass-Through Loss			22,578	20,982					0		1,225		(1,225)	(1,225)		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		(1,225)		1,225	1,225		02/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.	03/26/2016.	MBS Paydown		71,828	71,828	22,094	70,927				0		71,828			0	373	11/26/2037	2FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.	03/26/2016.	Pass-Through Loss			1,311	625					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		13,340	13,340	13,340	13,340				0		13,340			0	138	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	.	03/26/2016.	Pass-Through Loss			2,844	524					0		2,844		(2,844)	(2,844)		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		(2,844)		2,844	2,844		07/26/2036	1FM
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37	.	03/26/2016.	MBS Paydown		9,093	9,093	9,093	8,999		(148)		(148)		9,093			0	47	04/26/2037	1FM
47232C CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	.	01/01/2016.	Prior Year Adjustment									0					0	81	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	.	03/26/2016.	MBS Paydown		76,427	76,427	76,427	76,251		(31)		(31)		76,427			0	544	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	.	03/26/2016.	Pass-Through Loss			8,588	8,538					0					0		11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	.	03/26/2016.	MBS Paydown		15,469	15,469	15,469	15,379		3		3		15,469			0	153	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	.	03/26/2016.	Pass-Through Loss			1,807	1,549					0		12		(12)	(12)		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		(12)		12	12		05/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	.	03/26/2016.	MBS Paydown		24,006	24,006	24,006	23,977		(40)		(40)		24,006			0	161	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	.	01/26/2016.	Pass-Through Loss			(151)						0		(151)		151	151		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		151		(151)	(151)		09/26/2035	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	.	01/26/2016.	MBS Paydown		675	675	658	675				0		675			0	3	04/26/2036	1FM
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36	.	03/26/2016.	MBS Paydown		10,746	10,746	5,882	9,421		(879)		(879)		10,746			0	93	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36	.	03/26/2016.	Pass-Through Loss			31	6					0		31		(31)	(31)		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		(31)		31	31		04/26/2036	1FM
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36	.	03/26/2016.	MBS Paydown		69,743	69,743	69,743	62,422		(6,557)		(6,557)		69,743			0	936	02/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	.	03/26/2016.	MBS Paydown		18,789	18,789	18,789	18,756		237		237		18,789			0	159	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	.	03/26/2016.	Pass-Through Loss			14,632	6,523					0		192		(192)	(192)		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		(192)		192	192		04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	.	03/26/2016.	MBS Paydown		7,957	7,957	7,957	7,957				0		7,957			0	85	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	.	03/26/2016.	Pass-Through Loss			2,121	2,046					0		836		(836)	(836)		07/26/2036	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					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	.	03/31/2016.	Book Value Adjustment									0		(836)		836	836		07/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	.	03/26/2016.	MBS Paydown		30,831	30,831	30,831	30,164		(197)		(197)		30,831			0	259	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36	.	03/26/2016.	Pass-Through Loss			3,940	1,016					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		7,036	7,036	7,093	6,582		(1,305)		(1,305)		7,036			0	75	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	.	03/26/2016.	Pass-Through Loss			3,548	3,577					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		16,443	16,443	16,692	16,399		2		2		16,443			0	142	04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	.	03/26/2016.	Pass-Through Loss			6,251	6,345			(0)		(0)		3,257		(3,257)	(3,257)		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		(3,257)		3,257	3,257		04/26/2037	1FM
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36	.	03/26/2016.	MBS Paydown		38,499	38,499	38,499	38,499				0		38,499			0	431	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	.	03/26/2016.	Pass-Through Loss			6,067	6,014					0					0		01/26/2036	1FM
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36	.	03/26/2016.	MBS Paydown		15,589	15,589	15,589	15,589				0		15,589			0	133	02/26/2036	1FM
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36	.	03/26/2016.	Pass-Through Loss			271	271			(1)		(1)					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			4,711	640		510	(1,841)		(1,331)					0	41	02/26/2036	6FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	.	03/26/2016.	MBS Paydown		59,191	59,191	59,191	57,801				0		59,191			0	89	01/26/2047	1FM
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36	.	03/26/2016.	MBS Paydown		38,054	38,054	38,054	38,054				0		38,054			0	402	03/26/2036	2FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	.	03/26/2016.	Pass-Through Loss			4,979	925					0		784		(784)	(784)		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		(784)		784	784		03/26/2036	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	.	03/26/2016.	Pass-Through Loss			8,757	610			(2)		(2)					0		01/26/2047	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	.	03/26/2016.	MBS Paydown		28,752	28,752	26,523	28,019		126		126		28,752			0	113	03/26/2037	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36	.	03/26/2016.	MBS Paydown		259,755	259,755	244,169	257,375		(307)		(307)		259,755			0	2,458	09/26/2036	1FM
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51	.	03/18/2016.	MBS Paydown		416,121	416,121	366,775	406,201		7,327		7,327		416,121			0	3,604	03/18/2051	1FE
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050	.	03/16/2016.	MBS Paydown		33,002	33,002	30,197	32,373		526		526		33,002			0	276	06/17/2050	1FE
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021	.	02/15/2016.	MBS Paydown		100,168	100,168	97,306	99,629		142		142		100,168			0	182	05/15/2021	1FE
49327X AB 6	KEY BANK NA MTN 5.45 03/03/2016	.	03/03/2016.	Maturity		3,000,000	3,000,000	2,966,920	2,999,252		748		748		3,000,000			0	76,300	03/03/2016	2FE
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021	.	03/01/2016.	MBS Paydown		17,709	17,709	17,267			(97)		(97)		17,709			0	27	01/01/2021	1FE
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	.	03/25/2016.	MBS Paydown		111,359	111,359	104,782	102,638		(16,786)		(16,786)		111,359			0	924	11/25/2035	1FM
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	.	03/25/2016.	Pass-Through Loss			5,887	5,539					0		5,887		(5,887)	(5,887)		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		(5,887)		5,887	5,887		11/25/2035	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	.	02/25/2016.	MBS Paydown		3,294	3,294	2,139	2,014				0		3,294			0	18	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	.	03/25/2016.	Pass-Through Loss			5,547	3,603			43		43		(332)		332	332		01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	.	03/31/2016.	Book Value Adjustment									0		332		(332)	(332)		01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	.	03/25/2016.	MBS Paydown		156,692	156,692	136,322	140,424		4,354		4,354		156,692			0	1,076	07/25/2047	1FM
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033	.	03/25/2016.	MBS Paydown		1,902,206	1,902,206	1,949,762	1,925,233		(9,510)		(9,510)		1,902,206			0	26,215	11/25/2033	1FM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033	.	03/25/2016.	MBS Paydown		221,747	221,747	222,510	221,066		15		15		221,747			0	2,218	11/25/2033	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36	.	03/25/2016.	MBS Paydown		21,142	21,142	20,696	19,665		(185)		(185)		21,142			0	222	05/25/2036	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)
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		03/25/2016	MBS Paydown		237,449	237,449	214,743	218,968		7,998		7,998		237,449			0	250	09/25/2037	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		03/25/2016	MBS Paydown		100,412	100,412	84,471	83,493		2,461		2,461		100,412			0	464	12/25/2035	1FM
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		01/01/2016	MBS Paydown		4,479	4,479	4,601	4,479				0		4,479			0	93	04/01/2030	2AM
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		03/15/2016	Sinking Fund Redemption		32,589	32,589	32,589	32,589				0		32,589			0	978	03/15/2025	2FE
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		03/15/2016	Sinking Fund Redemption		33,854	33,854	33,854	33,854				0		33,854			0	889	03/15/2025	2FE
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46		03/12/2016	MBS Paydown		409,939	409,939	405,135	409,078		(193)		(193)		409,939			0	5,349	07/12/2046	1FM
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047		03/15/2016	MBS Paydown		26,308	26,308	26,571	26,417		(9)		(9)		26,308			0	309	09/15/2047	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		03/25/2016	MBS Paydown		27,313	27,313	18,505	14,787		2,616		2,616		27,313			0	122	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		03/25/2016	MBS Paydown		82,353	82,353	75,018	73,764		367		367		82,353			0	521	07/25/2047	1FM
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42		03/11/2016	MBS Paydown		17,715	17,715	17,559	17,667		20		20		17,715			0	121	06/11/2042	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		03/25/2016	MBS Paydown		44,772	44,772	39,568	42,953		(221)		(221)		44,772			0	42	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		03/26/2016	MBS Paydown		128,129	128,129	133,065	129,812		(292)		(292)		128,129			0	1,194	04/26/2036	1FM
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37		03/26/2016	MBS Paydown		38,891	38,891	35,779	37,260		1,386		1,386		38,891			0	500	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		03/26/2016	Pass-Through Loss			14,480	6,002					0		14,480		(14,480)	(14,480)		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		(14,480)		14,480	14,480		10/26/2037	1FM
61765L AU 4	MSBAM 2015-C24 A4 SEQ SSNR 3.732 05/48		03/22/2016	JEFFERIES & CO		2,086,711	1,975,000	2,016,737	2,016,716		(962)		(962)		2,015,754		70,957	70,957	23,955	05/15/2048	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		03/25/2016	MBS Paydown		29,635	29,635	16,299	19,706		8,330		8,330		29,635			0	47	05/25/2035	1FM
62888X AB 0	NGN 2010-C1 A2 SUB 2.90 10/29/2020		03/27/2016	MBS Paydown		657,227	657,227	655,551	656,725		38,772		38,772		657,227			0	2,678	10/29/2020	1FE
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		03/25/2016	MBS Paydown		54,490	54,490	52,038	52,187		(505)		(505)		54,490			0	265	07/25/2043	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		03/25/2016	MBS Paydown		1,788	1,788	1,649	1,128		119		119		1,788			0	12	07/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		03/25/2016	MBS Paydown		7,476	7,476	4,972	4,069		1,311		1,311		7,476			0	30	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		03/25/2016	MBS Paydown		3,738	3,738	2,486	2,039		657		657		3,738			0	15	10/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		03/25/2016	MBS Paydown		80,049	80,049	62,572	71,152		(365)		(365)		80,049			0	66	03/25/2036	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2016	MBS Paydown		9,959	9,959	9,925	5,158		296		296		9,959			0	60	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2016	Pass-Through Loss			7,761	7,735					0					0		03/25/2047	1FM
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		03/25/2016	MBS Paydown		40,986	40,986	31,508	34,599		951		951		40,986			0	48	07/25/2035	1FM
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		03/09/2016	MBS Paydown		48,479	48,479	48,470	48,471		2		2		48,479			0	180	07/09/2029	1FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		03/25/2016	MBS Paydown		118,974	118,974	115,926	116,002		562		562		118,974			0	673	09/25/2043	1FM
74432Q AJ 4	PRUDENTIAL FIN GMTN 5.50 03/15/2016		03/15/2016	Maturity		3,000,000	3,000,000	2,994,070	2,999,865		135		135		3,000,000			0	82,500	03/15/2016	2FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		03/25/2016	MBS Paydown		56,307	56,307	52,014	54,248		(483)		(483)		56,307			0	54	08/25/2046	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		03/26/2016	MBS Paydown		57,356	57,356	56,998	57,094		(22)		(22)		57,356			0	521	10/26/2037	1FM
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48		03/16/2016	MBS Paydown		375,831	375,831	352,811	372,462		2,409		2,409		375,831			0	3,761	08/16/2048	1FE
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51		03/16/2016	MBS Paydown		27,208	27,208	26,018	26,908		225		225		27,208			0	284	02/16/2051	1FE
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47		03/16/2016	MBS Paydown		209,880	209,880	192,027	207,418		1,871		1,871		209,880			0	1,038	05/16/2047	1FE
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		01/26/2016	Pass-Through Loss			8,816	4,102					0		8,816		(8,816)	(8,816)		06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/26/2016	MBS Paydown		69,751	69,751	32,458	41,496				0		69,751			0	229	06/26/2037	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/31/2016	Book Value Adjustment									0		(8,816)		8,816	8,816		06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/26/2016	MBS Paydown		64,692	64,692	36,648	30,046				0		64,692			0	829	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/26/2016	Pass-Through Loss			5,005	2,835					0		5,005		(5,005)	(5,005)		03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/31/2016	Book Value Adjustment									0		(5,005)		5,005	5,005		03/26/2036	1FM
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		03/16/2016	MBS Paydown		693,489	693,489	700,099	688,967		140		140		693,489			0	7,189	09/16/2039	1FE
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		03/26/2016	MBS Paydown		78,985	78,985	76,615	77,357		1,091		1,091		78,985			0	426	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		03/26/2016	Pass-Through Loss			784	2,264					0		784		(784)	(784)		08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		03/31/2016	Book Value Adjustment									0		(784)		784	784		08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		03/26/2016	MBS Paydown		48,127	48,127	46,442	47,110		690		690		48,127			0	230	10/25/2036	1FM
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40		02/16/2016	MBS Paydown		938,324	938,324	997,996	951,376		(5,985)		(5,985)		938,324			0	7,416	09/16/2040	1FE
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		03/26/2016	MBS Paydown		105,478	105,478	101,523	102,390		(590)		(590)		105,478			0	394	05/26/2036	1FM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		03/15/2016	MBS Paydown		8,481	8,481	8,481	8,481				0		8,481			0	116	11/15/2044	2AM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		03/10/2016	MBS Paydown		125,136	125,136	53,391	52,946		(9,492)		(9,492)		125,136			0	201	03/10/2037	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		03/25/2016	MBS Paydown		8,463	8,463	6,093	6,378		471		471		8,463			0	49	09/25/2037	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		03/25/2016	MBS Paydown		10,642	10,642	10,641	6,186		(116)		(116)		10,642			0	100	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		03/25/2016	Pass-Through Loss			490	490					0					0		07/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		03/25/2016	MBS Paydown		4,246	4,246	4,244	3,918		(184)		(184)		4,246			0	52	04/25/2033	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		01/25/2016	MBS Paydown		1,922	1,922	1,761	1,898		24		24		1,922			0	7	03/25/2034	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		03/25/2016	MBS Paydown		59,078	59,078	54,278	46,785				0		59,078			0	704	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		03/25/2016	Pass-Through Loss			4,445	4,084					0		4,445		(4,445)	(4,445)		10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		03/31/2016	Book Value Adjustment									0		(4,445)		4,445	4,445		10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2016	MBS Paydown		10,818	10,818	10,811	7,832		9		9		10,818			0	93	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2016	Pass-Through Loss			3,457	3,455					0					0		02/25/2036	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		03/25/2016	MBS Paydown		16,890	16,890	17,280	17,109		(243)		(243)		16,890			0	102	03/25/2033	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		01/25/2016	MBS Paydown		954	954	897	897		56		56		954			0	2	03/25/2035	1FM
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35		03/25/2016	MBS Paydown		241,262	241,262	142,948	211,576		6,471		6,471		241,262			0	322	09/25/2035	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		03/25/2016	MBS Paydown		151,322	151,322	146,126	149,423		1,233		1,233		151,322			0	1,283	09/25/2034	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		02/15/2016	MBS Paydown		32,971	32,971	32,933	32,963		(2)		(2)		32,971			0	430	05/17/2021	1FE
78355H JP 5	RYDER SYSTEM INC 3.6 03/1/16 MTN		03/01/2016	Maturity		1,000,000	1,000,000	998,860	999,962		38		38		1,000,000			0	18,000	03/01/2016	2FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		03/15/2016	MBS Paydown		121,754	121,754	121,754	121,754				0		121,754			0	824	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		03/15/2016	MBS Paydown		83,124	83,124	83,124	83,124				0		83,124			0	525	05/16/2044	1FE
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		03/25/2016	MBS Paydown		61,889	61,889	58,591	58,785		452		452		61,889			0	380	05/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		03/25/2016	MBS Paydown		85,608	85,608	84,458	84,531		419		419		85,608			0	509	09/25/2043	1FM
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		03/25/2016	MBS Paydown		116,520	116,520	104,382	104,645		3,248		3,248		116,520			0	375	02/25/2043	1FM
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		03/15/2016	MBS Paydown		28,685	28,685	28,607	28,634		217		217		28,685			0	144	03/17/2025	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044	.	01/20/2016.	MBS Paydown		10,277	10,277	10,277	10,277				0		10,277			0	207	07/20/2044	2AM
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45	.	02/20/2016.	MBS Paydown		17,101	17,101	17,092	17,092		2		2		17,101			0	357	08/21/2045	1FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041	.	03/20/2016.	MBS Paydown		9,750	9,750	9,721	9,750				0		9,750			0	88	05/20/2041	2AM
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23	.	03/25/2016.	MBS Paydown		135,819	135,819	135,810	135,813		0		0		135,819			0	621	05/25/2023	1FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037	.	03/25/2016.	MBS Paydown		57,653	57,653	52,464	52,840		2,098		2,098		57,653			0	257	01/25/2037	1FM
85744N AA 9	STATE ST BK & TR 5.30 01/15/2016	.	01/15/2016.	Maturity		2,000,000	2,000,000	1,927,600	1,999,554		446		446		2,000,000			0	53,000	01/15/2016	1FE
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045	.	03/20/2016.	MBS Paydown		1,250	1,250	1,230	1,231		0		0		1,250			0	9	04/20/2045	1FE
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	.	03/25/2016.	MBS Paydown		60,739	60,739	42,517	40,460		10,497		10,497		60,739			0	92	08/25/2035	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036	.	03/25/2016.	MBS Paydown		119,749	119,749	83,513	96,029		12,967		12,967		119,749			0	129	03/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036	.	03/25/2016.	MBS Paydown		24,885	24,885	19,939	19,930		(137)		(137)		24,885			0	218	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036	.	03/25/2016.	Pass-Through Loss			565	468					0		565		(565)	(565)		05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036	.	03/31/2016.	Book Value Adjustment									0		(565)		565	565		05/25/2036	1FM
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024	.	01/15/2016.	MBS Paydown		20,174	20,174	19,739	20,015		(1,794)		(1,794)		20,174			0	55	01/15/2024	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038	.	03/20/2016.	MBS Paydown		72,500	72,500	72,550	72,538		(1)		(1)		72,500			0	342	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038	.	03/20/2016.	MBS Paydown		37,500	37,500	37,484	37,487		0		0		37,500			0	222	11/20/2038	1FE
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035	.	03/25/2016.	MBS Paydown		313,811	313,811	268,309	312,091		(15,709)		(15,709)		313,811			0	580	07/25/2035	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	.	03/25/2016.	MBS Paydown		5,864	5,864	5,006			(1,133)		(1,133)		5,864			0	3	01/25/2038	1Z
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	.	03/25/2016.	Pass-Through Loss			(23)						0					0		01/25/2038	1Z
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038	.	03/25/2016.	MBS Paydown		48,967	48,967	25,463	29,852		16,281		16,281		48,967			0	61	08/25/2038	1FM
88948A AR 8	TOLL ROAD INV II 0.00 02/15/16	.	02/15/2016.	Maturity		1,500,000	1,500,000	948,525	1,487,054		12,946		12,946		1,500,000			0		02/15/2016	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039	.	03/16/2016.	MBS Paydown		15,188	15,188	15,188	15,188				0		15,188			0	158	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	.	03/16/2016.	MBS Paydown		44,710	44,710	46,369	46,105		(384)		(384)		44,710			0	367	10/16/2040	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	.	03/15/2016.	MBS Paydown		23,495	23,495	23,495	23,495				0		23,495			0	171	07/15/2041	1FE
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19	.	02/23/2016.	Sinking Fund Redemption		30,326	30,326	29,194	30,092		24		24		30,326			0	1,016	02/23/2019	1FE
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025	.	01/02/2016.	Sinking Fund Redemption		260,340	260,340	260,340	260,340				0		260,340			0	7,034	07/02/2025	1FE
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22	.	01/02/2016.	Sinking Fund Redemption		25,423	25,423	24,534	24,837		0		0		25,423			0	844	07/02/2022	3FE
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026	.	03/03/2016.	Sinking Fund Redemption		29,097	29,097	29,097	29,097				0		29,097			0	546	09/03/2026	1FE
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	R	01/23/2016.	Sinking Fund Redemption		63,932	63,932	63,932	63,932				0		63,932			0	799	10/23/2023	2FE
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	.	03/25/2016.	MBS Paydown		2,621	2,621	2,413	1,198		(12)		(12)		2,621			0	4	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	.	03/25/2016.	Pass-Through Loss			2,332	2,084					0					0		07/25/2036	1FM
94980G AH 4	WFHET 2004-2 AI7 SEQ 5.0 5/25/2034	.	03/25/2016.	MBS Paydown		174,310	174,310	163,679	173,190		84		84		174,310			0	1,410	05/25/2034	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034	.	02/25/2016.	MBS Paydown		17,970	17,970	12,400	12,761		4,117		4,117		17,970			0	65	10/25/2034	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36	.	03/25/2016.	MBS Paydown		4,335	4,335	3,841	3,803		(315)		(315)		4,335			0	20	03/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037	.	03/25/2016.	MBS Paydown		21,302	21,302	17,108	16,107		(2,108)		(2,108)		21,302			0		12/28/2037	1FM
94989W AR 8	WFCM 2015-C31 A3 SEQ SSNR 3.427 11/15/48	.	03/18/2016.	CS FIRST BOSTON		1,400,361	1,350,000	1,380,217			(218)		(218)		1,379,999		20,362	20,362	6,683	11/15/2048	1FM
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26	.	03/20/2016.	MBS Paydown		78,090	78,090	77,791	77,679		(20)		(20)		78,090			0	278	12/20/2026	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)
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28	.	03/20/2016.	MBS Paydown		77,487	77,487	77,384	77,383		3		3		77,487			0	412	07/20/2028	1FE
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033	.	03/15/2016.	Paydown		6,243	6,243	6,243	6,243				0		6,243			0	69	06/15/2033	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034	.	03/15/2016.	Paydown		7,643	7,643	7,643	7,643				0		7,643			0	85	05/15/2034	2
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044	.	03/20/2016.	MBS Paydown		70,331	70,331	69,891	69,880		61		61		70,331			0	431	06/20/2044	1FM
98310W AB 4	WYNDHAM WORLDWIDE 6.00 12/01/2016	.	03/25/2016.	Make Whole Call		16,566	16,000	15,927	15,991		2		2		15,993		574	574	304	12/01/2016	2FE
3899999. Total Bonds - Industrial and Miscellaneous						76,706,148	76,370,497	74,787,101	68,639,802	510	279,250	0	279,760	0	76,115,273	0	590,875	590,875	1,287,643	XXX	XXX
8399997. Total Bonds - Part 4						84,749,992	84,585,279	82,001,020	75,918,812	510	262,553	0	263,063	0	83,376,957	0	1,373,035	1,373,035	1,389,106	XXX	XXX
8399999. Total Bonds						84,749,992	84,585,279	82,001,020	75,918,812	510	262,553	0	263,063	0	83,376,957	0	1,373,035	1,373,035	1,389,106	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						84,749,992	XXX	82,001,020	75,918,812	510	262,553	0	263,063	0	83,376,957	0	1,373,035	1,373,035	1,389,106	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:...............0.

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)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2015	04/06/2016		3,315,310	2,080.6200	4,043				*#		13,931		(17,974)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016		9,772,742	2,080.6200	135,271			18,154	*#	18,154	(69,936)		(47,182)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016		1,779,061	2,080.6200	27,980			3,305	*#	3,305	(14,498)		(10,177)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016		4,113,903	2,080.6200	62,271			7,642	*#	7,642	(32,296)		(22,333)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/21/2015	04/20/2016		4,885,126	2,100.4000	66,685			12,672	*#	12,672	(27,627)		(26,386)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/21/2015	04/20/2016		8,567,345	2,100.4000	108,522			22,199	*#	22,199	(44,545)		(41,778)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/21/2015	04/20/2016		2,370,396	2,100.4000	35,042			6,151	*#	6,151	(14,497)		(14,395)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/21/2015	04/20/2016		2,593,486	2,100.4000	2,289				*#		10,994		(13,283)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	05/07/2015	05/06/2016		3,555,762	2,080.1500	9,154				*#		10,513		(19,666)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/07/2015	05/06/2016		4,655,625	2,080.1500	77,443			39,214	*#	39,214	(12,861)		(25,369)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/07/2015	05/06/2016		9,302,186	2,080.1500	142,051			76,629	*#	76,629	(19,754)		(45,669)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/07/2015	05/06/2016		2,256,353	2,080.1500	42,072			19,333	*#	19,333	(8,484)		(14,256)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2015	05/20/2016		8,591,358	2,125.8500	97,841			25,415	*#	25,415	(30,537)		(41,889)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2015	05/20/2016		2,583,833	2,125.8500	34,687			7,691	*#	7,691	(10,895)		(16,101)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2015	05/20/2016		3,845,037	2,125.8500	46,022			11,413	*#	11,413	(14,523)		(20,086)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2015	05/20/2016		2,634,147	2,125.8500	1,245				*#		12,621		(13,866)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/07/2015	06/06/2016		3,196,999	2,092.8300	10,160			0	*#	0	6,082		(16,242)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2015	06/06/2016		9,085,331	2,092.8300	134,408			100,591	*#	100,591	8,868		(42,685)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	06/07/2015	06/06/2016		6,417,654	2,092.8300	106,050			76,123	*#	76,123	4,402		(34,329)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/22/2015	06/20/2016		2,626,298	2,109.9900	46,469			29,038	*#	29,038	(180)		(17,252)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/22/2015	06/20/2016		4,754,727	2,109.9900	71,261			48,475	*#	48,475	2,633		(25,419)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/22/2015	06/20/2016		8,339,122	2,109.9900	121,409			83,586	*#	83,586	5,247		(43,069)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/22/2015	06/20/2016		1,225,449	2,109.9900	19,213			12,809	*#	12,809	520		(6,924)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/22/2015	06/20/2016		2,970,401	2,109.9900	7,519			0	*#	0	8,825		(16,344)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015	07/06/2016		959,911	2,068.7600	21,621			18,873	*#	18,873	3,099		(5,848)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015	07/06/2016		3,645,591	2,068.7600	73,600			66,141	*#	66,141	12,163		(19,622)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015	07/06/2016		8,589,121	2,068.7600	153,472			141,397	*#	141,397	28,384		(40,459)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/07/2015	07/06/2016		3,165,524	2,068.7600	26,647			600	*#	600	(9,629)		(16,419)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/21/2015	07/20/2016		10,061,970	2,128.2800	139,875			95,068	*#	95,068	4,314		(49,121)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/21/2015	07/20/2016		6,195,757	2,128.2800	91,102			60,480	*#	60,480	1,729		(32,350)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/21/2015	07/20/2016		3,859,948	2,128.2800	8,709			0	*#	0	10,190		(18,898)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015	08/06/2016		2,493,985	2,083.5600	45,766			41,321	*#	41,321	7,878		(12,323)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015	08/06/2016		1,725,340	2,083.5600	34,524			30,602	*#	30,602	5,431		(9,353)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015	08/06/2016		10,620,920	2,083.5600	176,362			162,018	*#	162,018	32,936		(47,279)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2015	08/06/2016		2,210,018	2,083.5600	53,392			44,732	*#	44,732	6,269		(14,929)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	08/07/2015	08/06/2016		3,454,615	2,083.5600	28,166			895	*#	895	(9,774)		(17,496)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2015	08/20/2016		2,504,165	2,035.7300	57,938			59,425	*#	59,425	13,973		(12,486)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2015	08/20/2016		8,714,160	2,035.7300	180,637			186,944	*#	186,944	45,239		(38,932)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/21/2015	08/20/2016		1,564,045	2,035.7300	41,564			41,996	*#	41,996	9,367		(8,935)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	08/21/2015	08/20/2016		2,788,418	2,035.7300	46,848			12,741	*#	12,741	(20,666)		(13,441)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015	09/06/2016		8,626,865	1,921.2200	220,956			241,578	*#	241,578	65,739		(45,116)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015	09/06/2016		1,036,360	1,921.2200	27,854			30,443	*#	30,443	8,272		(5,683)			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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015	09/06/2016		3,043,076	1,921.2200	93,162			101,707	*#	101,707	27,512		(18,968)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/08/2015	09/06/2016		2,434,428	1,921.2200	87,314			99,038	*#	99,038	27,944		(16,219)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	09/21/2015	09/20/2016		2,225,809	1,958.0300	56,108			60,704	*#	60,704	16,620		(12,024)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	09/21/2015	09/20/2016		10,121,242	1,958.0300	240,289			260,175	*#	260,175	71,384		(51,497)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	09/21/2015	09/20/2016		2,588,861	1,958.0300	72,724			78,558	*#	78,558	21,284		(15,450)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	09/21/2015	09/20/2016		3,175,504	1,958.0300	97,978			95,843	*#	95,843	18,100		(20,236)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/07/2015	10/06/2016		2,071,039	1,979.9200	54,037			58,028	*#	58,028	15,539		(11,548)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/07/2015	10/06/2016		1,328,337	1,979.9200	37,875			40,661	*#	40,661	10,881		(8,094)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/07/2015	10/06/2016		2,291,867	1,979.9200	67,775			72,741	*#	72,741	19,439		(14,472)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/07/2015	10/06/2016		3,577,029	1,979.9200	102,291			98,801	*#	98,801	17,132		(20,623)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	10/07/2015	10/06/2016		10,325,520	1,979.9200	238,103			255,833	*#	255,833	68,513		(50,782)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/21/2015	10/20/2016		11,169,235	2,030.7700	229,985			244,611	*#	244,611	69,948		(55,322)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/21/2015	10/20/2016		1,624,616	2,030.7700	35,425			37,626	*#	37,626	10,722		(8,521)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/21/2015	10/20/2016		2,030,770	2,030.7700	48,624			51,501	*#	51,501	14,570		(11,694)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/21/2015	10/20/2016		2,956,821	2,030.7700	62,069			39,852	*#	39,852	(5,983)		(16,235)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		1,049,600	2,099.2000	19,871			19,805	*#	19,805	5,423		(5,489)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		1,679,360	2,099.2000	39,704			38,556	*#	38,556	9,879		(11,026)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		11,125,760	2,099.2000	187,335			188,473	*#	188,473	52,681		(51,544)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		1,259,520	2,099.2000	22,422			22,464	*#	22,464	6,209		(6,167)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		1,679,360	2,099.2000	34,245			33,885	*#	33,885	9,084		(9,444)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/09/2015	11/06/2016		4,145,652	2,099.2000	57,818			20,196	*#	20,196	(17,547)		(20,075)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	11/23/2015	11/20/2016		1,583,781	2,089.1700	33,442			33,871	*#	33,871	10,126		(9,696)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	11/23/2015	11/20/2016		9,832,930	2,089.1700	174,537			178,965	*#	178,965	54,389		(49,961)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	11/23/2015	11/20/2016		1,851,520	2,089.1700	34,742			35,500	*#	35,500	10,722		(9,964)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	11/23/2015	11/20/2016		1,200,754	2,089.1700	27,158			27,334	*#	27,334	8,028		(7,853)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/23/2015	11/20/2016		2,873,027	2,089.1700	43,357			16,491	*#	16,491	(9,955)		(16,910)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/07/2015	12/06/2016		1,353,202	2,091.6900	26,530			26,572	*#	26,572	7,427		(7,385)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/07/2015	12/06/2016		1,451,044	2,091.6900	32,041			31,849	*#	31,849	8,737		(8,928)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/07/2015	12/06/2016		1,464,183	2,091.6900	26,680			26,826	*#	26,826	7,550		(7,404)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/07/2015	12/06/2016		836,676	2,091.6900	20,737			20,420	*#	20,420	5,459		(5,776)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	12/07/2015	12/06/2016		10,392,663	2,091.6900	178,883			180,341	*#	180,341	51,043		(49,586)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/07/2015	12/06/2016		3,339,917	2,091.6900	52,452			27,175	*#	27,175	(8,236)		(17,041)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2015	12/20/2016		1,074,032	2,005.5500	26,452			27,871	*#	27,871	7,669		(6,250)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2015	12/20/2016		1,987,132	2,005.5500	44,861			47,310	*#	47,310	13,045		(10,597)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2015	12/20/2016		11,365,288	2,005.5500	241,779			255,085	*#	255,085	70,500		(57,193)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2015	12/20/2016		1,573,536	2,005.5500	46,183			48,520	*#	48,520	13,220		(10,882)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	12/21/2015	12/20/2016		3,187,207	2,005.5500	77,500			67,244	*#	67,244	8,227		(18,482)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/07/2016	01/06/2017		1,860,315	1,990.2600		38,024		45,835	*#	45,835	14,148		(6,337)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/07/2016	01/06/2017		1,373,244	1,990.2600		30,235		36,541	*#	36,541	11,345		(5,039)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/07/2016	01/06/2017		10,813,461	1,990.2600		211,025		254,075	*#	254,075	78,221		(35,171)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/07/2016	01/06/2017		1,872,190	1,990.2600		46,563		56,496	*#	56,496	17,693		(7,761)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	01/07/2016	01/06/2017		3,535,681	1,990.2600		75,181		89,105	*#	89,105	26,454		(12,530)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		8,824,847	1,859.3300		179,361		248,593	*#	248,593	99,126		(29,893)			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	BNP PARIBAS NY	01/21/2016	01/20/2017		1,531,016	1,859.3300		33,793		46,986	*#	46,986	18,825		(5,632)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		1,358,140	1,859.3300		33,644		47,001	*#	47,001	18,964		(5,607)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		1,329,596	1,859.3300		36,112		50,688	*#	50,688	20,594		(6,019)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	01/21/2016	01/20/2017		2,800,597	1,859.3300		68,790		108,469	*#	108,469	51,144		(11,465)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		2,433,983	1,880.0500		47,060		71,047	*#	71,047	27,908		(3,922)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		3,091,434	1,880.0500		69,901		107,305	*#	107,305	43,230		(5,825)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		10,753,293	1,880.0500		196,700		295,080	*#	295,080	114,771		(16,392)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	02/08/2016	02/06/2017		2,916,480	1,880.0500		56,947		106,320	*#	106,320	54,118		(4,746)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		2,684,892	1,917.7800		60,738		77,260	*#	77,260	21,584		(5,061)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		8,630,010	1,917.7800		177,769		225,589	*#	225,589	62,634		(14,814)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		1,917,780	1,917.7800		47,174		60,179	*#	60,179	16,936		(3,931)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	02/22/2016	02/20/2017		2,934,524	1,917.7800		72,637		99,398	*#	99,398	32,814		(6,053)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/07/2016	03/06/2017		2,703,586	1,999.9900		56,992		68,785	*#	68,785	11,793					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/07/2016	03/06/2017		10,706,743	1,999.9900		204,179		233,377	*#	233,377	29,199					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/07/2016	03/06/2017		2,843,374	1,999.9900		62,027		71,391	*#	71,391	9,364					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/21/2016	03/20/2017		11,068,741	2,049.5800		212,509		216,380	*#	216,380	3,871					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/21/2016	03/20/2017		1,488,890	2,049.5800		32,108		32,752	*#	32,752	643					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/21/2016	03/20/2017		2,082,389	2,049.5800		52,009		53,181	*#	53,181	1,171					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	03/21/2016	03/20/2017		3,264,355	2,049.5800		69,633		69,405	*#	69,405	(228)					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										5,810,626	2,171,113	0	7,577,363	XXX	7,577,363	1,512,524	0	(1,916,901)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										5,810,626	2,171,113	0	7,577,363	XXX	7,577,363	1,512,524	0	(1,916,901)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										5,810,626	2,171,113	0	7,577,363	XXX	7,577,363	1,512,524	0	(1,916,901)	0	0	XXX	XXX
0429999. Total-Purchased Options										5,810,626	2,171,113	0	7,577,363	XXX	7,577,363	1,512,524	0	(1,916,901)	0	0	XXX	XXX
1409999. Total-Hedging Other										5,810,626	2,171,113	0	7,577,363	XXX	7,577,363	1,512,524	0	(1,916,901)	0	0	XXX	XXX
1449999. TOTAL										5,810,626	2,171,113	0	7,577,363	XXX	7,577,363	1,512,524	0	(1,916,901)	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		2,098,850		2,098,850	2,098,850		2,098,850		0
BNP PARIBAS NY	Y	Y		1,313,784		1,313,784	1,313,784		1,313,784		0
CITIBANK	Y	Y		1,549,921		1,549,921	1,549,921		1,549,921		0
MERRILL LYNCH	Y	N		390,277		390,277	390,277		390,277		0
MORGAN STANLEY	Y	Y	40,000	1,565,358		1,525,358	1,565,358		1,525,358		0
ROYAL BANK OF CANADA	Y	Y		79,453		79,453	79,453		79,453		0
WELLS FARGO	Y	N		579,720		579,720	579,720		579,720		0
0299999. Total NAIC 1 Designation			40,000	7,577,363	0	7,537,363	7,577,363	0	7,537,363	0	0
0999999. Gross Totals			40,000	7,577,363	0	7,537,363	7,577,363	0	7,537,363	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				7,577,363	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								
MORGAN STANLEY	CASH		BANK OF NEW YORK (141003)	40,000	40,000	XXX		
0299999. Totals				40,000	40,000	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									
PNC Bank	Pittsburgh, PA					(3,463,109)	594,104	(1,668,274)	XXX
The Bank of New York Mellon	New York, NY		0.010	5	7	18,032	9,911	25,217	XXX
The Neighborhood National Bank	National City, CA		0.200	50	16	100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	55	23	(3,345,077)	704,015	(1,543,057)	XXX
0399999. Total Cash on Deposit		XXX	XXX	55	23	(3,345,077)	704,015	(1,543,057)	XXX
0599999. Total Cash		XXX	XXX	55	23	(3,345,077)	704,015	(1,543,057)	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