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QUARTERLY STATEMENT

As of June 30, 2016

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. John Paul Gruber #	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary

OTHER

Michael Harrison Haney	Vice President	Adrienne Susan Kessling	Senior Vice President
Mark Francis Muething #	Executive Vice President	Brian Patrick Sponaugle	Vice President

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ______ day of August 2016

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	23,925,070,545		23,925,070,545	22,654,147,992
2. Stocks:				
2.1 Preferred stocks	52,986,191		52,986,191	55,634,622
2.2 Common stocks	779,370,048	1,000	779,369,048	794,924,973
3. Mortgage loans on real estate:				
3.1 First liens	904,614,715		904,614,715	879,669,374
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	87,336,353		87,336,353	85,183,351
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....49,941,235), cash equivalents ($..........0) and short-term investments ($.....294,092,707)	344,033,942		344,033,942	209,993,551
6. Contract loans (including $..........0 premium notes)	111,797,550		111,797,550	115,444,562
7. Derivatives	376,038,989		376,038,989	236,582,174
8. Other invested assets	326,956,329		326,956,329	249,371,554
9. Receivables for securities	53,242,968		53,242,968	6,088,941
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	26,961,447,630	1,000	26,961,446,630	25,287,041,094
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	228,657,146	385,007	228,272,139	218,788,138
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,550,937	21,120	1,529,817	1,519,463
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	10,552,647	1,280,988	9,271,659	9,850,664
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,645,614		3,645,614	3,823,670
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	6,348,815		6,348,815	5,496,519
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	87,346,429	28,381,478	58,964,951	48,150,472
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	1,975,626		1,975,626	1,808,442
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	1,831,307		1,831,307	69,634
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	445,653,942	2,610,144	443,043,798	359,439,970
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	27,749,010,093	32,679,737	27,716,330,356	25,935,988,066
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	27,749,010,093	32,679,737	27,716,330,356	25,935,988,066

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Funds held as collateral	224,367,190		224,367,190	210,670,619
2502. Company-owned life insurance	179,914,772		179,914,772	111,617,760
2503. Accrued contractual fee income	24,619,055		24,619,055	22,986,091
2598. Summary of remaining write-ins for Line 25 from overflow page	16,752,925	2,610,144	14,142,781	14,165,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	445,653,942	2,610,144	443,043,798	359,439,970

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....23,656,993,739 less $..........0 included in Line 6.3 (including $.....20,051,888 Modco Reserve)	23,656,993,739	22,180,765,902
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	34,985,592	33,430,787
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	1,334,964,340	1,181,149,860
4.	Contract claims:		
	4.1 Life	145,848,454	134,343,528
	4.2 Accident and health	206,597	197,579
5.	Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)		
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....24,869 accident and health premiums	367,394	337,000
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $.....14,052 assumed and $.....264,109 ceded	278,161	281,439
	9.4 Interest Maintenance Reserve	73,792,726	69,440,805
10.	Commissions to agents due or accrued - life and annuity contracts $.....6,044,508, accident and health $..........0 and deposit-type contract funds $..........0	6,044,508	6,716,560
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	19,254,746	19,440,701
13.	Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	6,234,169	5,003,258
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	11,062,542	51,620,456
15.2	Net deferred tax liability		
16.	Unearned investment income	509,964	505,792
17.	Amounts withheld or retained by company as agent or trustee	199,224	566,833
18.	Amounts held for agents' account, including $.....1,201,585 agents' credit balances	1,201,585	1,041,515
19.	Remittances and items not allocated	37,538,538	42,221,965
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	183,603,027	185,688,106
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,042,848	937,066
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		374,713
	24.09 Payable for securities	69,760,145	78,572,098
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	238,620,223	222,013,379
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	25,822,508,522	24,214,649,342
27.	From Separate Accounts statement		
28.	Total liabilities (Lines 26 and 27)	25,822,508,522	24,214,649,342
29.	Common capital stock	2,512,500	2,512,500
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	789,210,110	777,479,593
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,102,099,224	941,346,631
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,891,309,334	1,718,826,224
38.	Totals of Lines 29, 30 and 37	1,893,821,834	1,721,338,724
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	27,716,330,356	25,935,988,066

DETAILS OF WRITE-INS

2501.	Liability for funds held as collateral	224,367,190	210,670,619
2502.	Accounts payable	5,809,742	5,299,343
2503.	Unclaimed property	6,943,291	6,043,417
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,500,000	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	238,620,223	222,013,379
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	2,283,358,497	1,599,936,291	3,963,063,203
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	487,267,915	639,664,073	1,218,743,699
4. Amortization of Interest Maintenance Reserve (IMR)	9,036,076	2,548,332	19,909,059
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	3,560,438	4,075,497	7,355,602
7. Reserve adjustments on reinsurance ceded	(1,316,272)	(1,779,468)	(2,329,363)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	3,697,143	3,580,433	7,292,898
8.3 Aggregate write-ins for miscellaneous income	29,597,831	30,411,973	51,113,441
9. Totals (Lines 1 to 8.3)	2,815,201,628	2,278,437,130	5,265,148,539
10. Death benefits	12,780,674	11,572,881	22,407,334
11. Matured endowments (excluding guaranteed annual pure endowments)	21,662	1,270	(10,888)
12. Annuity benefits	262,589,308	235,454,698	471,043,717
13. Disability benefits and benefits under accident and health contracts	999,195		372,083
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	669,057,646	510,400,778	1,142,671,168
16. Group conversions	806	185	303
17. Interest and adjustments on contract or deposit-type contract funds	65,871,894	56,911,125	116,737,537
18. Payments on supplementary contracts with life contingencies	2,068	2,173	4,032
19. Increase in aggregate reserves for life and accident and health contracts	1,477,782,643	1,057,215,049	2,673,537,618
20. Totals (Lines 10 to 19)	2,489,105,896	1,871,558,161	4,426,762,904
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	127,965,860	92,787,707	230,035,693
22. Commissions and expense allowances on reinsurance assumed	434,405	68,046	201,630
23. General insurance expenses	39,011,135	32,534,723	63,592,088
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,560,825	4,680,970	7,108,276
25. Increase in loading on deferred and uncollected premiums	(486,142)	(274,240)	123,578
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	2,660,591,979	2,001,355,367	4,727,824,169
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	154,609,649	277,081,763	537,324,370
30. Dividends to policyholders	11,611	9,819	27,822
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	154,598,038	277,071,944	537,296,548
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	76,955,542	64,910,193	116,757,494
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	77,642,496	212,161,751	420,539,054
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(1,217,105) (excluding taxes of $.....7,208,922 transferred to the IMR)	(44,897,741)	(8,482,348)	(45,205,725)
35. Net income (Line 33 plus Line 34)	32,744,755	203,679,403	375,333,329
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,721,338,724	1,636,031,993	1,636,031,993
37. Net income (Line 35)	32,744,755	203,679,403	375,333,329
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....10,275,372	124,190,273	(74,153,485)	(177,084,720)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	5,598,267	2,760,782	14,319,188
41. Change in nonadmitted assets	16,499,031	(4,453,269)	(19,633,916)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	2,085,079	(22,568,805)	(9,425,703)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	16,435,633		11,163,684
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(576,056)	(435,545)	(649,229)
52. Dividends to stockholders	(25,000,000)	(40,000,000)	(110,000,000)
53. Aggregate write-ins for gains and losses in surplus	506,128	795,809	1,284,098
54. Net change in capital and surplus (Lines 37 through 53)	172,483,110	65,624,890	85,306,731
55. Capital and surplus as of statement date (Lines 36 + 54)	1,893,821,834	1,701,656,883	1,721,338,724

DETAILS OF WRITE-INS

08.301.	Contractual rider fee income	24,792,356	19,961,171	42,537,885
08.302.	Interest on company-owned life insurance	2,676,818	2,199,068	4,462,356
08.303.	Reinsurance experience refund	2,115,014	2,754,672	3,863,973
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	13,643	5,497,062	249,227
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	29,597,831	30,411,973	51,113,441
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.	Employee and agent stock option contribution	506,128	795,809	1,284,098
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	506,128	795,809	1,284,098

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	2,284,402,658	1,600,406,625	3,960,891,600
2.	Net investment income	573,195,410	693,878,178	1,345,540,166
3.	Miscellaneous income	25,848,253	26,563,601	43,205,692
4.	Total (Lines 1 through 3)	2,883,446,321	2,320,848,404	5,349,637,458
5.	Benefit and loss related payments	934,614,933	731,715,323	1,607,457,437
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	168,689,048	127,609,012	297,766,186
8.	Dividends paid to policyholders	11,611	9,819	27,822
9.	Federal and foreign income taxes paid (recovered) net of $.....5,991,817 tax on capital gains (losses)	123,505,273	84,837,809	91,855,440
10.	Total (Lines 5 through 9)	1,226,820,865	944,171,964	1,997,106,884
11.	Net cash from operations (Line 4 minus Line 10)	1,656,625,456	1,376,676,441	3,352,530,573
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,644,205,123	1,185,495,676	2,356,762,158
	12.2 Stocks	64,960,026	42,654,974	133,750,240
	12.3 Mortgage loans	124,879,449	110,302,578	208,711,787
	12.4 Real estate	3,745,049	11,811,592	13,166,469
	12.5 Other invested assets	32,242,189	56,781,635	93,622,928
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,870,031,836	1,407,046,454	2,806,013,582
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,879,514,489	2,707,201,185	5,277,054,230
	13.2 Stocks	60,837,007	87,413,765	339,967,936
	13.3 Mortgage loans	149,741,915	60,046,023	197,325,995
	13.4 Real estate	5,262,015	5,368,135	11,229,299
	13.5 Other invested assets	102,852,267	117,533,054	226,534,354
	13.6 Miscellaneous applications	211,482,569	68,841,056	250,881,520
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,409,690,261	3,046,403,218	6,302,993,332
14.	Net increase or (decrease) in contract loans and premium notes	(3,647,012)	(3,568,508)	(7,082,481)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,536,011,413)	(1,635,788,256)	(3,489,897,270)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	94,904,344	243,162,546	228,026,521
	16.5 Dividends to stockholders	25,000,000	40,000,000	110,000,000
	16.6 Other cash provided (applied)	(56,477,996)	13,204,921	43,852,646
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	13,426,348	216,367,467	161,879,167
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	134,040,391	(42,744,348)	24,512,471
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	209,993,551	185,481,080	185,481,080
	19.2 End of period (Line 18 plus Line 19.1)	344,033,942	142,736,732	209,993,551

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

20.0001	Exchanges	56,114,477	13,070,685	104,742,244
20.0002	Capitalized interest	1,089,168	381,703	1,642,212
20.0003	Securities transferred per reinsurance agreement			36,110,595
20.0004	Securities acquired as capital contributions			11,163,684

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	19,724,382	21,954,615	42,895,427
3. Ordinary individual annuities	2,265,878,558	1,582,912,628	3,893,350,499
4. Credit life (group and individual)			
5. Group life insurance	(20,510)	(5,345)	(5,058)
6. Group annuities	7,746,969	8,262,472	14,855,434
7. A&H - group	36,988	38,950	74,489
8. A&H - credit (group and individual)			
9. A&H - other	3,944,128	4,345,129	8,443,887
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	2,297,310,515	1,617,508,449	3,959,614,678
12. Deposit-type contracts	7,715,884	5,697,020	12,461,000
13. Total	2,305,026,398	1,623,205,469	3,972,075,678

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Net Income	State of Domicile	June 30, 2016	December 31, 2015
(1) State basis	Ohio	$ 32,744,755	$ 375,333,329
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		$ 32,744,755	$ 375,333,329
Surplus			
(5) Statutory surplus state basis	Ohio	$ 1,893,821,834	$ 1,721,338,724
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		$ 1,893,821,834	$ 1,721,338,724

B & C – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

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

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

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
12669GR45	$ 2,994,043	$ 2,842,655	$ 45,428	$ 2,948,615	$ 2,948,615	3/31/2016
16162XAD9	1,236,710	1,041,516	32,544	1,204,166	1,204,166	3/31/2016
46632YAC8	11,627,942	9,483,854	244,399	11,383,542	11,383,542	3/31/2016
47232DBA9	469,507	415,590	53,917	415,590	257,358	3/31/2016
47232DBB7	254,135	44,220	209,915	44,220	386,415	3/31/2016
47232VDX7	946,042	935,879	10,163	935,879	857,059	3/31/2016
47232VDY5	74,785	39,597	35,188	39,597	112,990	3/31/2016
88522RAB0	703,316	558,739	144,577	558,739	521,379	3/31/2016
759676AF6	634,814	594,141	40,673	594,141	593,401	6/30/2016
Total			$ 816,804			

(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	$32,374,350
2. 12 months or longer	13,177,497

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

1. Less than 12 months	$1,497,592,856
2. 12 months or longer	507,148,590

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 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 – No significant change.

NOTES TO FINANCIAL STATEMENTS

F. Real Estate – Not applicable.

G. Low Income Housing Tax Credits – Not applicable.

H. Restricted Assets – No significant change.

I. Working Capital Finance Investments – Not applicable.

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

K. Structured Notes – Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

A. Deferred tax assets and deferred tax liabilities

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

	06-2016			12-2015			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 100,897,562	$ 20,602,449	$ 121,500,011	$ 98,223,865	$ 10,777,472	$ 109,001,337	$ 2,673,697	$ 9,824,977	$ 12,498,674
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	100,897,562	20,602,449	121,500,011	98,223,865	10,777,472	109,001,337	2,673,697	9,824,977	12,498,674
d. Deferred tax assets nonadmitted	38,132,432	(9,750,954)	28,381,478	43,873,062	-	43,873,062	(5,740,630)	(9,750,954)	(15,491,584)
e. Subtotal net admitted deferred tax asset	62,765,130	30,353,403	93,118,533	54,350,803	10,777,472	65,128,275	8,414,327	19,575,931	27,990,258
f. Deferred tax liabilities	24,402,628	9,750,954	34,153,582	16,977,803	-	16,977,803	7,424,825	9,750,954	17,175,779
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 38,362,502	$ 20,602,449	$ 58,964,951	$ 37,373,000	$ 10,777,472	$ 48,150,472	$ 989,502	$ 9,824,977	$ 10,814,479

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

	06-2016			12-2015			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ 38,362,502	$ 20,602,449	$ 58,964,951	$ 37,373,000	$ 10,777,472	$ 48,150,472	$ 989,502	$ 9,824,977	$ 10,814,479
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	-	-	-	-	-	-	-	-	-
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	-	-	-	-	-	-	-	-	-
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	266,987,888	XXX	XXX	240,891,785	XXX	XXX	26,096,103
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	24,402,628	9,750,954	34,153,582	16,977,803	-	16,977,803	7,424,825	9,750,954	17,175,779
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 62,765,130	$ 30,353,403	$ 93,118,533	$ 54,350,803	$ 10,777,472	$ 65,128,275	$ 8,414,327	$ 19,575,931	$ 27,990,258

(3) Other admissibility criteria:

	06-2016	12-2015
a. Ratio percentage used to determine recovery period and threshold limitation amount	824%	759%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 1,779,919,253	$ 1,605,945,235

(4) Impact of tax planning strategies:

	06-2016		12-2015		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 100,897,562	$ 20,602,449	$ 98,223,865	$ 10,777,472	$ 2,673,697	$ 9,824,977
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	15.1%	0%	7.5%	0%	7.6%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	62,765,130	30,353,403	54,350,803	10,777,472	8,414,327	19,575,931
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	22.4%	0%	14.3%	0%	8.1%

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

NOTES TO FINANCIAL STATEMENTS

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

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

(1) Current income tax:

	06-2016	12-2015	Change
a. Federal	$ 76,955,542	$ 116,682,663	$ (39,727,121)
b. Foreign	-	74,831	(74,831)
c. Subtotal	$ 76,955,542	$ 116,757,494	$ (39,801,952)
d. Federal income tax on net capital gains	5,991,817	14,091,402	(8,099,585)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 82,947,359	$ 130,848,896	$ (47,901,537)

(2) Deferred tax assets:

	06-2016	12-2015	Change
a. Ordinary			
1 Discounting of unpaid losses	$ -	$ -	$ -
2 Unearned premium reserve	-	-	-
3 Policyholder reserve	25,016,911	25,161,922	(145,011)
4 Investments	-	-	-
5 Deferred acquisition costs	63,847,393	61,567,820	2,279,573
6 Policyholder dividends accrual	-	-	-
7 Fixed assets	-	-	-
8 Compensation and benefits accrual	54,238	66,140	(11,902)
9 Pension accrual	1,284,171	1,285,641	(1,470)
10 Receivables - nonadmitted	1,504,041	1,856,647	(352,606)
11 Net operating loss carry-forward	-	-	-
12 Tax credit carry-forward	-	-	-
13 Other	2,649,053	2,172,530	476,523
14 Accruals	6,541,755	6,113,165	428,590
15 Amortization of intangibles	-	-	-
16 Underwriting expenses	-	-	-
99 Subtotal	$ 100,897,562	$ 98,223,865	$ 2,673,697
b. Statutory valuation allowance adjustment	-	-	-
c. Nonadmitted	38,132,432	43,873,062	(5,740,630)
d. Admitted ordinary deferred tax assets	$ 62,765,130	$ 54,350,803	$ 8,414,327
e. Capital			
1 Investments	$ 20,602,099	$ 10,777,122	$ 9,824,977
2 Net capital loss carry-forward	-	-	-
3 Real estate	-	-	-
4 Other	-	-	-
5 Non-insurance subsidiaries	350	350	-
99 Subtotal	$ 20,602,449	$ 10,777,472	$ 9,824,977
f. Statutory valuation allowance adjustment	-	-	-
g. Nonadmitted	(9,750,954)	-	(9,750,954)
h. Admitted capital deferred tax assets	$ 30,353,403	$ 10,777,472	$ 19,575,931
i. Admitted deferred tax assets	$ 93,118,533	$ 65,128,275	$ 27,990,258

(3) Deferred tax liabilities:

	06-2016	12-2015	Change
a. Ordinary			
1 Investments	$ 530,304	$ 713,652	$ (183,348)
2 Fixed assets	3,853,644	4,013,216	(159,572)
3 Deferred and uncollected premium	3,790,881	3,990,802	(199,921)
4 Policyholder reserves	14,676,439	6,505,083	8,171,356
5 Other	671,022	821,045	(150,023)
6 Policy loans	880,338	934,005	(53,667)
99 Subtotal	$ 24,402,628	$ 16,977,803	$ 7,424,825
b. Capital			
1 Investments	$ 9,750,954	$ -	$ 9,750,954
2 Real estate	-	-	-
3 Other	-	-	-
99 Subtotal	$ 9,750,954	$ -	$ 9,750,954
c. Deferred tax liabilities	$ 34,153,582	$ 16,977,803	$ 17,175,779

4. Net deferred tax assets/liabilities	$ 58,964,951	$ 48,150,472	$ 10,814,479

NOTES TO FINANCIAL STATEMENTS

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

	06-2016	12-2015
Provision computed at statutory rate (operations and realized gains/losses)	$ 45,330,405	$ 175,126,506
Permanent differences:		
Interest expense	-	50,201
Dividend exclusion	(56,000)	(88,953)
Stock options	12,625	52,989
Company-owned life insurance	(936,886)	(1,561,825)
Tax exempt interest	(357,988)	(717,442)
Provision to return adjustments	-	(14,393)
Other	(114,789)	(103,857)
Total permanent differences	(1,453,038)	(2,383,280)
Timing adjustments:		
Investment differences	11,055,163	12,686,660
Reserves	(8,316,367)	(2,905,522)
DAC tax adjustment	2,279,573	4,912,179
Accounts payable	186,218	328,030
Provision to return (primarily investment-related items)	-	(2,674,152)
Fixed assets	406,238	757,051
Prior years' IRS exam settlements	-	548,539
Other	586,715	(717,876)
Total timing adjustments	6,197,540	12,934,909
Other adjustments		
Unrealized loss on options	32,872,452	(54,829,239)
Other	-	-
Total other adjustments	32,872,452	(54,829,239)
Federal income tax expense on operations and realized gains/losses	$ 82,947,359	$ 130,848,896
Gross change in deferred tax asset		
Timing adjustments	(6,197,540)	(12,934,909)
Impact of non-admitted assets	352,606	113,982
Unrealized gains/losses	10,275,372	(17,793,358)
Software development	246,666	221,043
Credit swaps	-	(1,522,500)
Other	-	(191,946)
Total change in deferred tax asset recorded directly to surplus	4,677,104	(32,107,688)
Total statutory income tax expense	$ 87,624,463	$ 98,741,208

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

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

Period	Ordinary	Capital	Total
2016	$ 76,860,726	$ 5,991,817	$ 82,852,543
2015	$ 116,739,406	$ 15,702,050	$ 132,441,456
2014	$ 157,074,428	$ 14,299,474	$ 171,373,902

(3) At June 30, 2016, the Company had no deposits to disclose under Section 6603 of the Internal Revenue Service Code.

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

(2) Tax allocation agreement – No significant change.

G. Federal or Foreign Income Tax Loss Contingencies

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

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 11 – Debt

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

B. Federal Home Loan Bank Agreements

(1) The Company became a member of the Federal Home Loan Bank (“FHLB”) on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned $43.7 million of FHLB stock at June 30, 2016 and $40.7 million at December 31, 2015. The Company also posted collateral to the FHLB of assets with a fair value of approximately $1,075.0 million as of June 30, 2016. The Company’s FHLB borrowing capacity is based on the Company’s estimate of collateral eligible to be pledged with the FHLB. The deposit contract liabilities and related assets are accounted for in the Company’s general account.

(2) FHLB Capital Stock

a. The Company held 250,000 shares of Class B membership stock at June 30, 2016 and December 31, 2015, respectively. The Company held 187,000 shares of activity stock at June 30, 2016 and 157,000 shares at December 31, 2015.

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

(3) Collateral Pledged to FHLB

a. The amount of collateral pledged to the FHLB at June 30, 2016 was $1,075.0 million. The total aggregate borrowing from the FHLB at June 30, 2016 was $935.0 million.

b. The maximum amount of collateral pledged to the FHLB during the period was $1,134.7 million at March 31, 2016. The amount borrowed from the FHLB at the time of maximum collateral was $935.0 million.

(4) Borrowing from FHLB

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

b. The maximum amount of borrowings from the FHLB was $935.0 million at June 30, 2016 and $785.0 million at December 31, 2015.

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

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ 7,629,493	$ 7,629,493
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securites	-	-	-	-
Commerical mortgage-backed securites	-	-	-	-
Asset backed-securities	-	-	-	-
All other bonds	-	2,987,803	-	2,987,803
Total bonds	-	2,987,803	7,629,493	10,617,296
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	317,069,284	104	193,571,941	510,641,329
Equity index call options	-	357,925,746	-	357,925,746
Interest rate swaps	-	18,113,243	-	18,113,243
Total assets accounted for at fair value	$ 317,069,284	$ 379,026,896	$ 201,201,434	$ 897,297,614

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

	Beginning balance at 3/31/2016	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Ending balance at 6/30/2016
U.S Government and government agencies	$ 14,672,103	$ -	$ -	$ (7,025,121)	$ (17,489)	$ -	$ -	$ 7,629,493
Asset-backed securities	-	-	-	-	-	-	-	-
Residential mortgage-backed securities	12	-	-	(5,973)	5,961	-	-	-
All other bonds	-	-	-	-	-	-	-	-
Non-affiliated preferred stock	-	-	-	-	-	-	-	-
Non-affiliated common stock	165,215,119	9,166,671	-	(1,462,602)	11,735,439	14,172,564	(5,255,250)	193,571,941
Total	$ 179,887,234	$ 9,166,671	$ -	$ (8,493,696)	$ 11,723,911	$ 14,172,564	$ (5,255,250)	$ 201,201,434

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

(5) Derivative Assets and Liabilities

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

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

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Bonds:					
U.S. Government and government agencies	$ 37,999,932	$ 35,215,954	$ 1,154,559	$ 29,205,138	$ 7,640,235
States, municipalities and political subdivisions	3,916,828,508	3,567,300,866	-	3,884,520,198	32,308,310
Foreign government	13,553,710	11,373,955	-	13,553,710	-
Residential mortgage-backed securites	2,493,820,840	2,261,053,851	-	2,317,856,170	175,964,670
Commerical mortgage-backed securites	1,644,033,284	1,564,899,983	-	1,612,599,969	31,433,315
Asset-backed securities	3,817,907,646	3,809,419,053	-	3,408,968,896	408,938,750
All other bonds	13,420,712,519	12,675,806,883	9,625,907	12,793,280,554	617,806,058
Total bonds	$ 25,344,856,439	$ 23,925,070,545	$ 10,780,466	$ 24,059,984,635	$ 1,274,091,338
Non-affiliated preferred stock	54,698,543	52,986,191	17,714,496	15,652,500	21,331,547
Non-affiliated common stock	510,641,329	510,641,330	317,069,284	104	193,571,941
Mortgage loans	912,595,000	904,614,715	-	-	912,595,000
Equity index call options	357,925,746	357,925,746	-	357,925,746	-
Interest rate swaps	18,113,243	18,113,243	-	18,113,243	-
Policy loans	111,797,550	111,797,550	-	-	111,797,550
Total financial assets	$ 27,310,627,850	$ 25,881,149,320	$ 345,564,246	$ 24,451,676,228	$ 2,513,387,376

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves on accident and health contracts for incurred and loss adjustment expenses attributable to insured events of prior years developed as anticipated as of June 30, 2016. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted as of June 30, 2016. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/26/2012

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 104,832,375

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	257,542,569	268,728,718
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	17,238,173	16,950,121
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 274,780,742	$ 285,678,839
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:
26845#AA8 EDX SUPPLY CHAIN SERVICES LLC (IBM) SR NOTE 3.50% 1/15/2019; 67112PAA6 SYNERGY 1608 10.00 08/30/2020; 68764WAA0 SYNERGY 1657 10.00 08/30/2020

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$93,005,803
1.13	Commercial mortgages	$811,608,912
1.14	Total mortgages in good standing	$904,614,715
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)	$904,614,715
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	189,677	51,836,790	55,778		52,082,246	112,040
2.	Alaska AK	L	9,150	1,122,276			1,131,426	
3.	Arizona AZ	L	421,662	25,194,163	4,868		25,620,692	
4.	Arkansas AR	L	128,905	11,193,176	4,233		11,326,314	
5.	California CA	L	4,142,746	178,349,981	6,848		182,499,574	25,196
6.	Colorado CO	L	231,113	20,191,063	65,667		20,487,843	50,168
7.	Connecticut CT	L	330,750	33,701,894	6,075		34,038,719	196,049
8.	Delaware DE	L	47,590	20,572,271			20,619,861	
9.	District of Columbia DC	L	27,225	1,435,728			1,462,954	
10.	Florida FL	L	1,699,983	192,209,055	218,614		194,127,652	844,224
11.	Georgia GA	L	742,476	45,480,047	60,632		46,283,155	154,503
12.	Hawaii HI	L	190,042	9,984,050			10,174,091	
13.	Idaho ID	L	83,055	10,974,051	1,430		11,058,535	
14.	Illinois IL	L	729,169	60,755,151	75,526		61,559,846	100,387
15.	Indiana IN	L	202,710	65,202,252	118,572		65,523,534	119,640
16.	Iowa IA	L	108,753	20,273,124	120,339		20,502,217	
17.	Kansas KS	L	137,720	20,410,228	150,449		20,698,397	
18.	Kentucky KY	L	160,769	29,935,342	338,702		30,434,813	227,085
19.	Louisiana LA	L	211,392	61,308,594	1,156		61,521,141	
20.	Maine ME	L	96,341	8,482,736	6,761		8,585,838	
21.	Maryland MD	L	540,501	35,322,048			35,862,549	50,269
22.	Massachusetts MA	L	414,920	36,912,730	2,544		37,330,195	1,637,044
23.	Michigan MI	L	266,511	86,843,285	8,034		87,117,830	565,052
24.	Minnesota MN	L	281,621	35,971,518	1,052		36,254,191	
25.	Mississippi MS	L	134,008	11,928,385	7,083		12,069,476	
26.	Missouri MO	L	281,360	203,195,665	144,322		203,621,347	349,127
27.	Montana MT	L	12,809	1,615,098	8,239		1,636,146	
28.	Nebraska NE	L	151,126	7,796,344	55,478		8,002,947	
29.	Nevada NV	L	263,423	15,287,182	5,473		15,556,079	
30.	New Hampshire NH	L	53,750	14,876,988	44,299		14,975,037	355,486
31.	New Jersey NJ	L	615,693	106,156,282	7,713		106,779,689	
32.	New Mexico NM	L	166,355	6,646,415			6,812,769	633,389
33.	New York NY	N	125,801	11,575,850	809		11,702,461	85,291
34.	North Carolina NC	L	821,754	93,122,592	867,751		94,812,097	210,995
35.	North Dakota ND	L	34,888	7,763,804			7,798,692	
36.	Ohio OH	L	482,472	114,441,857	42,126		114,966,454	203,071
37.	Oklahoma OK	L	401,333	7,532,149	111,747		8,045,228	36,445
38.	Oregon OR	L	112,866	30,487,317	29,584		30,629,768	
39.	Pennsylvania PA	L	922,040	172,121,095	21,883		173,065,017	240,777
40.	Rhode Island RI	L	56,202	15,161,925	2,962		15,221,089	93,963
41.	South Carolina SC	L	351,967	47,751,962	349,296		48,453,225	354,147
42.	South Dakota SD	L	42,221	2,365,213	4,064		2,411,499	
43.	Tennessee TN	L	385,813	68,220,687	325,867		68,932,367	373,836
44.	Texas TX	L	2,323,297	78,093,189	155,866		80,572,353	295,889
45.	Utah UT	L	105,320	26,538,580	40,987		26,684,888	102,272
46.	Vermont VT	L	31,546	3,649,440	9,710		3,690,696	65,350
47.	Virginia VA	L	800,990	48,178,791	135,619		49,115,400	138,676
48.	Washington WA	L	319,203	55,394,015	100,709		55,813,927	
49.	West Virginia WV	L	71,600	12,560,960	3,885		12,636,446	
50.	Wisconsin WI	L	232,161	43,881,569	200,875		44,314,605	95,511
51.	Wyoming WY	L	20,484	2,233,786	1,824		2,256,093	
52.	American Samoa AS	N					0	
53.	Guam GU	L	67,953				67,953	
54.	Puerto Rico PR	N	2,292				2,292	
55.	US Virgin Islands VI	L	2,413				2,413	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	1,353				1,353	
58.	Aggregate Other Alien OT	XXX	(2,252)	1,386,835	0	0	1,384,584	0
59.	Subtotal	(a) 52	20,787,023	2,273,625,527	3,925,450	0	2,298,338,000	7,715,884
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	78,761		54,613		133,375	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	20,865,784	2,273,625,527	3,980,063	0	2,298,471,375	7,715,884
96.	Plus Reinsurance Assumed	XXX	3,069,071	295,241	1,682,512		5,046,824	
97.	Totals (All Business)	XXX	23,934,856	2,273,920,768	5,662,575	0	2,303,518,199	7,715,884
98.	Less Reinsurance Ceded	XXX	15,010,820	18,881	3,980,063		19,009,764	37,156
99.	Totals (All Business) less Reinsurance Ceded	XXX	8,924,036	2,273,901,888	1,682,512	0	2,284,508,435	7,678,728

DETAILS OF WRITE-INS

58001.	Other Alien	XXX	(2,252)	1,386,835			1,384,584	
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	(2,252)	1,386,835	0	0	1,384,584	0
9401.		XXX					0	
9402.		XXX					0	
9403.		XXX					0	
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Great American Specialty & Affinity Limited	GBR		
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Risico Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd.	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited (fka Marketform Group Limited)	GBR		
Neon Holdings (U.K.) Limited (fka Marketform Holdings Limited)	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Marketform Hong Kong Limited	HKG		
Neon Management Services Limited (fka Marketform Management Services Limited)	GBR		
Neon Service Company (U.K.) Limited (fka Marketform Limited)	GBR		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited (fka Marketform Managing Agency Limited)	GBR		
Sampford Underwriting Limited #	GBR	98-0431601	

* 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	
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

Entity	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— Great American Insurance Company *	OH	31-0501234	16691
— — American Signature Underwriters, Inc.	OH	31-1463075	
— — Brothers Property Corporation (80%)	OH	59-2840291	
— — — Brothers Pennsylvanian Corporation	PA	25-1754638	
— — — Brothers Property Management Corporation	OH	59-2840294	
— — Crescent Centre Apartments ^	OH	20-4498054	
— — Crop Managers Insurance Agency, Inc.	KS	31-1277904	
— — Dempsey & Siders Agency, Inc.	OH	31-0589001	
— — Eden Park Insurance Brokers, Inc.	CA	31-1341668	
— — El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
— — — Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
— — Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
— — FCIA Management Company, Inc.	NY	13-3628555	
— — Foreign Credit Insurance Association @	NY		
— — GAI Mexico Holdings, LLC	DE	81-0814136	
— — GAI Warranty Company	OH	31-1753938	
— — — GAI Warranty Company of Florida	FL	31-1765544	
— — GAI Warranty Company of Canada Inc.	CAN		
— — Global Premier Finance Company	OH	61-1329718	
— — Great American Agency of Texas, Inc.	TX	74-2693636	
— — Great American Alliance Insurance Company *	OH	95-1542353	26832
— — Great American Assurance Company *	OH	15-6020948	26344
— — Great American Casualty Insurance Company *	OH	61-0983091	39896
— — Great American Contemporary Insurance Company *	OH	36-4079497	10646
— — Great American E & S Insurance Company *	DE	31-0954439	37532
— — Great American Fidelity Insurance Company *	DE	31-1036473	41858
— — Great American Insurance Agency, Inc.	OH	31-1652643	
— — Great American Insurance Company of New York *	NY	13-5539046	22136
— — Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
— — Great American Lloyd's, Inc.	TX	31-1073664	
— — Great American Management Services, Inc.	OH	31-0856644	
— — Great American Protection Insurance Company *	OH	31-1288778	38580
— — Great American Re Inc.	DE	31-0918893	
— — Great American Security Insurance Company *	OH	31-1209419	31135
— — Great American Spirit Insurance Company *	OH	31-1237970	33723
— — Insurance (GB) Limited *	GBR		
— — Key Largo Group, Inc.	FL	59-1263251	
— — National Interstate Corporation (51%)	OH	34-1607394	
— — — American Highways Insurance Agency, Inc.	OH	34-1899058	
— — — Explorer RV Insurance Agency, Inc.	OH	31-1548235	
— — — Hudson Indemnity, Ltd. *	CYM	98-0191335	
— — — Hudson Management Group, Ltd.	VIR	66-0660039	
— — — National Interstate Insurance Agency, Inc.	OH	34-1607396	
— — — — Commercial For Hire Transportation Purchasing Group @	SC		
— — — National Interstate Insurance Company *	OH	34-1607395	32620
— — — — National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
— — — — TransProtection Service Company	MO	43-1254631	
— — — — Triumphe Casualty Company *	OH	95-3623282	41106
— — — — Vanliner Insurance Company *	MO	86-0114294	21172
— — — Safety Claims & Litigation Services, LLC	MT	20-5546054	
— — — Safety, Claims and Litigation Services, LLC	OH	46-4570914	
— — PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
— — Professional Risk Brokers, Inc.	IL	31-1293064	
— One East Fourth, Inc.	OH	31-0686194	
— Pioneer Carpet Mills, Inc.	OH	31-0883227	
— TEJ Holdings, Inc.	OH	31-1119320	
— Three East Fourth, Inc.	OH	31-0728327	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
			31-1544320		0000944707	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	
			27-2829629				MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	65.000	American Financial Group, Inc.	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			37-1094159				Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1236926				PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1388401				PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	
			23-1707450				Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-1073776				GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-1262960				Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-0556144				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	
							Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	
							Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0412245				Lavenham Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Marketform Hong Kong Limited	HKG	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Neon Management Services Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Neon Service Company (U.K.) Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Australia Pty Limited	AUS	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Studio Marketform SRL	ITA	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Neon Underwriting Bermuda Limited	BMU	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0431601				Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
			06-1356481				Great American Financial Resources, Inc.	DE	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	1
			31-1422717				AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			34-1017531				Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			47-0717079				Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			34-1947042				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	RE	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	DS	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	DS	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	DS	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			27-0513333				Bay Bridge Marina Management, LLC	MD	DS	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			20-1246122				Brothers Management, LLC	FL	DS	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	2
			20-4604276				GALIC - Bay Bridge Marina, LLC	FL	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	DS	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			31-1391777				GALIC Brothers, Inc.	OH	DS	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			45-1144095				GALIC Pointe, LLC	FL	DS	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			26-3260520				Manhattan National Holding Corporation	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	
			52-2179330				Skipjack Marina Corp.	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Australia Pty Ltd	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			AA-1784136				Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
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.	

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 *
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	
			59-3409855				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10335	59-3269531				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	16691	31-0501234				Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	3
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	2
			81-0814136				GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Warranty Company of Canada Inc.	CAN	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1228726				Great American Claims Services, Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38024	31-0974853				Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other		American Financial Group, Inc.	4
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			AA-1120817				Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			34-1607394		0001301106	NASDAQ	National Interstate Corporation	OH	NIA	Great American Insurance Company	Ownership	51.000	American Financial Group, Inc.	
			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			31-1548235				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			98-0191335				Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			66-0660039				Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			34-1607396				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	5
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1254631				TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-5546054				Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			46-4570914				Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0883227				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Interest rate swap collateral receivable	14,074,238		14,074,238	14,096,957
2505. Inventory and prepaid assets on real estate holdings	2,561,550	2,561,550	0	
2506. Accounts receivable	117,137	48,594	68,543	68,543
2597. Summary of remaining write-ins for Line 25	16,752,925	2,610,144	14,142,781	14,165,500

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Unfunded commitment fee liability	1,500,000	
2597. Summary of remaining write-ins for Line 25	1,500,000	0

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	13,643	14,541	249,227
08.305. Gain on sale of real estate		5,482,521	
08.397. Summary of remaining write-ins for Line 8.3	13,643	5,497,062	249,227

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	85,183,351	83,994,410
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	5,262,015	
2.2 Additional investment made after acquisition		11,229,299
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	2,164,099	6,159,366
5. Deduct amounts received on disposals	3,745,049	13,166,469
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation	1,528,063	3,033,253
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	87,336,353	85,183,351
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	87,336,353	85,183,351

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	879,669,374	889,826,004
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	133,148,316	127,914,473
2.2 Additional investment made after acquisition	16,593,599	69,411,521
3. Capitalized deferred interest and other		
4. Accrual of discount	82,875	1,244,095
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		(14,933)
7. Deduct amounts received on disposals	124,879,449	208,711,787
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	904,614,715	879,669,374
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	904,614,715	879,669,374
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	904,614,715	879,669,374

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	249,371,554	109,993,554
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	22,380,361	81,389,017
2.2 Additional investment made after acquisition	80,471,906	145,145,337
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	7,207,185	9,496,594
6. Total gain (loss) on disposals		(920,382)
7. Deduct amounts received on disposals	32,242,189	93,622,928
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized	232,487	2,109,638
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	326,956,329	249,371,554
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	326,956,329	249,371,554

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	23,504,708,589	20,389,005,841
2. Cost of bonds and stocks acquired	2,940,351,496	5,617,022,165
3. Accrual of discount	25,504,478	96,158,701
4. Unrealized valuation increase (decrease)	17,093,553	(49,234,417)
5. Total gain (loss) on disposals	23,999,201	42,021,903
6. Deduct consideration for bonds and stocks disposed of	1,709,165,149	2,490,512,398
7. Deduct amortization of premium	(6,383,355)	37,590,847
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	51,448,740	62,162,360
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	24,757,426,782	23,504,708,589
11. Deduct total nonadmitted amounts	1,000	1,000
12. Statement value at end of current period (Line 10 minus Line 11)	24,757,425,782	23,504,707,589

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	16,870,200,568	1,735,897,056	1,375,513,463	9,894,836	16,870,200,568	17,240,478,997		16,255,519,883
2. NAIC 2 (a)	6,119,571,055	413,056,883	232,452,238	13,229,696	6,119,571,055	6,313,405,396		5,897,949,859
3. NAIC 3 (a)	594,239,583	12,800,558	116,225,626	(35,908,048)	594,239,583	454,906,467		504,551,013
4. NAIC 4 (a)	184,477,913	5,260,267	57,020,555	16,100,091	184,477,913	148,817,716		143,340,381
5. NAIC 5 (a)	50,821,557	130,872	14,811,211	(397,794)	50,821,557	35,743,424		32,304,964
6. NAIC 6 (a)	26,194,794		3,337,707	2,954,163	26,194,794	25,811,250		25,953,082
7. Total Bonds	23,845,505,470	2,167,145,636	1,799,360,800	5,872,944	23,845,505,470	24,219,163,250	0	22,859,619,182
PREFERRED STOCK								
8. NAIC 1						0		
9. NAIC 2	35,868,537		5,000,000	1,453	35,868,537	30,869,990		40,714,366
10. NAIC 3	1,000,000				1,000,000	1,000,000		1,000,000
11. NAIC 4	21,116,201				21,116,201	21,116,201		13,920,256
12. NAIC 5						0		
13. NAIC 6						0		
14. Total Preferred Stock	57,984,738	0	5,000,000	1,453	57,984,738	52,986,191	0	55,634,622
15. Total Bonds and Preferred Stock	23,903,490,208	2,167,145,636	1,804,360,800	5,874,397	23,903,490,208	24,272,149,441	0	22,915,253,804

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....294,092,707; 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	294,092,707	XXX	294,092,707	106,205	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	205,471,189	165,941,566
2. Cost of short-term investments acquired	1,928,191,118	3,341,400,736
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	1,839,565,900	3,301,868,800
7. Deduct amortization of premium	3,700	2,313
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	294,092,707	205,471,189
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	294,092,707	205,471,189

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	236,207,461
2.	Cost paid/(consideration received) on additions	155,516,590
3.	Unrealized valuation increase/(decrease)	136,847,841
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(152,532,903)
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)	376,038,989
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	376,038,989

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	376,038,989	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		376,038,989
4. Part D, Section 1, Column 5	376,038,989	
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	376,038,989	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		376,038,989
10. Part D, Section 1, Column 8	376,038,989	
11. Part D, Section 1, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 11		
16. Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

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

NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	Georgetown	MD	07/30/1999	Skipjack Cove Resort				99,136
Building, Land, and Improvements	Palm Beach	FL	07/16/2004	Sailfish Marina Resort				5,850
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				1,799,936
Building, Land, and Improvements	Stevensville	MD	05/11/2005	Bay Bridge Marina				58,966
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Grand Resort LLC				366,870
0199999. Totals					0	0	0	2,330,758
0399999. Totals					0	0	0	2,330,758

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Building, Land, and Improvements	Florida City	FL	05/12/2016	AGRACEL INC.	156,358		156,358				0		156,358	379,291		222,933	222,933	2,600	36,610
0199999. Totals					156,358	0	156,358	0	0	0	0	0	156,358	379,291	0	222,933	222,933	2,600	36,610
0399999. Totals					156,358	0	156,358	0	0	0	0	0	156,358	379,291	0	222,933	222,933	2,600	36,610

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
Chatham Bars Inn	Cape Cod	MA		05/06/2016	5.116	35,000,000		59,652,169
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	35,000,000	0	59,652,169
Mortgages in Good Standing - Mezzanine Loans								
Vaca Morada	New York	NY		10/26/2015	3.557		8,909,531	30,428,507
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	8,909,531	30,428,507
0899999. Total - Mortgages in Good Standing				XXX	XXX	35,000,000	8,909,531	90,080,675
3399999. Total Mortgages				XXX	XXX	35,000,000	8,909,531	90,080,675

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Invitation Homes 4 Euro+400	New York	NY		08/28/2014	05/06/2016	279,108		20			20		279,128	279,128			0
Invitation Homes Rev 4 Libor+	New York	NY		08/28/2014	05/06/2016	38,529,655		6,375			6,375		38,536,029	38,536,029			0
0199999. Total - Mortgages Closed by Repayment						38,808,762	0	6,395	0	0	6,395	0	38,815,157	38,815,157	0	0	0
Mortgages With Partial Repayments																	
4S Health Center	San Diego	CA		06/28/2013	06/13/2016	60,280					0		60,280	60,280			0
633 Folsom	San Francisco	CA		05/27/2010	06/13/2016	87,450					0		87,450	87,450			0
All Seasons	West Bloomfield	MI		03/28/2014	06/13/2016	112,200					0		112,200	112,200			0
Bella Roe Plaza	Reoland Park	KS		09/28/2010	06/13/2016	29,078					0		29,078	29,078			0
Ben Arnold Beverage	Ridgeway	SC		10/27/2014	06/13/2016	72,143					0		72,143	72,143			0
Biltmore Hotel	Coral Gables	FL		08/13/1999	06/13/2016	135,967					0		135,967	135,967			0
Chase Park Plaza Hotel	St. Louis	MO		08/11/2014	06/13/2016	165,007					0		165,007	165,007			0
Convention Center Parking Ga	Philadelphia	PA		01/31/2012	06/13/2016	58,316					0		58,316	58,316			0
Embassy Jacksonville	Jacksonville	FL		10/10/2013	06/13/2016	54,079					0		54,079	54,079			0
Embassy Memphis	Memphis	TN		11/15/2013	06/13/2016	79,641					0		79,641	79,641			0
Embassy Suites Nashville	Nashville	TN		10/25/2012	06/13/2016	91,521					0		91,521	91,521			0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	06/13/2016	147,128					0		147,128	147,128			0
Kiewit Energy Building	The Woodlands	TX		03/25/2015	06/13/2016	92,046					0		92,046	92,046			0
Koyo Building	Greenville	SC		08/31/2011	06/13/2016	79,195					0		79,195	79,195			0
Las Fuentes	Prescott	AZ		05/28/2015	06/13/2016	99,270					0		99,270	99,270			0
L-3 Communications	Salt Lake City	UT		11/08/2013	06/13/2016	77,245					0		77,245	77,245			0
McHenry Row	Baltimore	MD		06/29/2012	06/13/2016	115,972					0		115,972	115,972			0
Miami Beach Marina	Miami	FL		11/22/2011	06/13/2016	154,447					0		154,447	154,447			0
Montauk Yacht Club	Montauk	NY		10/19/2012	06/13/2016	86,446					0		86,446	86,446			0
Mountain View	Tucson	AZ		06/30/2014	06/13/2016	79,334					0		79,334	79,334			0
OCWEN OWLIC	Cincinnati	OH		01/01/2006	06/07/2016	8,770					0		8,770	8,770			0
Old Standard	Cincinnati	OH		01/01/2006	06/07/2016	68,878					0		68,878	68,878			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
One Greenway Centre	Franklin	TN		01/14/2011	06/13/2016	140,679					0		140,679	140,679			0
Palomar Commons	Carlsbad	CA		10/17/2013	06/13/2016	85,742					0		85,742	85,742			0
Pearland	Pearland	TX		12/06/2013	06/13/2016	57,995					0		57,995	57,995			0
Residence Inn Sacramento	Sacramento	CA		11/12/2013	06/13/2016	97,337					0		97,337	97,337			0
Sandestin	Destin	FL		03/12/2010	06/13/2016	251,493					0		251,493	251,493			0
Santa Monica Pacific Pier (Pa	Santa Monica	CA		09/28/2011	06/13/2016	100,201					0		100,201	100,201			0
Semoran Commercenter	Orlando	FL		06/21/2013	06/13/2016	72,403					0		72,403	72,403			0
Stop N' Go Center	Fargo	ND		03/18/2014	06/13/2016	41,541					0		41,541	41,541			0
UIndy Health Pavilion	Indianapolis	IN		09/11/2015	06/13/2016	186,895					0		186,895	186,895			0
Vaca Morada	New York	NY		10/16/2015	06/24/2016	113,681					0		113,681	113,681			0
VA Charlotte	Charlotte	NC		07/28/2015	06/05/2016	(210,943)					0		(210,943)	(210,943)			0
Warner Brothers	Burbank	CA		11/12/2013	06/13/2016	56,912					0		56,912	56,912			0
Whispering Wind	Phoenix	AZ		05/17/2013	06/13/2016	51,285					0		51,285	51,285			0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	06/13/2016	83,822					0		83,822	83,822			0
Xactware Office Building	Lehi	UT		02/24/2014	06/13/2016	135,024					0		135,024	135,024			0
0299999. Total - Mortgages With Partial Repayments						3,218,478	0	0	0	0	0	0	3,218,478	3,218,478	0	0	0
0599999. Total Mortgages						42,027,241	0	6,395	0	0	6,395	0	42,033,635	42,033,635	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
000000 00 0	MCC Senior Loan Strategy JV I LLC	New York	NY	MCC Senior Loan Strategy JV I LLC		07/16/2015			1,000,000			12.500
000000 00 0	Northcreek Mezzanine Fund II, L.P.	Cincinnati	OH	Northcreek Mezzanine Fund II, L.P.		01/31/2014			237,592			3.390
000000 00 0	Sierra Senior Loan Strategy JV I LLC	New York	NY	Sierra Senior Loan Strategy JV I LLC		07/16/2015			1,500,000			12.500
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	2,737,592	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	AMMC CLO 18 UBS Warehouse	George Town	CYM	UBS Securities LLC		08/14/2015			7,000,000			70.000
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014			2,425,823			4.300
000000 00 0	Channel 51, LLC	Washington	DC	Channel 51, LLC		04/29/2016		1,435,277				0.311
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		09/27/2013			70,806			2.450
000000 00 0	The Cranemere Group Limited	London	UK	The Cranemere Group Limited		05/21/2014			2,590,000			7.360
000000 00 0	Cranemere UK Holdings I Limited	London	UK	Cranemere UK Holdings I Limited		05/09/2016		7,000,000				10.114
000000 00 0	Electric Guard Dog, LLC	Columbia	SC	Electric Guard Dog, LLC		06/08/2016		3,500,000				0.012
000000 00 0	Greenspring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities IV, LP		04/25/2016		210,000				1.390
000000 00 0	Harvest Intrexon Enterprise Fund I, LP	San Francisco	CA	Harvest Intrexon Enterprise Fund I, LP		09/04/2015			374,725			1.290
000000 00 0	L-A Saturn Acquisition, L.P.	Philadelphia	PA	L-A Saturn Acquisition, L.P.		01/16/2015			12,495			2.460
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.		03/14/2014			840,000			0.720
000000 00 0	Medley SS1 SPV, LLC	New York	NY	Medley SS1 SPV, LLC		03/21/2016			9,906			69.294
000000 00 0	Monarch Capital Partners III, L.P.	New York	NY	Monarch Capital Partners III, L.P.		01/12/2015			1,540,000			1.870
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.		08/19/2013			810,000			0.900
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.		04/29/2013			441,525			0.910
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Partners III L.P.		01/28/2016			256,143			0.860
000000 00 0	OLG Investment Partners, L.P.	Atlanta	GA	OLG Investment Partners, L.P.		09/27/2013			9,960			66.400
000000 00 0	Project Senator Holdings, L.P.	New York	NY	Project Senator Holdings, L.P.		05/11/2016		3,515,966				1.014
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014			1,133,060			2.090
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP		09/30/2012			280,000			1.780
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010			849,956			1.020
000000 00 0	Snow, Phipps, & Guggenheim III, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim III, L.P.		06/08/2016		1,590,421				1.200
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013			434,000			1.860
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013			192,500			2.080
000000 00 0	Solamere Portfolio Company Investments, LLC	Boston	MA	Solamere Portfolio Company Investments, LLC		04/18/2016		700,000				2.850
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014			1,678,093			2.460
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								17,951,664	20,948,991	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP		10/15/2013			5,000,000			10.030
000000 00 0	PRCP-Abacoa Partners, LP	Jupiter	FL	PRCP-Abacoa Partners, LP		12/09/2015			184,000			40.000
000000 00 0	PRCP - Missouri Partners, L.P.	St. Charles	MO	PRCP - Missouri Partners, L.P.		10/22/2015			440,000			40.000
000000 00 0	PRCP – Ohio Partners II, L.P.	Cincinnati	OH	PRCP – Ohio Partners II, L.P.		04/06/2016		120,000	5,885,320			40.000
000000 00 0	PRCP – Oregon Partners II, LP	Oregon City	OR	PRCP – Oregon Partners II, LP		04/08/2016		150,000	2,544,330			40.000
000000 00 0	Water Street O'Connor, L.P.	Atlanta	GA	Water Street O'Connor, L.P.		10/23/2015			940,525			37.500
99. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unafl								270,000	14,994,176	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
000000 00 0	GA KEY LIME, LLC	Gurnee	IL	GA KEY LIME, LLC		11/19/2015			834,883			50.000
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	GALIC Sorrento, LLC		06/27/2012			361,281			65.000
999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affil								0	1,196,164	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.		12/04/2014			719,034			1.200

Statement as of June 30, 2016 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	719,034	0	0	XXX
4499999. Subtotal - Unaffiliated								18,221,664	39,399,793	0	0	XXX
4599999. Subtotal - Affiliated								0	1,196,164	0	0	XXX
4699999. Totals								18,221,664	40,595,957	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Archlight Energy Partners Fund VI, LP	Boston	MA.	Archlight Energy Partners Fund VI, LP	08/04/2015	06/30/2016	139,036					0		139,036	139,036			0	
000000 00 0	AMMC CLO 18 Warehouse	George Town	CYM	UBS Securities LLC	08/14/2015	05/27/2016	28,000,000					0		28,000,000	28,000,000			0	516,381
000000 00 0	Bridge Growth Partners L.P.	New York	NY.	Bridge Growth Partners L.P.	07/15/2014	04/01/2016	111,168					0		111,168	111,168			0	
000000 00 0	Caltius Partners III, L.P.	Los Angeles	CA.	Caltius Partners III, L.P.	06/25/2004	06/24/2016	99,026					0		99,026	99,026			0	
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY.	NB Secondary Opportunities Fund III L.P.	08/19/2013	04/28/2016	307,090					0		307,090	307,090			0	
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY.	Prior Year Adjustment	08/20/2014	05/12/2016	92,006					0		92,006	92,006			0	
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE.	Snow, Phipps, & Guggenheim, L.P.	04/19/2006	06/22/2016	110,402					0		110,402	110,402			0	
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE.	Snow, Phipps, & Guggenheim II, L.P.	05/09/2019	06/22/2016	281,614					0		281,614	281,614			0	
000000 00 0	Solamere Capital Fund II, LP	Boston	MA.	Solamere Capital Fund II, LP	10/15/2013	06/14/2016	183,377					0		183,377	183,377			0	
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA.	Solamere Capital Fund II-A, LP	12/06/2013	06/14/2016	166,144					0		166,144	166,144			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							29,489,862	0	0	0	0	0	0	29,489,862	29,489,862	0	0	0	516,381
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA.	Lubert-Adler Real Estate Fund VII, LP	10/15/2013	04/11/2016	31,250					0		31,250	31,250			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							31,250	0	0	0	0	0	0	31,250	31,250	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
000000 00 0	GA KEY LIME, LLC	Gurnee	IL.	GA KEY LIME, LLC	11/19/2015	06/24/2016	707,500					0		707,500	707,500			0	
000000 00 0	GALIC Pointe LLC	Destin	FL.	GALIC Pointe LLC	03/25/2011	06/30/2016	7,313					0		7,313	7,313			0	
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL.	GALIC Sorrento, LLC	06/27/2012	04/30/2016	359,368					0		359,368	359,368			0	501,781
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							1,074,180	0	0	0	0	0	0	1,074,180	1,074,180	0	0	0	501,781
4499999. Subtotal - Unaffiliated							29,521,112	0	0	0	0	0	0	29,521,112	29,521,112	0	0	0	516,381
4599999. Subtotal - Affiliated							1,074,180	0	0	0	0	0	0	1,074,180	1,074,180	0	0	0	501,781
4699999. Totals							30,595,292	0	0	0	0	0	0	30,595,292	30,595,292	0	0	0	1,018,162

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. Government									
912828 R8 5	U.S. TREASURY NOTES 0.875 06/15/2019		06/15/2016	GOLDMAN SACHS		100,039	100,000	2	1
0599999. Total Bonds - U.S Government						100,039	100,000	2	XXX
Bonds - U.S. States, Territories and Possessions									
882722 VP 3	TX ST BABS A 4.631 04/01/2033		04/13/2016	JP MORGAN SECURITIES INC.		6,438,400	5,575,000	12,192	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						6,438,400	5,575,000	12,192	XXX
Bonds - U.S. Special Revenue and Special Assessment									
19625A AG 7	COLONY TX LOCAL DEV A 4.881 10/01/2047		04/19/2016	RAYMOND JAMES & ASSOCIATES		12,154,010	11,000,000	31,320	1FE
296122 UT 9	ESCAMBIA CNTY FL SFM A 2.85 11/01/2038		04/08/2016	RBC CAPITAL MARKETS		7,000,000	7,000,000		1FE
30295A AN 8	FREMF 2016-K722 B MEZ 3.8348 07/49		06/22/2016	BANC OF AMERICA SECURITIES		3,070,142	3,250,000	9,694	1AM
49130T UP 9	KY HSG CORP TXBL A 3.499 07/01/2031		06/09/2016	CITIGROUP		1,000,000	1,000,000		1FE
49130T UQ 7	KY HSG CORP TXBL A 3.86 01/01/2034		06/09/2016	CITIGROUP		500,000	500,000		1FE
59334H FU 4	MIAMI-DADE CNTY TXBL A 2.875 11/01/2038		06/09/2016	RBC CAPITAL MARKETS		2,500,000	2,500,000		1FE
677659 V6 8	OH WTR BABS A2 4.817 12/01/2030		04/05/2016	RBC CAPITAL MARKETS		12,020,500	10,000,000	169,933	1FE
83756C ML 6	SD HSG DEV AUTH TXBL A 3.80 05/01/2031		05/18/2016	BANC OF AMERICA SECURITIES		500,000	500,000		1FE
88213A DZ 5	TX A&M UNIV TXBL B 3.993 05/15/2037		04/07/2016	RBC CAPITAL MARKETS		8,298,160	8,000,000		1FE
914119 F5 6	CINCINNATI UNIV B 3.949 06/01/2042		05/11/2016	JP MORGAN SECURITIES INC.		3,000,000	3,000,000		1FE
91412G E9 2	UNIV OF CA REV AS 3.552 05/15/2039		04/08/2016	WELLS FARGO BROKERAGE SERVICES		7,500,000	7,500,000		1FE
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041		05/25/2016	BANC OF AMERICA SECURITIES		10,500,000	10,500,000	7,233	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						68,042,812	64,750,000	218,180	XXX
Bonds - Industrial and Miscellaneous									
000744 AE 2	ABCLO 2007-1A C CLO MEZ FLT 04/15/2021	R	04/05/2016	NOMURA SECURITIES INTL		993,750	1,000,000	5,768	1FE
00084D AL 4	ABN AMRO BANK NV 4.80 04/18/2026	R	04/11/2016	MORGAN STANLEY		14,974,050	15,000,000		2FE
001746 AA 4	AMMC CLO 2016-18A AL1 SSNR FLT 05/28		04/20/2016	JEFFERIES & CO		5,582,500	5,600,000		1FE
00175N AA 6	AMMC CLO 2014-15A E MEZ FLT 12/09/26		05/06/2016	BANC OF AMERICA SECURITIES		905,625	1,050,000	13,995	1AM
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		06/14/2016	CS FIRST BOSTON		4,613,013	4,748,799	770	1FE
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		06/23/2016	CS FIRST BOSTON		3,257,039	3,363,732	3,547	1FE
00432C CW 9	ACCSS 2005-B A3 ABS SNR FLT 07/25/2035		04/13/2016	CS FIRST BOSTON		4,612,500	5,000,000	11,534	1FE
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036		04/07/2016	AMHERST SECURITIES CORP		11,354,688	13,000,000	4,635	1FM
01447Y AA 2	ALESC 1A A1 CDO SSNR FLT 10/15/2033	R	04/14/2016	BANC OF AMERICA SECURITIES		1,730,489	1,821,567	257	1FE
01447Y AB 0	ALESC 1A A2 CDO MEZ FLT 10/15/2033	R	04/14/2016	BANC OF AMERICA SECURITIES		10,714,167	14,115,000	2,303	1FE
01448A AB 1	ALESC 2A A2 CDO MEZ FLT 01/30/2034	R	04/14/2016	BANC OF AMERICA SECURITIES		1,946,750	2,995,000	11,133	1FE
01448M AA 7	ALESC 3A A1 CDO SSNR FLT 05/01/2034	R	06/09/2016	GUGGENHEIM CAPITAL MARKET		4,234,894	4,763,326	9,037	1FE
014498 AB 5	ALESC 14A A1 CDO SSNR FLT 09/23/2037		04/20/2016	CANTOR FITZGERALD & CO		4,938,825	6,871,409	5,950	1AM
014498 AB 5	ALESC 14A A1 CDO SSNR FLT 09/23/2037		04/26/2016	BANC OF AMERICA SECURITIES		3,710,561	5,153,557	5,003	1AM
014498 AB 5	ALESC 14A A1 CDO SSNR FLT 09/23/2037		05/13/2016	BANC OF AMERICA SECURITIES		1,113,168	1,546,067	2,272	1AM
01449C AA 8	ALESC 8A A1A CDO SEQ SSNR FLT 12/23/2035		04/14/2016	BANC OF AMERICA SECURITIES		4,283,598	5,711,464	4,576	1AM
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036		04/14/2016	BANC OF AMERICA SECURITIES		31,311,702	43,915,123	32,429	1AM
02343U AA 3	AMCOR FINANCE USA 3.625 04/28/2026		04/19/2016	CITIGROUP		4,998,750	5,000,000		2FE
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045		03/14/2016	WELLS FARGO BROKERAGE SERVICES				6	1FM
03329K AC 7	ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28		06/22/2016	DEUTSCHE BANK		6,000,000	6,000,000		1FE
03761X AE 0	APID 2007-5A B CLO MEZ FLT 04/15/2021	R	04/29/2016	WELLS FARGO BROKERAGE SERVICES		963,125	1,000,000	701	1FE
03765H AB 7	APOLLO MNGMT HLD 4.40 05/27/2026		05/24/2016	GOLDMAN SACHS		7,992,960	8,000,000		1FE
052528 AK 2	AUST & NZ BANK 4.40 05/19/2026	R	05/12/2016	JP MORGAN SECURITIES INC.		9,995,200	10,000,000		1FE
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		06/07/2016	BANC OF AMERICA SECURITIES		3,974,542	4,721,059	2,964	1FM
05565E AH 8	BMW US CAP LLC 2.80 04/11/2026		04/04/2016	JP MORGAN SECURITIES INC.		24,982,750	25,000,000		1FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036		03/21/2016	CS FIRST BOSTON				3	1FM
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035		04/06/2016	AMHERST SECURITIES CORP		6,586,145	7,307,790	5,895	1Z
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035		05/06/2016	BANC OF AMERICA SECURITIES		3,261,375	3,373,109	2,767	1FM
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035		05/06/2016	BANC OF AMERICA SECURITIES		4,101,841	4,212,417	3,456	1FM
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036		04/08/2016	CITIGROUP		12,585,436	13,126,921	12,988	1Z
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046		03/21/2016	BANC OF AMERICA SECURITIES				33	1FM
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046		03/21/2016	BANC OF AMERICA SECURITIES				(8)	1FM
063904 AA 4	BANK OF OZARKS 5.50 07/01/2026		06/16/2016	SANDLER & O'NEIL PARTNERS		17,000,000	17,000,000		2FE
067383 AE 9	CR BARD INC 3.00 05/15/2026		05/04/2016	BANC OF AMERICA SECURITIES		3,999,280	4,000,000		2FE
06738E AP 0	BARCLAYS PLC 5.20 05/12/2026	R	05/05/2016	BARCLAYS CAPITAL		4,999,600	5,000,000		2FE
072863 AE 3	BAYLOR SCOTT & WHITE 2.65 11/15/2026		04/06/2016	CITIGROUP		10,000,000	10,000,000		1FE
07387M AH 2	BSCMS 2006-PW11 AJ MEZ 5.5575 03/11/2039		05/03/2016	BANC OF AMERICA SECURITIES		5,055,188	5,225,000	6,458	1FM
07387M AH 2	BSCMS 2006-PW11 AJ MEZ 5.5575 03/11/2039		05/04/2016	BANC OF AMERICA SECURITIES		3,885,000	4,000,000	4,944	1FM
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047		03/03/2016	CS FIRST BOSTON				(21)	1FM
096630 AE 8	BOARDWALK PIPELINE 5.95 06/01/2026		05/11/2016	JP MORGAN SECURITIES INC.		4,943,000	5,000,000		2FE
11133T AC 7	BROADRIDGE FINANCIAL 3.40 06/27/2026		06/21/2016	JP MORGAN SECURITIES INC.		6,971,230	7,000,000		2FE
11271L AA 0	BROOKFIELD FINANCE 4.25 06/02/2026	I	05/25/2016	CITIGROUP		6,932,520	7,000,000		2FE
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		06/30/2016	Capitalized Interest		2,384	9,933		5*
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	04/08/2016	JP MORGAN SECURITIES INC.		7,623,720	7,936,208	13,769	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	06/24/2016	BANC OF AMERICA SECURITIES		3,094,427	3,166,667	1,221	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	06/24/2016	BANC OF AMERICA SECURITIES		3,928,500	4,050,000	1,508	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		05/05/2016	WELLS FARGO BROKERAGE SERVICES		5,561,000	5,802,152	11,985	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		06/08/2016	BANC OF AMERICA SECURITIES		3,303,781	3,425,827	8,041	1FE
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		06/01/2016	AMHERST SECURITIES CORP		19,576,197	27,260,153	3,091	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		06/23/2016	JANNEY MONTGOMERY SCOTT		5,576,354	6,339,017	13,110	1Z
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		06/28/2016	JANNEY MONTGOMERY SCOTT		110,774	126,780		1Z
12669G A5 0	CWHL 2005-HYB3 1A1 PT SNR FLT 06/20/2035		04/11/2016	AMHERST SECURITIES CORP		2,864,330	3,147,615	3,422	1FM
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		04/05/2016	Capitalized Interest		48,088	46,542		1
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		05/05/2016	Capitalized Interest		48,234	46,684		1
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		06/05/2016	Capitalized Interest		48,451	46,826		1
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		03/23/2016	CITIGROUP				(1,694)	1FM
17307G RE 0	CMLTI 2005-2 1A4 SEQ FLT 05/25/2035		06/17/2016	BANC OF AMERICA SECURITIES		2,263,266	2,431,169	4,185	1FM
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		04/06/2016	AMHERST SECURITIES CORP		2,691,092	3,129,176	2,595	1FM
18551P AA 7	CLECO CORP 3.743 05/01/2026		05/12/2016	MIZUHO SEC USA		8,000,000	8,000,000		2FE
190749 AH 4	CWCI 2006-C1 AM MEZ 5.254 08/15/2048		05/19/2016	BANC OF AMERICA SECURITIES		5,074,231	5,060,000	16,985	1FM
19625G AB 5	CAFL 2016-1 B ABS MEZ 3.344 06/15/2048	R	05/11/2016	MORGAN STANLEY		10,999,946	11,000,000	19,414	1FE
2027A0 HT 9	COMMONWEALTH BANK AU 2.85 05/18/2026	R	05/11/2016	GOLDMAN SACHS		7,995,840	8,000,000		1FE
225433 AQ 4	CRED SUIS GP FUND 4.55 04/17/2026	R	04/13/2016	CS FIRST BOSTON		4,998,800	5,000,000		2FE
22545D AF 4	CSMC 2006-C3 AM MEZ CSTR 06/15/2038		04/07/2016	CS FIRST BOSTON		5,101,369	5,095,000	9,459	1FM
22548Q 4C 6	CREDIT SUISSE NASSAU MTN 4.00 04/28/2031	R	04/25/2016	BARCLAYS CAPITAL		4,944,350	5,000,000		1FE
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037		04/15/2016	Private Placement		1,238,164	1,238,164		1FE
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		05/12/2016	CS FIRST BOSTON		8,497,418	8,500,000		1FE
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		06/13/2016	AMHERST SECURITIES CORP		4,901,215	5,530,285	2,082	1FM
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36		03/04/2016	CANTOR FITZGERALD & CO.				(9)	1FM
25272K AD 5	DIAMOND 1 FIN/DIAMOND 2 4.42 06/15/2021		05/17/2016	JP MORGAN SECURITIES INC.		5,498,405	5,500,000		2FE
25272K AG 8	DIAMOND 1 FIN/DIAMOND 2 5.45 06/15/2023		05/17/2016	JP MORGAN SECURITIES INC.		11,994,840	12,000,000		2FE
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		06/02/2016	GOLDMAN SACHS		7,499,911	7,500,000		2AM

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
26441Y AZ 0	DUKE REALTY LP 3.25 06/30/2026		06/16/2016	JP MORGAN SECURITIES INC.		6,934,900	7,000,000		2FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		06/02/2016	CS FIRST BOSTON		3,296,933	3,409,886	3,920	1FE
28618X AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/2045		06/30/2016	CANTOR FITZGERALD & CO.		4,825,781	5,000,000	8,465	1FE
29364P AP 8	ENTERGY NEW ORLEANS 4.00 06/01/2026		05/18/2016	JP MORGAN SECURITIES INC.		5,000,000	5,000,000		2FE
29379V BL 6	ENTERPRISE PRODUCTS 3.95 02/15/2027		04/04/2016	JP MORGAN SECURITIES INC.		4,988,000	5,000,000		2FE
29717P AQ 0	ESSEX PORTFOLIO 3.375 04/15/2026		04/04/2016	WELLS FARGO BROKERAGE SERVICES		4,969,300	5,000,000		2FE
30161N AU 5	EXELON CORP 3.40 04/15/2026		04/04/2016	BARCLAYS CAPITAL		9,994,000	10,000,000		2FE
30219G AN 8	EXPRESS SCRIPTS 3.40 03/01/2027		06/29/2016	CS FIRST BOSTON		8,996,310	9,000,000		2FE
30251B AD 0	FMR LLC 4.95 02/01/2033		05/18/2016	BANC OF AMERICA SECURITIES		5,302,900	5,000,000	77,000	1FE
30258B AA 9	FDF 2016-2A A CDO SSNR 4.285 05/12/2031	R	04/15/2016	Greensledge Capital Market		8,491,500	8,500,000		1Z
30288B AE 5	FREMF 2015-K721 B MEZ 3.6806 11/25/2047		05/25/2016	KGS Alpha		3,282,344	3,500,000	10,735	1AM
30288L AN 3	FREMF 2016-K53 B MEZ 4.1557 03/25/2049		06/16/2016	BANC OF AMERICA SECURITIES		5,857,500	6,000,000	13,852	1AM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		06/02/2016	BANC OF AMERICA SECURITIES		2,481,848	3,351,019	1,057	1FM
337930 AA 9	FLAGSTAR BANCORP INC 6.125 07/15/2021		06/29/2016	JP MORGAN SECURITIES INC.		13,999,860	14,000,000		2FE
35352P AB 0	FRANKLIN FIN NETWORK 7.00 07/01/2026		06/28/2016	STEPHENS		5,000,000	5,000,000		2FE
35552Q AE 0	FRASR 2006-2A D CLO MEZ SEQ FLT 12/2020		04/07/2016	RAYMOND JAMES & ASSOCIATES		1,730,313	1,750,000	2,271	1AM
36185N 6N 5	GMACM 2005-AR2 2A SEQ SNR FLT 05/25/2035		04/29/2016	CANTOR FITZGERALD & CO.		1,493,572	1,582,592	463	1Z
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		06/16/2016	BANC OF AMERICA SECURITIES		1,459,863	1,539,230	2,360	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		03/16/2016	BANC OF AMERICA SECURITIES				104	1Z
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		02/26/2016	BANC OF AMERICA SECURITIES				(1)	1Z
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035		04/27/2016	BANC OF AMERICA SECURITIES		3,409,573	3,852,624	309	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		03/01/2016	AMHERST SECURITIES CORP.				79	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		03/02/2016	AMHERST SECURITIES CORP.				39	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		05/27/2016	BANC OF AMERICA SECURITIES		3,830,000	4,000,000	18,761	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		06/03/2016	AMHERST SECURITIES CORP.		569,063	600,000	657	1FM
39538W BE 7	GPMF 2005-HY1 M1 MEZ NAS FLT 07/25/2035		04/26/2016	MORGAN STANLEY		6,207,141	8,598,637	945	1FM
410867 AF 2	HANOVER INSURANCE 4.50 04/15/2026		04/05/2016	JP MORGAN SECURITIES INC.		4,988,350	5,000,000		2FE
410867 AF 2	HANOVER INSURANCE 4.50 04/15/2026		04/06/2016	RAYMOND JAMES & ASSOCIATES		4,004,440	4,000,000	1,500	2FE
410867 AF 2	HANOVER INSURANCE 4.50 04/15/2026		04/07/2016	JP MORGAN SECURITIES INC.		3,023,430	3,000,000	1,500	2FE
43785V AB 8	HOMESTREET INC 6.50 06/01/2026		05/17/2016	SANDLER & O'NEIL PARTNERS		13,000,000	13,000,000		2FE
45384B AA 4	INDEPENDENT BK 5.875 08/01/24		06/22/2016	SANDLER & O'NEIL PARTNERS		4,912,500	5,000,000	119,132	2FE
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		03/31/2016	Capitalized Interest		(56,499)	(56,291)		5Z
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		04/30/2016	Capitalized Interest		5,239	8,731		5Z
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		05/31/2016	Capitalized Interest		5,422	9,037		5Z
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		06/30/2016	Capitalized Interest		5,256	8,761		5Z
466247 QP 1	JPMMT 2005-A3 7CA1 SEQ SSNR FLT 06/25/35		04/15/2016	BANC OF AMERICA SECURITIES		1,553,859	1,686,685	2,697	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		05/25/2016	CITIGROUP		3,497,990	4,164,274	9,663	1FM
46628K AC 4	JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36		04/20/2016	AMHERST SECURITIES CORP.		923,334	1,099,207	2,161	1FM
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49		05/18/2016	BANC OF AMERICA SECURITIES		8,037,500	8,000,000	28,977	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		04/26/2016	Deferred Interest		6,564	7,802		1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		05/26/2016	Deferred Interest		6,649	7,864		1FM
46849L SQ 5	JACKSON NAT LIFE 3.05 04/29/2026		04/25/2016	DEUTSCHE BANK		19,916,200	20,000,000		1FE
47232T AB 3	JMAC 2009-R3 1A2 MEZ FLT 12/26/2035 RE		06/02/2016	AMHERST SECURITIES CORP.		4,320,010	4,937,154	2,157	1Z
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		01/26/2016	Capital Interest		(1,498)	(13,712)		1FM
48250W AB 1	KKR 14 A1B CLO SSNR 3.06 07/15/2028	R	05/31/2016	NATIXIS		7,000,000	7,000,000		1FE
49327V 2A 1	KEY BANK NA 3.40 05/20/2026		05/17/2016	KEYBANK CAPITAL MARKET		11,970,720	12,000,000		2FE

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020		06/30/2016	Capitalized Interest		18,827	18,803		3Z
512807 AP 3	LAM RESEARCH 3.90 06/15/2026		05/23/2016	GOLDMAN SACHS		7,979,520	8,000,000		2FE
523277 ZZ 7	LECTRUS CORP TL 17% PIK 11/15/2017		06/14/2016	Exchanged		5,287,049	5,306,038	32,573	4Z
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		04/01/2016	Capitalized Interest		9,059	9,233		5
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		05/01/2016	Capitalized Interest		8,781	8,905		5
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		06/01/2016	Capitalized Interest		9,042	9,170		5
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		06/02/2016	CS FIRST BOSTON		2,905,516	3,018,718	5,497	1FE
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		06/23/2016	CS FIRST BOSTON		2,890,581	2,988,646	3,216	1FE
55265K T4 1	MASTR 2003-10 3A1 PT SNR 11/25/33		06/22/2016	BANC OF AMERICA SECURITIES		2,553,820	2,512,984	9,982	1FM
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		04/30/2016	Capitalized Interest		37,732	75,463		5*
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		05/31/2016	Capitalized Interest		39,310	78,620		5*
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		06/30/2016	Capitalized Interest		38,365	76,730		5*
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033		02/26/2016	AMHERST SECURITIES CORP				6	1AM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		06/13/2016	WELLS FARGO BROKERAGE SERVICES		156,702	172,201	80	1FM
595112 BH 5	MICRON TECH 7.50 09/15/2023		04/15/2016	MORGAN STANLEY		13,087,500	13,000,000		2FE
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		05/19/2016	AMHERST SECURITIES CORP		20,210,604	23,331,145	12,759	1FM
62854A AD 6	MYLAN NV 3.95 06/15/2026	R	05/31/2016	DEUTSCHE BANK		16,869,270	17,000,000		2FE
628788 AA 9	NORWEGIAN AIR 16-1 4.875 05/10/2028	R	05/05/2016	MORGAN STANLEY		5,000,000	5,000,000		2FE
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046		04/25/2016	CS FIRST BOSTON		13,000,000	13,000,000		1FE
62946A AB 0	NPRL 2016-1A A2 ABS SNR 5.438 04/20/2046		04/25/2016	CS FIRST BOSTON		5,000,000	5,000,000		1FE
631103 AG 3	NASDAQ INC 3.85 06/30/2026		06/02/2016	WELLS FARGO BROKERAGE SERVICES		4,995,300	5,000,000		2FE
63546L AA 0	NATIONAL COMMERCE 6.00 06/01/2026		05/16/2016	STIFEL NICOLAUS		4,000,000	4,000,000		2FE
637432 NK 7	NATL RURAL UTIL COOP 5.25 04/20/2046		04/13/2016	JP MORGAN SECURITIES INC		5,000,000	5,000,000		2FE
64352V MP 3	NCHET 2005-A A5W SEQ SNR 5.288 08/25/35		02/03/2016	BANC OF AMERICA SECURITIES				(494)	1FM
649322 AC 8	NY & PRES HOSP 3.563 08/01/2036		06/21/2016	GOLDMAN SACHS		4,999,850	5,000,000		1FE
65130P AC 4	NEWFL 2016-1A A CLO SSNR FLT 04/20/2028	R	05/17/2016	WELLS FARGO BROKERAGE SERVICES		25,000,000	25,000,000		1FE
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035		06/15/2016	AMHERST SECURITIES CORP		5,049,839	7,331,889	3,897	1AM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		06/06/2016	AMHERST SECURITIES CORP		3,453,713	4,161,100	2,560	1FM
681936 BJ 8	OMEGA HEALTHCARE 4.375 08/01/2023		06/30/2016	JP MORGAN SECURITIES INC		5,984,340	6,000,000		2FE
68389X BM 6	ORACLE CORP 2.65 07/15/2026		06/29/2016	JP MORGAN SECURITIES INC		8,966,160	9,000,000		1FE
684000 AA 0	OPUS BANK 5.50 07/01/2026		06/23/2016	SANDLER & O'NEIL PARTNERS		10,000,000	10,000,000		2FE
69412V AA 6	PACIFIC CONT COR 5.875 06/30/2026		06/22/2016	SANDLER & O'NEIL PARTNERS		5,000,000	5,000,000		2FE
704699 AA 5	PEAPACK GLADSTON 6.00 06/30/26		06/10/2016	SANDLER & O'NEIL PARTNERS		5,000,000	5,000,000		2FE
740367 ES 2	PREFERRED BANK 6.00 06/15/2026		06/02/2016	SANDLER & O'NEIL PARTNERS		10,000,000	10,000,000		2FE
74040X AF 1	PRETSL 9A A3 CDO SNR FLT 04/03/2033		04/14/2016	BANC OF AMERICA SECURITIES		6,698,787	7,880,926	4,860	1FE
74041C AA 7	PRETSL 15A A1 CDO SSNR FLT 09/26/2034		04/26/2016	CANTOR FITZGERALD & CO		5,645,481	7,403,910	7,035	1FE
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33		05/24/2016	BANC OF AMERICA SECURITIES		3,062,061	3,762,902	8,977	1FE
74041N AL 9	PRETSL 12A A1 CDO SSNR FLT 12/24/2033		04/14/2016	BANC OF AMERICA SECURITIES		120,253	148,460	126	1FE
74041P AB 6	PRETSL 8A A2 CDO SSNR FLT 01/03/2033		04/14/2016	BANC OF AMERICA SECURITIES		2,796,060	3,728,080	2,377	1AM
74042F AA 9	PRETSL 25A A1 CDO SSNR FLT 06/22/2037	R	04/26/2016	CANTOR FITZGERALD & CO		5,431,473	7,327,451	7,146	1FE
74042M AA 4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036		04/14/2016	BANC OF AMERICA SECURITIES		4,044,049	5,392,065	4,084	1FE
74042M AA 4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036		05/03/2016	BANC OF AMERICA SECURITIES		4,253,766	5,797,296	7,528	1FE
74042T AA 9	PRETSL 27A A1 CDO SSNR FLT 12/22/2037		04/14/2016	BANC OF AMERICA SECURITIES		5,104,897	7,292,710	5,297	1FE
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037		04/14/2016	BANC OF AMERICA SECURITIES		384,518	530,370	385	1AM
741503 AZ 9	PRICELINE GROUP 3.60 06/01/2026		05/18/2016	WELLS FARGO BROKERAGE SERVICES		6,986,490	7,000,000		2FE
74256L AU 3	PRINCIPAL LFE II 144a 3.00 04/18/2026		04/11/2016	CS FIRST BOSTON		29,920,200	30,000,000		1FE
74834L AZ 3	QUEST DIAGNOSTICS 3.45 06/01/2026		05/23/2016	GOLDMAN SACHS		6,980,610	7,000,000		2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		04/26/2016	Capital Interest		2,622	2,727		1FM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		05/26/2016	Capital Interest		2,570	2,662		1FM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		06/26/2016	Capital Interest		2,692	2,960		1FM
759351 AM 1	REINSURANCE GROUP 3.95 09/15/2026		06/01/2016	JP MORGAN SECURITIES INC		4,999,800	5,000,000		2FE
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		05/19/2016	BANC OF AMERICA SECURITIES		2,050,891	2,186,160	4,337	1FM
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023		05/10/2016	Private Placement		4,700,000	5,000,000		3FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		06/21/2016	CITIGROUP		14,998,367	15,000,000		1FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		03/23/2016	BARCLAYS CAPITAL		(2,962)	(3,061)		3FE
826699 ZZ 6	SIGNATURE BK 5.30 04/22/2026		03/11/2016	BARCLAYS CAPITAL		(20,000,000)	(20,000,000)		1FE
82669G AS 3	SIGNATURE BK NY 5.30 04/22/26		03/11/2016	BARCLAYS CAPITAL		20,000,000	20,000,000		1FE
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024	R	04/12/2016	SEAPORT GROUP		4,938,350	5,000,000	78,333	2FE
83546D AD 0	SONIC 2016-1A A2 ABS SEQ SNR 4.472 05/46		04/12/2016	GUGGENHEIM CAPITAL MARKET		20,000,000	20,000,000		2AM
83609J AE 9	SNDPT 2016-1A B2 CLO MEZ 3.962 07/20/28	R	04/25/2016	CS FIRST BOSTON		4,500,000	4,500,000		1FE
84610W AB 1	SOVRAN ACQ LP 3.50 07/01/2026		06/13/2016	WELLS FARGO BROKERAGE SERVICES		11,933,640	12,000,000		2FE
853254 AZ 3	STANDARD CHARTERED 4.05 04/12/2026	R	04/07/2016	JP MORGAN SECURITIES INC		9,972,300	10,000,000		1FE
85917W AA 0	STERLING BANCORP 7.00 04/15/2026		04/06/2016	SANDLER & O'NEIL PARTNERS		5,000,000	5,000,000		2FE
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		02/10/2016	AMHERST SECURITIES CORP				198	1Z
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		02/26/2016	CANTOR FITZGERALD & CO				2	1Z
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		02/04/2016	AMHERST SECURITIES CORP				50	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		05/31/2016	BANC OF AMERICA SECURITIES		310,423	369,552	70	1FM
86787G AJ 1	SUNTRUST BANK 3.30 05/15/2026		05/11/2016	SUNTRUST CAPITAL		7,959,520	8,000,000		2FE
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		05/04/2016	BARCLAYS CAPITAL		12,000,000	12,000,000		2AM
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		05/04/2016	BARCLAYS CAPITAL		12,000,000	12,000,000		2AM
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		05/04/2016	BARCLAYS CAPITAL		6,400,000	6,400,000		2AM
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		05/24/2016	CS FIRST BOSTON		2,399,250	2,400,000	5,301	2AM
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		05/05/2016	BANC OF AMERICA SECURITIES		3,244,232	3,416,667	5,372	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		05/05/2016	BANC OF AMERICA SECURITIES		3,774,688	3,916,667	7,638	1FE
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36		04/20/2016	AMHERST SECURITIES CORP		4,573,359	4,750,000	15,270	1FM
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	05/16/2016	BANC OF AMERICA SECURITIES		3,244,875	3,400,000	8,956	1FE
883556 BN 1	THERMO FISHER 3.00 04/15/2023		04/04/2016	BANC OF AMERICA SECURITIES		2,487,800	2,500,000		2FE
894128 AC 1	TRAP 2003-2A B CDO MEZ FLT 10/05/2033		04/27/2016	GUGGENHEIM CAPITAL MARKET		11,070,000	12,000,000	14,410	1FE
89690E AE 7	TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44		06/01/2016	CITIGROUP		9,614,453	10,000,000	23,829	1FE
903329 AC 4	USCAP 1A A2 CDO MEZ FLT 05/01/2034	R	04/14/2016	BANC OF AMERICA SECURITIES		2,644,000	4,000,000	12,962	1FE
91159H HM 5	US BANCORP MTN W 3.10 04/27/2026		04/21/2016	US BANCORP		14,988,450	15,000,000		1FE
915271 AB 6	UNIVEST CORP 5.00 06/30/2026		06/17/2016	US BANCORP		5,000,000	5,000,000		2FE
91823A AA 9	VBTOW 2016-1A C ABS SNR 3.475 06/15/2046		06/08/2016	DEUTSCHE BANK		5,000,000	5,000,000		1FE
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46		04/22/2016	CITIGROUP		4,500,000	4,500,000	12,368	1FE
929089 AB 6	VOYA FINANCIAL 3.65 06/15/2026		06/06/2016	BARCLAYS CAPITAL		4,985,450	5,000,000		2FE
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		05/20/2016	CS FIRST BOSTON		7,076,627	7,804,655	13,021	1FM
929328 AE 2	WSFS FIN CORP 4.50 06/15/2026		06/08/2016	SANDLER & O'NEIL PARTNERS		8,500,000	8,500,000		1FE
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		02/17/2016	AMHERST SECURITIES CORP				432	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		04/14/2016	CS FIRST BOSTON		4,697,659	5,321,241	11,598	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		02/23/2016	GOLDMAN SACHS				93	1FM
94980M AE 8	WFMBS 2004-P B1 MEZ NAS FLT 09/25/2034		03/03/2016	AMHERST SECURITIES CORP				3	1FM
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023		04/01/2016	GOLDMAN SACHS		967,813	950,000		2FE
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023		04/04/2016	BANC OF AMERICA SECURITIES		2,149,875	2,100,000		2FE
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023		04/05/2016	RBC CAPITAL MARKETS		2,138,063	2,100,000		2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023		04/29/2016	BANC OF AMERICA SECURITIES		2,134,125	2,100,000	9,034	2FE
958254 AF 1	WESTERN GAS PARTNERS 4.65 07/01/2026		06/30/2016	MIZUHO SEC USA		4,989,800	5,000,000		2FE
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		04/22/2016	AMHERST SECURITIES CORP		12,953,281	13,000,000		1FE
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028		04/22/2016	AMHERST SECURITIES CORP		7,949,062	8,000,000		2AM
960410 AC 2	WESTJET AIRLINES 3.50 06/16/2021	I	06/13/2016	MORGAN STANLEY		7,989,120	8,000,000		2FE
961214 CX 9	WESTPAC BANKING 2.85 05/13/2026	R	05/09/2016	CITIGROUP		7,968,960	8,000,000		1FE
96174T AC 8	WESTW 2007-2A C CLO MEZ FLT 04/25/2022		05/12/2016	BANC OF AMERICA SECURITIES		2,378,125	2,500,000	2,044	1FE
984851 AD 7	YARA INTL SA 3.80 06/06/2026	R	06/01/2016	JP MORGAN SECURITIES INC		7,967,680	8,000,000		2FE
BL1857 02 0	WESTERN DIGITAL TL B 1L L+550 03/30/2023		03/30/2016	Private Placement		7,275,000	7,500,000		2FE
BL1857 02 0	WESTERN DIGITAL TL B 1L L+550 03/30/2023		03/31/2016	Private Placement		(7,275,000)	(7,500,000)		2FE
BL1871 62 5	CABLE & WIRELESS TL B1 L+475 12/02/2022	R	02/24/2016	BANC OF AMERICA SECURITIES		(931,779)	(945,000)		3FE
BL1871 62 5	CABLE & WIRELESS TL B1 L+475 12/02/2022	R	02/25/2016	MORGAN STANLEY		(399,179)	(405,000)		3FE
BL1871 64 1	CABLE & WIRELESS TL B2 L+475 12/02/2022	R	02/24/2016	BANC OF AMERICA SECURITIES		906,113	945,000		3FE
BL1871 64 1	CABLE & WIRELESS TL B2 L+475 12/02/2022	R	02/25/2016	MORGAN STANLEY		388,592	405,000		3FE
C9413P AT 0	VALEANT PHARMA TL A3 L+325 10/20/2018	A	04/11/2016	Private Placement		3,192,198	3,299,429		3FE
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038	F	06/15/2016	STIFEL NICOLAUS		7,341,771	7,341,771	22,867	1FE
3899999. Total Bonds - Industrial and Miscellaneous						1,165,862,712	1,235,278,283	937,437	XXX
8399997. Total Bonds - Part 3						1,240,443,963	1,305,703,283	1,167,810	XXX
8399999. Total Bonds						1,240,443,963	1,305,703,283	1,167,810	XXX
Common Stocks - Industrial and Miscellaneous									
001743 AE 3	AMMC CLO 2016-18A SUB 0 05/26/28	R	04/20/2016	JEFFERIES & CO.		17,159,114	XXX		U
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23		05/18/2016	BANC OF AMERICA SECURITIES		61,250	XXX		U
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		02/26/2016	JEFFERIES & CO.	(1,400,000.000)		XXX		U
03938L 11 2	ARCELORMITTAL-NY REG RTS	R	03/14/2016	Spin Off 03938L104	(400,000.000)		XXX		L
247361 70 2	DELTA AIR LINES INC		06/27/2016	ISI GROUP	28,000.000	932,439	XXX		L
524901 10 5	LEGG MASON INC		06/27/2016	ISI GROUP	19,500.000	543,229	XXX		L
535782 10 6	LINN CO LLC		04/27/2016	Exchanged	71,631.000	29,605	XXX		L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		06/27/2016	STRATEGAS RESEARCH	10,000.000	111,152	XXX		L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		06/30/2016	STRATEGAS RESEARCH	1,820.000	20,252	XXX		L
76155G 20 6	REVOLUTION LIGHTING TECHNOLOGIES INC NPV		05/03/2016	Private Placement	361,250.000	1,896,563	XXX		L
G30401 10 6	ENDO INTERNATIONAL PLC	F	04/05/2016	STIFEL NICOLAUS	23,750.000	640,065	XXX		L
G30401 10 6	ENDO INTERNATIONAL PLC	F	04/11/2016	STRATEGAS RESEARCH	19,000.000	495,098	XXX		L
G30401 10 6	ENDO INTERNATIONAL PLC	F	05/06/2016	RAYMOND JAMES & ASSOCIATES	23,750.000	374,462	XXX		L
G30401 10 6	ENDO INTERNATIONAL PLC	F	05/06/2016	STIFEL NICOLAUS	23,750.000	380,238	XXX		L
G30401 10 6	ENDO INTERNATIONAL PLC	F	05/11/2016	DEUTSCHE BANK	80,750.000	1,180,452	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous						23,823,918	XXX	0	XXX
9799997. Total Common Stocks - Part 3						23,823,918	XXX	0	XXX
9799999. Total Common Stocks						23,823,918	XXX	0	XXX
9899999. Total Preferred and Common Stocks						23,823,918	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						1,264,267,880	XXX	1,167,810	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....3.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039	.	06/15/2016.	MBS Paydown		9,672	9,672	9,800	9,774		(111)		(111)		9,672		(0)	(0)	181	02/01/2039	1
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032	.	06/25/2016.	MBS Paydown		529	529	612	599		(58)		(58)		529			0	15	03/01/2032	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032	.	06/25/2016.	MBS Paydown		8,039	8,039	9,198	9,017		(989)		(989)		8,039			0	189	01/01/2032	1
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039	.	06/25/2016.	MBS Paydown		3,905	3,905	3,958	3,958		(60)		(60)		3,905			0	67	02/01/2039	1
36296J FT 7	GN 692378 PT 4.50 02/15/2039	.	06/15/2016.	MBS Paydown		6,432	6,432	6,511	6,495		(67)		(67)		6,432			0	99	02/15/2039	1
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039	.	06/15/2016.	MBS Paydown		403	403	414	410		(3)		(3)		403			0	8	03/15/2039	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31	.	06/20/2016.	MBS Paydown		5,164	5,164	5,387	5,296		(111)		(111)		5,164			0	142	04/20/2031	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32	.	06/20/2016.	MBS Paydown		21,849	21,849	23,065	22,590		(618)		(618)		21,849			0	606	05/20/2032	1
38373W GY 8	GNR 2002-19 PG PAC 6.45 3/20/32	.	06/20/2016.	MBS Paydown		18,194	18,194	19,163	18,784		(517)		(517)		18,194			0	487	03/20/2032	1
649085 AA 5	NEW VALEY GEN II5.572 05/01/20	.	05/01/2016.	Sinking Fund Redemption		223,054	223,054	260,596	243,816		(2,871)		(2,871)		223,054			0	6,214	05/01/2020	1FE
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030	.	06/15/2016.	Sinking Fund Redemption		114,286	114,286	114,286	114,286				0		114,286			0	2,051	12/15/2030	1
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035	.	06/15/2016.	MBS Paydown		28,107	28,107	31,256	30,752		(2,696)		(2,696)		28,107			0	900	01/20/2035	1
0599999. Total Bonds - U.S Government						439,633	439,633	484,247	465,777	0	(8,102)	0	(8,102)	0	439,633	0	(0)	(0)	10,961	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13063A 5D 2	CA ST TAX VAR PURP 5.95 04/01/2016	.	04/01/2016.	Maturity		2,000,000	2,000,000	2,010,120	2,000,432		(432)		(432)		2,000,000			0	59,500	04/01/2016	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						2,000,000	2,000,000	2,010,120	2,000,432	0	(432)	0	(432)	0	2,000,000	0	0	0	59,500	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01170R DA 7	ALASKA HSG A 2.80 12/01/2026	.	06/01/2016.	Partial Call		5,000	5,000	5,000	5,000				0		5,000			0	112	12/01/2026	1FE
01170R DA 7	ALASKA HSG A 2.80 12/01/2026	.	06/01/2016.	Sinking Fund Redemption		565,000	565,000	565,000	565,000				0		565,000			0		12/01/2026	1FE
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043	.	06/01/2016.	MBS Paydown		243,595	243,595	243,595	243,595				0		243,595			0	3,447	07/01/2043	1FE
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022	.	04/01/2016.	Sinking Fund Redemption		95,000	95,000	95,000	95,000				0		95,000			0	2,850	04/01/2022	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042	.	06/01/2016.	MBS Paydown		263,046	263,046	263,046	263,046				0		263,046			0	3,404	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042	.	06/01/2016.	MBS Paydown		320,884	320,884	320,082	320,192		347		347		320,884			0	4,108	02/01/2042	1FE
196479 XM 6	CO HSG & FIN A TXB 3.193 11/01/2027	.	05/01/2016.	Partial Call		40,000	40,000	40,000	40,000		(0)		(0)		40,000			0	655	11/01/2027	1FE
25477P NF 8	DC HSG FIN AGY A REF 3.875 06/15/2045	.	06/15/2016.	MBS Paydown		42,462	42,462	42,462	42,462				0		42,462			0	686	06/15/2045	1FE
296122 UT 9	ESCAMBIA CNTY FL SFM A 2.85 11/01/2038	.	06/01/2016.	MBS Paydown		21,000	21,000	21,000					0		21,000			0	58	11/01/2038	1FE
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021	.	06/15/2016.	MBS Paydown		521	521	521	521				0		521			0	17	01/15/2021	1
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022	.	06/15/2016.	MBS Paydown		811	811	831	815		(3)		(3)		811			0	24	05/15/2022	1
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023	.	06/15/2016.	MBS Paydown		8,351	8,351	8,853	8,513		(105)		(105)		8,351			0	257	04/15/2023	1
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031	.	06/15/2016.	MBS Paydown		3,340	3,340	3,494	3,434		(56)		(56)		3,340			0	99	07/15/2031	1
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020	.	06/15/2016.	MBS Paydown		12,881	12,881	13,605	13,061		(119)		(119)		12,881			0	343	03/15/2020	1
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022	.	06/15/2016.	MBS Paydown		16,967	16,967	18,065	17,292		(195)		(195)		16,967			0	423	02/15/2022	1
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022	.	06/15/2016.	MBS Paydown		75,919	75,919	81,465	77,267		(820)		(820)		75,919			0	1,891	02/15/2022	1
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023	.	06/15/2016.	MBS Paydown		15,184	15,184	16,605	15,619		(335)		(335)		15,184			0	425	12/15/2023	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027	.	06/15/2016.	MBS Paydown		8,759	8,759	9,082	8,898		(93)		(93)		8,759			0	212	09/15/2027	1
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028	.	06/15/2016.	MBS Paydown		2,609	2,609	2,753	2,680		(39)		(39)		2,609			0	68	01/15/2028	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028	.	06/15/2016.	MBS Paydown		5,333	5,333	5,832	5,604		(168)		(168)		5,333			0	199	03/15/2028	1
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029	.	06/15/2016.	MBS Paydown		23,180	23,180	24,337	23,789		(523)		(523)		23,180			0	562	01/15/2029	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031	.	06/15/2016.	MBS Paydown		14,555	14,555	15,031	14,816		(250)		(250)		14,555			0	364	04/15/2031	1
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031	.	06/15/2016.	MBS Paydown		16,159	16,159	16,946	16,638		(465)		(465)		16,159			0	466	09/15/2031	1
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019	.	06/15/2016.	MBS Paydown		31	31	34	31		(16)		(16)		31			0	1	11/15/2019	1
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020	.	06/15/2016.	MBS Paydown		450	450	402	450				0		450			0	17	05/15/2020	1

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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)
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021	.	06/25/2016.	MBS Paydown		750	750	788	756		(1)		(1)		750			0	22	02/25/2021	1
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021	.	06/25/2016.	MBS Paydown		2,432	2,432	2,651	2,740		(137)		(137)		2,432			0	66	06/25/2021	1
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021	.	06/25/2016.	MBS Paydown		2,101	2,101	2,439	2,275		433		433		2,101			0	62	11/25/2021	1
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022	.	06/25/2016.	MBS Paydown		6,262	6,262	6,335	6,253		(0)		(0)		6,262			0	207	07/25/2022	1
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22	.	06/25/2016.	MBS Paydown		3,427	3,427	3,456	3,479		4,154		4,154		3,427			0	114	07/25/2022	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022	.	06/25/2016.	MBS Paydown		4,400	4,400	4,721	4,492		(27)		(27)		4,400			0	125	07/25/2022	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022	.	06/25/2016.	MBS Paydown		1,390	1,390	1,486	1,411		(9)		(9)		1,390			0	35	10/25/2022	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022	.	06/25/2016.	MBS Paydown		11,439	11,439	12,412	11,701		(137)		(137)		11,439			0	343	12/25/2022	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023	.	06/25/2016.	MBS Paydown		20,330	20,330	22,507	21,001		(341)		(341)		20,330			0	588	09/25/2023	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024	.	06/25/2016.	MBS Paydown		6,183	6,183	6,832	6,397		(135)		(135)		6,183			0	177	04/25/2024	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022	.	06/25/2016.	MBS Paydown		2,880	2,880	3,078	2,935		(33)		(33)		2,880			0	78	01/25/2022	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027	.	06/18/2016.	MBS Paydown		6,353	6,353	6,846	6,452		(62)		(62)		6,353			0	173	04/18/2027	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029	.	06/25/2016.	MBS Paydown		35,621	35,621	37,882	36,764		(976)		(976)		35,621			0	1,019	02/25/2029	1
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018	.	06/25/2016.	MBS Paydown		1,193	1,193	1,182	1,193				0		1,193			0	46	10/25/2018	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019	.	06/25/2016.	MBS Paydown		2,954	2,954	3,275	3,002		(40)		(40)		2,954			0	98	11/25/2019	1
3137BL AR 9	FMMV M036 A 4.16 12/15/2029	.	06/15/2016.	Partial Call		100,000	100,000	102,750	102,683		(2,683)		(2,683)		100,000			0	2,063	12/15/2029	1FE
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031	.	06/25/2016.	MBS Paydown		9,940	9,940	10,481	10,263		(304)		(304)		9,940			0	245	10/25/2031	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032	.	06/25/2016.	MBS Paydown		3,496	3,496	3,636	3,574		(18)		(18)		3,496			0	88	02/25/2032	1
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32	.	06/25/2016.	MBS Paydown		10,597	10,597	10,177	10,049		398		398		10,597			0	300	06/25/2032	1
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032	.	06/25/2016.	MBS Paydown		42,363	42,363	44,649	43,637		(1,167)		(1,167)		42,363			0	1,052	09/25/2032	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032	.	06/15/2016.	MBS Paydown		63,598	63,598	67,631	65,948		(2,184)		(2,184)		63,598			0	1,668	05/15/2032	1
31392K LR 5	FHR 2450 PH PAC 6.0 5/15/2022	.	06/15/2016.	MBS Paydown		143,498	143,498	153,143	146,360		(3,142)		(3,142)		143,498			0	3,669	05/15/2022	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032	.	06/15/2016.	MBS Paydown		21,591	21,591	22,680	22,211		(422)		(422)		21,591			0	541	05/15/2032	1
31393X VH 7	FNW 2004-W3 A6 PAC 5.50 5/25/2034	.	06/25/2016.	MBS Paydown		706,991	706,991	677,386	694,782		7,353		7,353		706,991			0	18,081	05/25/2034	1
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034	.	06/15/2016.	MBS Paydown		30,532	30,532	29,788	30,234		146		146		30,532			0	689	10/15/2034	1
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041	.	06/01/2016.	MBS Paydown		218,262	218,262	218,262	218,262				0		218,262			0	2,667	07/01/2041	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041	.	06/01/2016.	MBS Paydown		206,820	206,820	206,820	206,820				0		206,820			0	2,430	07/01/2041	1FE
34074M ND 9	FL HSG FIN TXBL REF 1 3.125 07/01/2037	.	06/01/2016.	MBS Paydown		350,970	350,970	350,970					0		350,970			0	1,218	07/01/2037	1FE
407271 GN 9	HAMILTON ECON KING 5.97 06/01/2016	.	06/01/2016.	Maturity		155,000	155,000	155,000	155,000		0		0		155,000			0	4,627	06/01/2016	1FE
45201L SS 5	IL HSG DEV E 6.537 01/01/2033	.	06/13/2016.	Call		1,830,000	1,830,000	1,901,370	1,851,061		(21,061)		(21,061)		1,830,000			0	113,646	01/01/2033	1FE
45201Y YL 5	IL HSG DEV AUTH B 2.75 06/01/2043	.	06/01/2016.	MBS Paydown		341,666	341,666	330,989	331,212		6,309		6,309		341,666			0	3,938	06/01/2043	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042	.	06/01/2016.	Partial Call		225,000	225,000	223,708	223,796		1,204		1,204		225,000			0	2,784	02/01/2042	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041	.	06/01/2016.	Partial Call		170,000	170,000	170,000	170,000				0		170,000			0	2,188	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041	.	06/01/2016.	Partial Call		290,000	290,000	290,000	290,000				0		290,000			0	3,613	11/01/2041	1FE
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023	.	05/01/2016.	Partial Call		5,000	5,000	5,000	5,000				0		5,000			0	2	12/01/2023	1FE
57586N RQ 6	MASS HSG FIN AGY A 4.145 12/01/2027	.	05/01/2016.	Partial Call		20,000	20,000	20,000	20,000				0		20,000			0	11	12/01/2027	1FE
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032	.	05/01/2016.	Partial Call		5,000	5,000	5,000	5,000				0		5,000			0	3	12/01/2032	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046	.	06/15/2016.	MBS Paydown		11,932,203	11,932,203	11,978,646	11,975,655		(43,330)		(43,330)		11,932,203			0	168,917	01/15/2046	1FE
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041	.	06/01/2016.	MBS Paydown		272,358	272,358	265,550	265,660		2,737		2,737		272,358			0	3,106	09/01/2041	1FE
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040	.	06/01/2016.	MBS Paydown		32,705	32,705	32,705	32,705				0		32,705			0	573	01/01/2040	1FE
60636Y ML 2	MO HSG DEV REF TXBL 2 3.875 10/01/2036	.	06/01/2016.	MBS Paydown		32,343	32,343	32,343	32,343				0		32,343			0	523	10/01/2036	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036	.	06/01/2016.	MBS Paydown		143,773	143,773	143,773	143,773				0		143,773			0	1,839	08/01/2036	1FE
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035	.	06/01/2016.	MBS Paydown		180,316	180,316	180,316	180,316				0		180,316			0	2,386	08/01/2035	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64966N AA 5	NYC NY HSG DEV REV 5.60 12/01/2021		06/01/2016.	Sinking Fund Redemption		165,000	165,000	172,354	167,679		(318)		(318)		165,000			0	4,620	12/01/2021	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		06/11/2016.	Sinking Fund Redemption		515,569	515,569	508,819	509,952		1,365		1,365		515,569			0	18,814	09/11/2018	2
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		06/15/2016.	MBS Paydown		554,243	554,243	554,243	554,243				0		554,243			0	5,748	06/15/2036	1FE
67178K AA 8	OAK RIDGE IND DEV 5.78 12/15/32		06/15/2016.	Sinking Fund Redemption		28,894	28,894	27,108	27,359		1,505		1,505		28,894			0	835	12/15/2032	1FE
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035		04/01/2016.	Partial Call		2,477	2,477	2,477	2,477				0		2,477			0	62	07/01/2035	1Z
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033		04/01/2016.	Partial Call		1,130,000	1,130,000	1,130,000	1,130,000				0		1,130,000			0	16,997	07/01/2033	1FE
76221T AL 3	RI HSG SER 64-T 5.00 10/01/2028		04/01/2016.	Partial Call		455,000	455,000	455,000	455,000				0		455,000			0	11,375	10/01/2028	1FE
76221T DH 9	RI HSG & MTG FIN TXB 2.913 10/01/2039		06/23/2016.	Partial Call		165,000	165,000	165,000	165,000				0		165,000			0	2,511	10/01/2039	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		06/01/2016.	Partial Call		250,000	250,000	249,761	249,776		224		224		250,000		(0)	(0)	3,698	07/01/2041	1FE
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039		06/01/2016.	Partial Call		235,000	235,000	235,000	235,011		(11)		(11)		235,000			0	2,632	09/01/2039	1FE
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043		05/25/2016.	MBS Paydown		116,596	116,596	116,596	116,595				0		116,596			0	1,724	12/25/2043	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		06/25/2016.	MBS Paydown		678,003	678,003	678,003	678,003				0		678,003			0	9,236	10/25/2037	1FE
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038		05/25/2016.	MBS Paydown		81,249	81,249	87,546	87,107		1,474		1,474		81,249			0	1,943	03/25/2038	1FE
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038		06/25/2016.	MBS Paydown		120,445	120,445	129,780	129,110		(1,637)		(1,637)		120,445			0	2,872	03/25/2038	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		05/25/2016.	MBS Paydown		422,376	422,376	422,205	422,208		52		52		422,376			0	5,204	08/25/2042	1FE
93978X EQ 9	WA HSG FIN A REF TXBL 3.00 09/01/2040		06/01/2016.	Partial Call		595,000	595,000	595,000	594,347		653		653		595,000			0	8,063	09/01/2040	1FE
93978X ER 7	WA HSG FIN B REF TXBL 3.15 05/01/2041		06/01/2016.	Partial Call		755,000	755,000	755,000	755,000		0		0		755,000			0	10,041	05/01/2041	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						25,722,623	25,722,623	25,845,599	25,409,784	0	(53,008)	0	(53,008)	0	25,722,623	0	(0)	(0)	473,082	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032		06/25/2016.	MBS Paydown		312	312	314	300		3		3		312			0	7	12/25/2032	1FM
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33		06/25/2016.	MBS Paydown		5,943	5,943	6,024	5,805		111		111		5,943			0	144	12/25/2033	1FM
00101J AH 9	ADT CORP 4.125 06/15/2023		05/03/2016.	Consent Fee		20,000							0		20,000			0		06/15/2023	3FE
00101J AH 9	ADT CORP 4.125 06/15/2023		05/03/2016.	MORGAN STANLEY		1,852,500	2,000,000	1,999,720	1,999,745		26		26		1,989,771		(137,271)	(137,271)	16,156	06/15/2023	3FE
00101J AH 9	ADT CORP 4.125 06/15/2023		05/20/2016.	MORGAN STANLEY		1,862,500	2,000,000	1,999,720	1,999,745		125		125		1,989,871		(127,371)	(127,371)	52,823	06/15/2023	3FE
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		06/15/2016.	MBS Paydown		75,000	75,000	75,000	75,000				0		75,000			0	1,317	02/15/2040	1FE
001746 AA 4	AMMC CLO 2016-18A AL1 SSNR FLT 05/28		06/15/2016.	SOCIETE GENERALE SEC		5,594,750	5,600,000	5,582,500			418		418		5,582,918		11,832	11,832	8,693	05/26/2028	1FE
00175L AB 8	AMMC CLO 2014-14A A2L FLT 07/27/26		05/17/2016.	RAYMOND JAMES & ASSOCIATES		11,060,000	11,200,000	11,095,251	11,105,895		2,092		2,092		11,107,987		(47,987)	(47,987)	163,553	07/27/2026	1FE
001750 AA 6	AMMC CLO 2011-9A E FLT 01-15-22		04/08/2016.	CITIGROUP									0					0	236,106	01/15/2022	2AM
00176D AB 5	AMMC CLO 2013-13A A2L FLT 01/24/26		04/22/2016.	RAYMOND JAMES & ASSOCIATES		6,875,120	7,000,000	6,828,567	6,857,676		8,373		8,373		6,866,049		9,071	9,071	83,043	01/26/2026	1FE
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE		06/27/2016.	MBS Paydown		461,944	461,944	411,708			14,500		14,500		461,944			0	469	07/31/2057	1AM
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2016.	MBS Paydown		105,787	105,787	105,787	105,787				0		105,787			0	969	12/15/2042	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		06/01/2016.	Sinking Fund Redemption		146,463	146,463	146,463	146,463				0		146,463			0	2,195	11/01/2017	1FE
00432C CW 9	ACCSS 2005-B A3 ABS SNR FLT 07/25/2035		04/25/2016.	MBS Paydown		161,326	161,326	148,823			8,094		8,094		161,326			0	403	07/25/2035	1FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		05/25/2016.	MBS Paydown		71,016	71,016	62,228	71,016				0		71,016			0	135	08/25/2036	1FM
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034		06/25/2016.	MBS Paydown		178,884	178,884	144,470	136,681		(51,373)		(51,373)		178,884			0	868	11/25/2034	1FM
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		06/25/2016.	MBS Paydown		189,973	189,973	177,743	177,379		3,703		3,703		189,973			0	2,239	06/25/2035	1FM
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		06/25/2016.	MBS Paydown		123,330	123,330	86,033	89,215		3,392		3,392		123,330			0	340	11/25/2035	1FM
009089 AA 1	AIR CANADA 2013-1A 4.125 05/15/2025	I	05/15/2016.	Sinking Fund Redemption		71,542	71,542	71,542	71,542				0		71,542			0	1,476	05/15/2025	1FE
00922K AA 8	AIR 2 US 8.027 10/01/2019	R	04/01/2016.	Sinking Fund Redemption		75,630	75,630	74,118	74,890		120		120		75,630			0	3,035	10/01/2019	3FE
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032	R	06/07/2016.	MBS Paydown		305,682	305,682	287,245	304,369		(15,888)		(15,888)		305,682			0	854	05/10/2032	1FE
009363 AQ 5	AIRGAS INC 3.65 07/15/2024		05/25/2016.	Consent Fee		7,500							0		7,500			0		07/15/2024	1FE
009503 AA 1	AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032	R	06/15/2016.	MBS Paydown		52,003	52,003	42,317	46,283		(8,044)		(8,044)		52,003			0	152	06/15/2032	1AM
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	R	06/15/2016.	MBS Paydown		374,420	374,420	320,379	328,785		(14,310)		(14,310)		374,420			0	1,105	06/15/2032	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
01310T AG 4	ALBERTSON TL B-3 4.00 8/25/2019	.	06/22/2016.	Paydown		1,140,000	1,140,000	1,111,518	1,120,415		19,585		19,585		1,140,000			0	26,182	08/25/2019	3FE
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021	.	06/22/2016.	Paydown		10,473,552	10,473,552	10,294,628			178,923		178,923		10,473,552			0	204,531	08/25/2021	3FE
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034	.	06/23/2016.	MBS Paydown		65,609	65,609	52,227	52,240		(19,838)		(19,838)		65,609			0	363	12/23/2034	1FE
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035	R	06/23/2016.	MBS Paydown		17,670	17,670	13,528	13,528		(7,347)		(7,347)		17,670			0	97	03/23/2035	1FE
01448Y AB 9	ALESC 7A A1B CDO SSNR FLT 07/23/2035	.	06/23/2016.	MBS Paydown		56,853	56,853	49,107	49,173		(8,806)		(8,806)		56,853			0	292	07/23/2035	1FE
014498 AB 5	ALESC 14A A1 CDO SSNR FLT 09/23/2037	.	06/23/2016.	MBS Paydown		12,631	12,631	9,086			(40,000)		(40,000)		12,631			0	30	09/23/2037	1AM
01449C AA 8	ALESC 8A A1A CDO SEQ SSNR FLT 12/23/2035	.	06/23/2016.	MBS Paydown		145,289	145,289	110,965	77,006		(19,523)		(19,523)		145,289			0	612	12/23/2035	1AM
01449C AB 6	ALESC 8A A1B CDO SEQ SSNR FLT 12/23/35	.	06/23/2016.	MBS Paydown		227,014	227,014	178,064	178,428		(36,306)		(36,306)		227,014			0	1,141	12/23/2035	1AM
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036	.	06/23/2016.	MBS Paydown		9,723	9,723	7,098	3,022		(183,811)		(183,811)		9,723			0	34	06/23/2036	1AM
01450A AA 8	ALESC 11A A1A CDO SEQ SSNR FLT 12/23/36	R	06/23/2016.	MBS Paydown		8,683	8,683	6,534	6,556		(29,253)		(29,253)		8,683			0	41	12/23/2036	1FE
01450B AA 6	ALESC 15A A1 CDO SSNR FLT 12/23/2037	.	06/23/2016.	MBS Paydown		180,902	180,902	135,902	135,841		32,060		32,060		180,902			0	817	12/23/2037	1AM
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036	.	06/25/2016.	MBS Paydown		981,754	981,754	629,753	632,071		280,136		280,136		981,754			0	16,331	08/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036	.	06/25/2016.	MBS Paydown		65,956	65,956	44,438	44,150		2,795		2,795		65,956			0	1,601	06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036	.	06/25/2016.	Pass-Through Loss			10,019	6,750					0					0		06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036	.	06/27/2016.	Suspense Ledger Adjustment		102,703							0				102,703	102,703		06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036	.	06/30/2016.	Book Value Adjustment									0		102,703		(102,703)	(102,703)		06/25/2036	1FM
02376X AA 7	AM AIRLN 14-1 B 4.375 10/01/22	.	04/01/2016.	Sinking Fund Redemption		119,285	119,285	119,285	119,285				0		119,285			0	2,609	10/01/2022	2FE
02377A AA 6	AM AIRLN 14-1 A 3.70 10/01/26	.	04/01/2016.	Sinking Fund Redemption		255,894	255,894	255,894	255,894				0		255,894			0	4,734	10/01/2026	1FE
02554C AA 7	AMER EAGLE NW HSG-A 4.97 12/15/18	.	06/15/2016.	Sinking Fund Redemption		300,000	300,000	296,116	298,553		1,083		1,083		300,000			0	7,455	12/15/2018	1FE
02554C AE 9	AMER EAGLE NW HSG-B-WA 5.27 12/15/18	.	06/15/2016.	Sinking Fund Redemption		50,000	50,000	48,915	49,591		218		218		50,000			0	1,318	12/15/2018	1FE
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046	.	06/25/2016.	MBS Paydown		20,891	20,891	15,669	13,665		63		63		20,891			0	55	10/25/2046	1FM
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045	.	06/25/2016.	MBS Paydown		193,679	193,679	165,717	167,981		3,674		3,674		193,679			0	2,350	02/25/2045	1FM
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045	.	06/25/2016.	MBS Paydown		154,033	154,033	134,201	137,023		7,031		7,031		154,033			0	2,171	06/25/2045	1FM
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045	.	06/25/2016.	MBS Paydown		168,450	168,450	144,476	113,282		9,966		9,966		168,450			0	1,493	09/25/2045	1FM
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035	.	06/25/2016.	MBS Paydown		3,447	3,447	2,811	2,842		(1,810)		(1,810)		3,447			0	13	11/25/2035	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36	.	06/17/2016.	MBS Paydown		89,921	89,921	90,660	90,447		(24)		(24)		89,921			0	1,418	10/17/2036	1FE
02665V AA 1	AH4R 2014-SFR1 A ABS SSNR FLT 06/17/2031	.	06/17/2016.	MBS Paydown		33,472	33,472	33,472	33,472				0		33,472			0	200	06/17/2031	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36	.	06/17/2016.	MBS Paydown		148,826	148,826	150,367	96,948		(76)		(76)		148,826			0	2,092	12/17/2036	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45	.	06/17/2016.	MBS Paydown		194,576	194,576	196,237	196,106		(62)		(62)		194,576			0	2,810	04/17/2052	1FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45	.	06/17/2016.	MBS Paydown		37,698	37,698	37,697	37,695		(2)		(2)		37,698			0	586	10/17/2045	1FE
026929 AA 7	AHM 2006-3 11A1 SEQ SSNR FLT 12/25/2046	.	06/25/2016.	MBS Paydown		161,618	161,618	126,668			11,079		11,079		161,618			0	289	12/25/2046	1FM
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034	.	06/25/2016.	MBS Paydown		89,204	89,204	86,528	87,281		330		330		89,204			0	1,851	05/25/2034	1FM
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27	.	06/25/2016.	MBS Paydown		12,914	12,914	12,900	12,914				0		12,914			0	396	03/25/2027	1FM
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27	.	06/25/2016.	MBS Paydown		34,290	34,290	34,311	34,290				0		34,290			0	1,104	10/25/2027	1FM
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24	.	06/20/2016.	MBS Paydown		93,117	93,117	93,117	93,117				0		93,117			0	3,055	12/20/2024	4AM
034863 AD 2	ANGLO AMERICAN 4.45 09/27/2020	R	06/23/2016.	RBC CAPITAL MARKETS		3,970,000	4,000,000	3,999,040	3,999,493		48		48		3,999,540		(29,540)	(29,540)	111,497	09/27/2020	3FE
03512T AC 5	ANGLOGOLD HOLDINGS 5.125 08/01/2022	R	06/23/2016.	MORGAN STANLEY		2,025,000	2,000,000	1,987,960	1,991,406		546		546		1,991,952		33,048	33,048	67,992	08/01/2022	3FE
03512T AC 5	ANGLOGOLD HOLDINGS 5.125 08/01/2022	R	06/30/2016.	BARCLAYS CAPITAL		3,060,000	3,000,000	2,981,940	2,987,108		857		857		2,987,965		72,035	72,035	101,988	08/01/2022	3FE
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029	.	06/15/2016.	MBS Paydown		134,615	134,615	134,615	134,615				0		134,615			0	2,875	12/15/2029	1FE
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036	.	06/15/2016.	MBS Paydown		262,500	262,500	258,758			131		131		262,500			0	1,776	03/17/2036	1FE
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45	.	04/30/2016.	MBS Paydown		17,500	17,500	17,500	17,500		(0)		(0)		17,500			0	186	10/30/2045	2AM
03938L AU 8	ARCELORMITTAL 5.50 03/01/2021	R	06/29/2016.	Cash Tender		7,376,250	7,000,000	6,954,990	6,973,618		26,382		26,382		7,000,000		376,250	376,250	376,639	03/01/2021	3FE
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024	.	06/15/2016.	Paydown		31,076	31,076	31,076	31,076				0		31,076			0	641	10/15/2024	1

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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)
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036	.	06/25/2016.	MBS Paydown		301,754	301,754	196,083	222,500		(20,164)		(20,164)		301,754			0	795	07/25/2036	1FM
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022	.	06/01/2016.	Sinking Fund Redemption		61,500	61,500	67,035	65,385		(3,571)		(3,571)		61,500			0	1,702	06/01/2022	1FE
05178R AA 3	AURORA MILITARY 5.32 12/15/2020	.	06/15/2016.	Sinking Fund Redemption		100,000	100,000	102,180	101,191		(1,075)		(1,075)		100,000			0	2,660	12/15/2020	1FE
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37	.	04/26/2016.	MBS Paydown		135,163	135,163	124,929	135,163				0		135,163			0	977	04/26/2037	1FM
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36	.	06/26/2016.	MBS Paydown		215,372	215,372	161,529	194,436		15,542		15,542		215,372			0	4,941	08/26/2036	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	.	06/26/2016.	MBS Paydown		296,134	296,134	289,471	289,680		4,462		4,462		296,134			0	6,437	06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	.	06/26/2016.	MBS Paydown		1,454,572	1,454,572	1,367,297	1,398,040		47,619		47,619		1,454,572			0	20,333	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	.	06/27/2016.	MBS Paydown		767,152	767,152	753,616	744,626		65,291		65,291		767,152			0	19,891	06/27/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	.	06/26/2016.	MBS Paydown		250,547	250,547	246,789	248,356		879		879		250,547			0	6,582	03/26/2036	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	.	03/31/2016.	Book Value Adjustment									0		(6,554)		6,554	6,554		06/26/2037	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	.	06/26/2016.	MBS Paydown		223,448	223,448	59,309	113,266		80,183		80,183		223,448			0	5,777	06/26/2037	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	.	06/26/2016.	Pass-Through Loss			21,365						0		6,554		(6,554)	(6,554)		06/26/2037	1FM
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37	.	05/26/2016.	MBS Paydown		186,415	186,415	180,706	186,416				0		186,415			0	4,215	03/26/2037	1FM
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37	.	09/30/2014.	Book Value Adjustment									0		(584)		584	584		03/26/2037	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	.	06/26/2016.	MBS Paydown		267,233	267,233	265,229	266,488		728		728		267,233			0	6,178	12/26/2036	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036	.	06/26/2016.	Pass-Through Loss			(683,825)				(5)		(5)		(683,825)		683,825	683,825		05/26/2036	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036	.	06/30/2016.	Book Value Adjustment									0		683,825		(683,825)	(683,825)		05/26/2036	1FM
05532T FD 9	BCAP 2010-RR1 3A13 SUB SSUP CSTR 12/35	.	06/20/2016.	MBS Paydown		105,149	105,149	104,097	103,273		(2,595)		(2,595)		105,149			0	1,462	12/20/2035	1FM
05533C BP 2	BCAP 2010-RR6 3A4 SEQ SSNR 5.50 10/26/35	.	06/26/2016.	MBS Paydown		585,740	585,740	533,024	574,348		2,601		2,601		585,740			0	15,409	10/26/2035	1FM
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035	.	06/26/2016.	MBS Paydown		169,717	169,717	152,745	163,040		3,549		3,549		169,717			0	2,371	11/26/2035	1FM
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035	.	06/26/2016.	MBS Paydown		930,060	930,060	923,084	917,543		19,973		19,973		930,060			0	23,713	12/26/2035	1FM
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36	.	06/26/2016.	MBS Paydown		891,602	891,602	855,938	865,902		14,512		14,512		891,602			0	12,788	02/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	.	06/26/2016.	MBS Paydown		174,662	174,662	165,492	166,988		258		258		174,662			0	4,361	10/26/2035	1FM
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE	.	06/27/2016.	MBS Paydown		34,068	34,068	32,960	33,351		147		147		34,068			0	390	09/27/2036	1FM
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE	.	06/26/2016.	MBS Paydown		143,196	143,196	110,261	120,024		6,119		6,119		143,196			0	1,648	11/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE	.	05/26/2016.	MBS Paydown		459,415	459,415	404,285	411,012		28,339		28,339		459,415			0	4,210	01/26/2036	1FM
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40	.	06/17/2016.	MBS Paydown		847,588	847,588	811,548	840,369		6,310		6,310		847,588			0	22,010	07/17/2040	1FE
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR CSTR 3/37	.	06/26/2016.	MBS Paydown		1,133,777	1,133,777	1,137,320	1,128,050		1,212		1,212		1,133,777			0	24,910	03/26/2037	1FM
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR 01/47	.	06/26/2016.	MBS Paydown		1,642,324	1,642,324	1,529,414	1,609,381		29,156		29,156		1,642,324			0	18,475	01/26/2047	1FM
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE	.	06/26/2016.	MBS Paydown		91,994	91,994	84,060	87,937		(29,627)		(29,627)		91,994			0	1,627	12/26/2037	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE	.	06/26/2016.	MBS Paydown		633,865	633,865	589,495	636,824		8,523		8,523		633,865			0	6,862	05/26/2036	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE	.	06/26/2016.	MBS Paydown		1,483,326	1,483,326	1,305,327	1,311,032		105,119		105,119		1,483,326			0	16,739	11/26/2035	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE	.	06/20/2016.	MBS Paydown		557,645	557,645	460,754	483,919		4,023		4,023		557,645			0	1,381	11/20/2036	1FM
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE	.	06/25/2016.	MBS Paydown		263,370	263,370	235,058	235,058		5,394		5,394		263,370			0	631	02/27/2037	1AM
05567Y AA 7	BURLINGTON NORTH 4.967 04/01/2023	.	04/01/2016.	Sinking Fund Redemption		195,132	195,132	195,132	195,132				0		195,132			0	4,846	04/01/2023	1FE
05568D AA 2	BNSF RAILWAY CO 2006-3 5.342 04/01/2024	.	04/01/2016.	Sinking Fund Redemption		151,770	151,770	146,701	148,770		218		218		151,770			0	4,054	04/01/2024	1FE
05581J AA 2	BNSF RAILWAY CO 3.442 06/16/2028	.	06/16/2016.	Sinking Fund Redemption		94,033	94,033	94,033	94,033		0		0		94,033			0	1,618	06/16/2028	1FE
057224 BC 0	BAKER HUGHES INC 3.20 08/15/2021	.	06/10/2016.	Cash Tender		5,264,603	5,001,000	4,989,276	4,993,944		7,056		7,056		5,001,000		263,603	263,603	78,174	08/15/2021	2FE
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036	.	06/20/2016.	MBS Paydown		60,917	60,917	48,634			(1,067)		(1,067)		60,917			0	280	02/20/2036	1FM
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036	.	06/20/2016.	Pass-Through Loss			26,474						0					0		02/20/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	.	06/25/2016.	MBS Paydown		1,289,801	1,289,801	918,831	900,436		181,132		181,132		1,289,801			0	32,913	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	.	06/25/2016.	Pass-Through Loss			181,294						0					0		03/25/2036	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36	.	06/25/2016.	MBS Paydown		24,793	24,793	23,828	23,030		(641)		(641)		24,793			0	556	03/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36	.	06/25/2016.	Pass-Through Loss			2,398						0					0		03/25/2036	1FM
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020	.	04/01/2016.	Paydown		15,625	15,625	15,469	15,429		196		196		15,625			0	437	06/30/2020	2FE
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035	.	06/20/2016.	MBS Paydown		305,866	305,866	276,032			2,609		2,609		305,866			0	1,752	11/20/2035	1Z
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035	.	06/20/2016.	Pass-Through Loss			10,409						0					0		11/20/2035	1Z
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036	.	06/25/2016.	MBS Paydown		398,457	398,457	392,231	391,389		553		553		398,457			0	9,669	01/25/2036	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035	.	06/25/2016.	MBS Paydown		87,590	87,590	63,926	50,963		2,523		2,523		87,590			0	359	05/25/2035	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035	.	06/25/2016.	Pass-Through Loss			3,950						0					0		05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	.	06/25/2016.	MBS Paydown		179,468	179,468	126,906	121,461		6,692		6,692		179,468			0	656	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	.	06/25/2016.	Pass-Through Loss			8,093						0					0		05/25/2035	1FM
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34	.	06/25/2016.	MBS Paydown		45,817	45,817	40,720	40,442		2,339		2,339		45,817			0	546	04/25/2034	1FM
05948X GY 1	BOAMS 2003-4 1A57 SEQ SSUP 5.50 06/33	.	06/25/2016.	MBS Paydown		112,468	112,468	114,155	113,408		(900)		(900)		112,468			0	3,065	06/25/2033	1FM
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33	.	06/25/2016.	MBS Paydown		106,888	106,888	109,160	104,768		2,173		2,173		106,888			0	2,913	06/25/2033	1FM
05948X NE 7	BOAMS 2003-5 2A4 IO INV 07/25/2018	.	06/25/2016.	MBS Paydown				803,125			(2,501)		(2,501)					0	3,219	07/25/2018	2FE
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33	.	06/25/2016.	MBS Paydown		2,121,411	2,121,411	2,135,665	2,128,199		(6,369)		(6,369)		2,121,411			0	48,571	11/25/2033	1FM
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035	.	06/25/2016.	MBS Paydown		67,931	67,931	65,681			(124)		(124)		67,931			0	167	02/25/2035	1FM
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035	.	06/25/2016.	MBS Paydown		84,833	84,833	82,607			(119)		(119)		84,833			0	209	02/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	.	06/25/2016.	MBS Paydown		337,148	337,148	326,921	294,884		(779)		(779)		337,148			0	7,235	09/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	.	06/25/2016.	Pass-Through Loss			51,759	43,021					0					0		09/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	.	06/30/2016.	Book Value Adjustment							13,392		13,392					0		09/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	.	06/25/2016.	MBS Paydown		29,031	29,031	25,505	25,679		(6,293)		(6,293)		29,031			0	338	10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	.	06/25/2016.	Pass-Through Loss			487						0					0		10/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	.	06/25/2016.	MBS Paydown		8,957	8,957	7,917	8,531		(181)		(181)		8,957			0	106	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	.	06/25/2016.	Pass-Through Loss			104						0					0		11/25/2035	1FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035	.	05/25/2016.	MBS Paydown		159,846	159,846	152,068	153,768		(11,734)		(11,734)		159,846			0	3,962	12/25/2035	2FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035	.	06/25/2016.	Pass-Through Loss			18,653	17,745			13,011		13,011					0		12/25/2035	2FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035	.	06/25/2016.	MBS Paydown		120,278	120,278	120,278					0		120,278			0		12/25/2035	2FM
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036	.	06/20/2016.	MBS Paydown		395,481	395,481	379,167			1,493		1,493		395,481			0	1,611	07/20/2036	1Z
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046	.	06/20/2016.	MBS Paydown		381,416	381,416	316,051			1,630		1,630		381,416			0	2,511	09/20/2046	1FM
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046	.	06/20/2016.	Pass-Through Loss			37,872						0					0		09/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46	.	06/20/2016.	MBS Paydown		104,437	104,437	86,355	84,656		4,561		4,561		104,437			0	1,505	11/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46	.	06/20/2016.	Pass-Through Loss			9,602	7,940			122		122					0		11/20/2046	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	.	06/25/2016.	MBS Paydown		7,422	7,422	7,050	4,990		(110)		(110)		7,422			0	178	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	.	06/25/2016.	Pass-Through Loss			3,950	3,752					0					0		01/25/2037	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	.	06/25/2016.	MBS Paydown		1,746	1,746	1,658	1,288		52		52		1,746			0	41	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	.	06/25/2016.	Pass-Through Loss			992	942					0					0		10/25/2036	1FM
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046	.	06/20/2016.	MBS Paydown		255,778	255,778	203,085			9,510		9,510		255,778			0	280	10/20/2046	1FM
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046	.	06/20/2016.	Pass-Through Loss			10,216						0					0		10/20/2046	1FM
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047	.	06/20/2016.	MBS Paydown		739,304	739,304	635,802			197,946		197,946		739,304			0	1,270	05/20/2047	1Z
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	.	06/20/2016.	MBS Paydown		700,029	700,029	621,780			19,343		19,343		700,029			0	5,327	05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	.	06/20/2016.	Pass-Through Loss			36,250						0					0		05/20/2036	1FM
05952X AK 0	BAFC 2010-R4 2A3 SUB SSNR 5.50 3/26/2037	.	06/26/2016.	MBS Paydown		520,196	520,196	442,167	510,276		8,833		8,833		520,196			0	12,890	03/26/2037	1FM
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037	.	06/26/2016.	Pass-Through Loss			(0)				84,476		84,476					0		03/26/2037	3FM

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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)
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	.	06/25/2016.	MBS Paydown		27,730	27,730	24,245	20,828		946		946		27,730			0	644	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	.	06/25/2016.	Pass-Through Loss			7,281	6,366					0					0		05/25/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37	.	06/20/2016.	MBS Paydown		724	724	627	604		(1,317)		(1,317)		724			0	13	09/20/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37	.	06/20/2016.	Pass-Through Loss			11	9					0					0		09/20/2037	1FM
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37	.	06/26/2016.	MBS Paydown		18,600	18,600	16,926	18,387		(24)		(24)		18,600			0	175	01/26/2037	1FM
05955F AA 8	BALL 2009-UB1 A4A SEQ CSTR 6/24/50	.	06/24/2016.	MBS Paydown		159,557	159,557	144,199	156,917		809		809		159,557			0	4,035	06/24/2050	1FE
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	.	06/26/2016.	MBS Paydown		637,005	637,005	605,154	622,396		(419)		(419)		637,005			0	16,517	08/26/2037	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	.	06/26/2016.	MBS Paydown		1,231,406	1,231,406	1,208,317	1,223,005		4,342		4,342		1,231,406			0	29,375	10/26/2036	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51	.	06/24/2016.	MBS Paydown		1,146,293	1,146,293	1,163,666	1,144,491		3,394		3,394		1,146,293			0	29,992	02/24/2051	1FE
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49	.	06/24/2016.	MBS Paydown		715,748	715,748	706,414	711,732		(613)		(613)		715,748			0	16,303	12/24/2049	1FE
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44	.	06/24/2016.	MBS Paydown		2,191,641	2,191,641	2,009,317	2,158,812		23,686		23,686		2,191,641			0	58,084	02/24/2044	1FE
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49	.	06/15/2016.	MBS Paydown		1,988,743	1,988,743	1,881,062	1,966,764		12,757		12,757		1,988,743			0	52,795	06/15/2049	1FE
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46	.	06/15/2016.	MBS Paydown		495,923	495,923	468,802	489,097		5,532		5,532		495,923			0	14,735	05/15/2046	1FE
05956D AC 8	BAFC 2010-R5 1A2 SUB SSNR 6.0 10/26/2037	.	06/26/2016.	MBS Paydown		881,910	881,910	851,043	872,728		11,501		11,501		881,910			0	22,675	10/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR 6.00 08/37 RE	.	06/26/2016.	MBS Paydown		710,887	710,887	713,553	695,623		16,069		16,069		710,887			0	18,402	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037	.	06/26/2016.	Pass-Through Loss			118,748				(332)		(332)					0		08/26/2037	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036	.	03/31/2016.	Book Value Adjustment									0		(4,936)		4,936	4,936		08/26/2036	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036	.	06/26/2016.	MBS Paydown		181,629	181,629	131,853	154,108		37,123		37,123		181,629			0	4,386	08/26/2036	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036	.	06/26/2016.	Pass-Through Loss			30,764						0		4,936		(4,936)	(4,936)		08/26/2036	1FM
06738E AC 9	BARCLAYS PLC 4.375 09/11/2024	R	06/28/2016.	BARCLAYS CAPITAL		4,770,300	5,000,000	4,992,400	4,993,216		325		325		4,993,541		(223,241)	(223,241)	109,375	09/11/2024	2FE
06738E AC 9	BARCLAYS PLC 4.375 09/11/2024	R	06/30/2016.	GOLDMAN SACHS		4,832,050	5,000,000	4,992,400	4,993,216		334		334		4,993,550		(161,500)	(161,500)	109,375	09/11/2024	2FE
06738E AP 0	BARCLAYS PLC 5.20 05/12/2026	R	06/27/2016.	BANC OF AMERICA SECURITIES		3,489,640	3,500,000	3,499,720			3		3		3,499,723		(10,083)	(10,083)		05/12/2026	2FE
06738E AP 0	BARCLAYS PLC 5.20 05/12/2026	R	06/28/2016.	DEUTSCHE BANK		1,503,000	1,500,000	1,499,880			1		1		1,499,881		3,119	3,119	24,267	05/12/2026	2FE
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036	.	06/28/2016.	MBS Paydown		518,497	518,497	518,497	518,496				0		518,497			0	10,054	11/28/2036	1FM
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40	.	06/17/2016.	MBS Paydown		188,794	188,794	180,488	187,099		1,133		1,133		188,794			0	5,450	07/17/2040	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027	.	04/20/2016.	MBS Paydown		84,286	84,286	84,623	84,542		(22)		(22)		84,286			0	1,043	09/20/2027	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027	.	05/10/2016.	BANC OF AMERICA SECURITIES		1,394,243	1,444,811	1,459,937	1,456,211		(1,198)		(1,198)		1,455,580		(61,337)	(61,337)	17,917	09/20/2027	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027	.	05/10/2016.	JP MORGAN SECURITIES INC		4,682,844	4,816,038	4,825,949	4,823,637		(798)		(798)		4,823,217		(140,373)	(140,373)	74,602	09/20/2027	1FE
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033	.	06/25/2016.	MBS Paydown		171,266	171,266	173,085	172,623		572		572		171,266			0	3,864	09/25/2033	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35	.	06/25/2016.	MBS Paydown		236,673	236,673	200,581			(3,527)		(3,527)		236,673			0	1,676	04/25/2035	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	.	02/08/2016.	Suspense Ledger Adjustment							(337)		(337)		(337)		337	337		05/25/2037	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	.	03/28/2016.	Suspense Ledger Adjustment							(0)		(0)		(0)			0		05/25/2037	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	.	04/11/2016.	Suspense Ledger Adjustment		103							0				103	103		05/25/2037	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	.	05/05/2016.	Suspense Ledger Adjustment		369							0				369	369		05/25/2037	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	.	05/26/2016.	Suspense Ledger Adjustment		34							0				34	34		05/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	.	06/25/2016.	MBS Paydown		5,242	5,242	3,114	2,192		866		866		5,242			0	58	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	.	06/25/2016.	Pass-Through Loss			3,331	1,979					0					0		04/25/2037	1FM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034	.	06/25/2016.	MBS Paydown		70,867	70,867	52,973	54,991		(4,800)		(4,800)		70,867			0	216	10/25/2034	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020	.	06/25/2016.	MBS Paydown		550,710	550,710	557,249	554,842		(2,424)		(2,424)		550,710			0	13,089	09/25/2020	1FM
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047	.	06/25/2016.	MBS Paydown		80,874	80,874	65,707			(8,324)		(8,324)		80,874			0	553	02/25/2047	1FM
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047	.	06/25/2016.	Pass-Through Loss			(1,124)						0					0		02/25/2047	1FM
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41	.	06/11/2016.	MBS Paydown		21,931,524	21,931,524	22,253,845	21,919,788		7,536		7,536		21,931,524			0	542,522	09/11/2041	1FM
07388R AE 7	BSCMS 2007-PW15 A4 SEQ SSNR 5.331 02/44	.	06/11/2016.	MBS Paydown		2,127,724	2,127,724	2,266,080	2,155,949		(29,553)		(29,553)		2,127,724			0	54,993	02/11/2044	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
085789 AE 5	BERRY PETROL CO 6.75 11/01/2020	.	06/14/2016.	BANC OF AMERICA SECURITIES		1,076,600	3,845,000	2,686,738	970,863			259,538	(259,538)		711,325		365,275	365,275		11/01/2020	6Z
092019 AA 6	BLACK 2005-2A A CLO FLT 01/07/2018	.	04/07/2016.	MBS Paydown		2,294,978	2,294,978	2,141,501	2,281,151		18,806		18,806		2,294,978			0	8,509	01/07/2018	1FE
09254D AC 9	BSIS 2006-4A C CLO MEZ FLT 04/20/2019	.	04/20/2016.	MBS Paydown		7,500,000	7,500,000	6,970,850	7,383,246		116,754		116,754		7,500,000			0	43,830	04/20/2019	1FE
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018	.	06/15/2016.	MBS Paydown		8,567	8,567	8,210	7,970				0		8,567			0	220	01/15/2018	5AM
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029	.	06/15/2016.	MBS Paydown		12,391	12,391	12,391	5,970				0		12,391			0	366	12/15/2029	6FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	06/20/2016.	Sinking Fund Redemption		149,546	149,546	149,718	149,678		(10)		(10)		149,546			0	3,454	06/20/2024	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R	06/20/2016.	Sinking Fund Redemption		197,118	197,118	197,118	197,118				0		197,118			0	5,544	06/20/2020	2FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039	.	06/15/2016.	MBS Paydown		30,013	30,013	30,003	30,008		1		1		30,013			0	704	11/15/2039	1FE
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042	.	06/15/2016.	MBS Paydown		16,766	16,766	16,763	16,763		0		0		16,766			0	329	07/15/2042	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	06/25/2016.	MBS Paydown		526,375	526,375	514,721	225,208		379		379		526,375			0	4,573	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	06/25/2016.	MBS Paydown		217,500	217,500	217,089	217,507		80		80		217,500			0	2,539	03/27/2028	1FE
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30	.	06/25/2016.	MBS Paydown		25,023	25,023	22,020	24,135		(54)		(54)		25,023			0	381	08/25/2030	1FM
12489W NN 0	CBASS 2005-CB6 A3 SEQ SNR 5.12 07/25/35	.	06/25/2016.	MBS Paydown		512	512	509	508		(180)		(180)		512			0	10	07/25/2035	1FM
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39	.	06/19/2016.	MBS Paydown		3,819,193	3,819,193	3,698,291	3,803,548		11,366		11,366		3,819,193			0	91,036	12/19/2039	1FE
12527X AA 4	CGCMT 2010-RR3 MLSR SEQ CSTR 06/14/2050	.	06/14/2016.	MBS Paydown		77,164	77,164	82,460	78,141		(997)		(997)		77,164			0	1,868	06/14/2050	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	.	06/20/2016.	MBS Paydown		67,252	67,252	65,791	47,033		(237)		(237)		67,252			0	718	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	.	06/20/2016.	Pass-Through Loss			18,068	18,130					0					0		06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	.	06/21/2016.	Suspense Ledger Adjustment		216,269							0				216,269	216,269		06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	.	06/30/2016.	Book Value Adjustment									0		216,269		(216,269)	(216,269)		06/20/2036	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37	.	05/25/2016.	Pass-Through Loss			11,939						0		(184)		184	184		01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37	.	06/25/2016.	MBS Paydown		205,379	205,379	180,344	179,489		25,421		25,421		205,379			0	5,122	01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37	.	06/27/2016.	Suspense Ledger Adjustment		261,056							0				261,056	261,056		01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37	.	06/30/2016.	Book Value Adjustment									0		261,240		(261,240)	(261,240)		01/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37	.	05/25/2016.	Pass-Through Loss			(31)						0		(31)		31	31		09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37	.	06/25/2016.	MBS Paydown		64,612	64,612	41,881	44,379		19,749		19,749		64,612			0	1,138	09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37	.	06/27/2016.	Suspense Ledger Adjustment		72,131							0				72,131	72,131		09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37	.	06/30/2016.	Book Value Adjustment									0		72,131		(72,131)	(72,131)		09/25/2037	1FM
125478 AD 9	CIFC 2006-2A A1LB CLO FLT 03/01/2021	.	06/01/2016.	MBS Paydown		222,406	222,406	210,730	219,235		1,104		1,104		222,406			0	978	03/01/2021	1FE
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020	.	06/15/2016.	MBS Paydown		136,309	136,309	136,394	78,405				0		136,309			0	5,103	08/15/2020	1AM
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030	.	06/25/2016.	MBS Paydown		81,238	81,238	83,167	82,533		3,368		3,368		81,238			0	2,198	02/25/2030	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028	.	06/18/2016.	MBS Paydown		125,000	125,000	124,982	124,987		1		1		125,000			0	1,474	03/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028	.	06/18/2016.	MBS Paydown		59,113	59,113	59,109	59,109		0		0		59,113			0	904	11/18/2028	1FE
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29	.	06/18/2016.	MBS Paydown		161,546	161,546	161,479	161,425		10		10		161,546			0	2,218	06/18/2029	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029	.	06/18/2016.	MBS Paydown		375,908	375,908	369,826	226,810		80		80		375,908			0	3,771	10/18/2029	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41	.	06/18/2016.	MBS Paydown		284,797	284,797	284,767			(129)		(129)		284,797			0	3,228	02/18/2041	1FE
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2	.	06/25/2016.	MBS Paydown		7,475	7,475	5,026	5,336		(5)		(5)		7,475			0	180	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2	.	06/25/2016.	Pass-Through Loss			2,321						0					0		02/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37	.	06/25/2016.	MBS Paydown		61,686	61,686	48,259	48,922		11		11		61,686			0	1,506	04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37	.	06/25/2016.	Pass-Through Loss			21,088						0					0		04/25/2037	1FM
12639M ED 3	CSMC 2010-15R 6A2 SUB SSNR 3.5 10/26/46	.	06/26/2016.	MBS Paydown		305,271	305,271	276,271	305,271				0		305,271			0	4,359	10/26/2046	1FM
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36	.	06/26/2016.	MBS Paydown		359,561	359,561	359,561	359,561		(10,268)		(10,268)		359,561			0	8,282	01/26/2036	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35	.	06/26/2016.	MBS Paydown		1,261,159	1,261,159	1,261,159	1,203,506		5,603		5,603		1,261,159			0	29,528	10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35	.	06/26/2016.	Pass-Through Loss			(480,464)	920			(5)		(5)					0		10/26/2035	1FM

Statement as of June 30, 2016 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		05/26/2016	MBS Paydown		72,468	72,468	72,562	72,282				0		72,468			0	1,545	11/26/2035	1FM
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35		06/26/2016	MBS Paydown		77,631	77,631	76,708	76,992		179		179		77,631			0	2,122	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		06/26/2016	Pass-Through Loss			(145,159)	3,577			(26)		(26)					0		11/26/2035	1FM
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		06/26/2016	MBS Paydown		671,831	671,831	674,262	670,085		(212)		(212)		671,831			0	16,314	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		06/26/2016	Pass-Through Loss			(254,171)	310			292,022		292,022		(15,504)		15,504	15,504		09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		06/30/2016	Book Value Adjustment									0		15,504		(15,504)	(15,504)		09/26/2035	1FM
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35		06/26/2016	MBS Paydown		568,575	568,575	568,575	568,575				0		568,575			0	12,978	10/26/2035	1FM
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36		06/26/2016	MBS Paydown		24,052	24,052	24,052	24,052				0		24,052			0	274	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		06/26/2016	Pass-Through Loss			1,065	1,094					0					0		04/26/2036	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		05/26/2016	MBS Paydown		248,084	248,084	248,084	247,185		12,140		12,140		248,084			0	5,193	01/26/2036	1FM
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36		06/26/2016	MBS Paydown		26,783	26,783	26,783	26,698		35		35		26,783			0	695	01/26/2036	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		06/26/2016	MBS Paydown		1,656,731	1,656,731	1,653,569	1,656,731		(41,554)		(41,554)		1,656,731			0	32,116	04/26/2035	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2016	MBS Paydown		40,175	40,175	22,062	21,550		13,769		13,769		40,175			0	1,018	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2016	Pass-Through Loss			(11,328)						0		1,064		(1,064)	(1,064)		09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/30/2016	Book Value Adjustment									0		(1,064)		1,064	1,064		09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		06/26/2016	MBS Paydown		867,088	867,088	865,812	863,260		681		681		867,088			0	23,577	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2016	Pass-Through Loss			(633,946)	27,095			(27)		(27)					0		07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		06/26/2016	MBS Paydown		597,959	597,959	597,959	596,114		63		63		597,959			0	15,476	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		06/26/2016	Pass-Through Loss			(224,790)	19,066					0					0		11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		06/26/2016	MBS Paydown		985,917	985,917	985,917	983,418		(206)		(206)		985,917			0	24,621	09/26/2035	1FM
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35		06/26/2016	Pass-Through Loss			(224,818)	185			(2)		(2)					0		09/26/2035	1FM
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36		06/26/2016	MBS Paydown		451,742	451,742	376,362	423,825		27,449		27,449		451,742			0	12,858	12/26/2036	1FM
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36		06/26/2016	MBS Paydown		224,833	224,833	157,957	189,158		37,198		37,198		224,833			0	6,438	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/26/2016	Pass-Through Loss			(272,612)						0		(272,612)		272,612	272,612		12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/30/2016	Book Value Adjustment									0		272,612		(272,612)	(272,612)		12/26/2036	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		06/26/2016	MBS Paydown		14,709	14,709	12,211	7,123		(18)		(18)		14,709			0	184	05/26/2036	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		06/26/2016	MBS Paydown		270,544	270,544	272,200	270,211		(12,764)		(12,764)		270,544			0	5,953	08/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		06/26/2016	MBS Paydown		313,998	313,998	313,998	313,135		583		583		313,998			0	7,286	02/26/2035	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		06/26/2016	MBS Paydown		114,887	114,887	114,887	114,887				0		114,887			0	2,647	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		06/26/2016	Pass-Through Loss			38	38			(0)		(0)					0		01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		06/26/2016	MBS Paydown		86,534	86,534	86,966	86,534				0		86,534			0	2,273	06/26/2037	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		06/26/2016	Pass-Through Loss			13,962	9,942			(40)		(40)					0		06/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		06/26/2016	MBS Paydown		85,428	85,428	76,037	78,666		1,066		1,066		85,428			0	2,119	04/26/2037	1FM
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37		06/26/2016	Pass-Through Loss			8,933				(1,291)		(1,291)					0		04/26/2037	6FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		06/26/2016	MBS Paydown		258,657	258,657	258,236	248,286		(6,394)		(6,394)		258,657			0	5,751	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		06/26/2016	Pass-Through Loss			26,832	20,441			(34)		(34)					0		02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		06/26/2016	MBS Paydown		70,789	70,789	70,789	66,818		454		454		70,789			0	96	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		06/26/2016	MBS Paydown		75,815	75,815	75,815	75,815				0		75,815			0	819	03/26/2037	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		06/26/2016	MBS Paydown		614,054	614,054	614,054	612,377		(4)		(4)		614,054			0	13,694	03/26/2036	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		06/26/2016	MBS Paydown		317,156	317,156	317,156	316,120		449		449		317,156			0	8,461	08/26/2035	1FM
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037		06/26/2016	MBS Paydown		318,838	318,838	314,447	240,146		5,799		5,799		318,838			0	6,543	05/26/2037	1FM
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040		06/15/2016	MBS Paydown		929,705	929,705	952,584	930,210		8,150		8,150		929,705			0	23,763	02/15/2040	1FE
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37		05/26/2016	MBS Paydown		8,354	8,354	8,322	8,322		63		63		8,354			0	181	09/26/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36	.	06/26/2016.	MBS Paydown		122,593	122,593	118,302	120,020		1,370		1,370		122,593			0	1,720	03/26/2036	1FM
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39	.	06/15/2016.	MBS Paydown		415,522	415,522	405,086	412,405		8,546		8,546		415,522			0	10,316	09/15/2039	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40	.	06/15/2016.	MBS Paydown		809,612	809,612	816,393	808,836		3,067		3,067		809,612			0	20,644	02/15/2040	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48	.	06/12/2016.	MBS Paydown		1,866,127	1,866,127	1,957,611	1,880,085		(13,197)		(13,197)		1,866,127			0	54,183	08/12/2048	1FE
12645B BH 3	CSMC 2010-17R 3A3 SUB SSNR 3.5 5/26/2036	.	05/26/2016.	MBS Paydown		737,799	737,799	643,729	737,799				0		737,799			0	8,857	05/26/2036	1FM
12645D DN 4	CSMC 2010-19R 6A2 SUB SSNR 3.25 11/27/36	.	06/27/2016.	MBS Paydown		1,493,609	1,493,609	1,344,248	1,477,812		(2,619,392)		(2,619,392)		1,493,609			0	20,194	11/27/2036	1FM
12645E DU 6	CSMC 2010-20R 6A3 SUB SSNR SSUP 7/27/35	.	04/27/2016.	MBS Paydown		67,720	67,720	60,694	66,599		(56,477)		(56,477)		67,720			0	620	07/27/2035	1FM
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043	.	06/25/2016.	MBS Paydown		313,062	313,062	292,713	372,306		1,309		1,309		313,062			0	4,971	03/25/2043	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43	.	06/25/2016.	MBS Paydown		260,499	260,499	243,403	244,442		(123)		(123)		260,499			0	3,318	04/25/2043	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43	.	06/25/2016.	MBS Paydown		931,296	931,296	881,821	884,161		19,471		19,471		931,296			0	11,613	05/25/2043	1FM
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043	.	06/25/2016.	MBS Paydown		81,154	81,154	79,265	79,361		464		464		81,154			0	1,229	07/25/2043	1FM
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE	.	06/27/2016.	MBS Paydown		581,990	581,990	552,345	565,734		8,832		8,832		581,990			0	1,446	12/27/2036	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043	.	06/25/2016.	MBS Paydown		1,069,774	1,069,774	1,030,995	1,033,931		20,922		20,922		1,069,774			0	14,735	08/25/2043	1FM
126650 AN 0	CVS CAREMARK 6.204 10/10/25	.	06/10/2016.	Sinking Fund Redemption		60,629	60,629	62,009	61,198		(46)		(46)		60,629			0	1,566	10/10/2025	2FE
126650 AW 0	CVS CAREMARK 5.298 01/11/27	.	06/10/2016.	Sinking Fund Redemption		45,694	45,694	45,694	45,694				0		45,694			0	1,009	01/11/2027	2FE
126650 BQ 2	CVS CAREMARK 6.943 01/10/2030	.	06/10/2016.	Sinking Fund Redemption		60,061	60,061	70,524	69,282		(356)		(356)		60,061			0	1,738	01/10/2030	2FE
126650 BV 1	CVS PT TRUST 5.773 01/10/2033	.	06/10/2016.	Sinking Fund Redemption		38,188	38,188	39,117	38,973		(24)		(24)		38,188			0	919	01/10/2033	2FE
126650 BY 5	CVS CORP 5.926 01/10/2034	.	06/10/2016.	Sinking Fund Redemption		92,780	92,780	94,077	93,897		(32)		(32)		92,780			0	2,292	01/10/2034	2FE
126650 CL 2	CVS HEALTH CORP 3.875 07/20/2025	.	05/31/2016.	Cash Tender		875,403	804,000	795,912	796,210		7,790		7,790		804,000		71,403	71,403	16,880	07/20/2025	2FE
12665V AA 0	CVS PASS-THRU TR 2014 4.163 08/10/36	.	06/10/2016.	Sinking Fund Redemption		59,688	59,688	59,688	59,688				0		59,688			0	1,036	08/11/2036	2FE
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036	.	06/25/2016.	MBS Paydown		203,571	203,571	184,486	203,571				0		203,571			0	4,511	02/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	.	06/25/2016.	MBS Paydown		17,611	17,611	17,015	10,565		5,238		5,238		17,611			0	358	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	.	06/25/2016.	Pass-Through Loss			5,652	5,461					0					0		05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	.	06/27/2016.	Suspense Ledger Adjustment		2,652							0				2,652	2,652		05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	.	06/30/2016.	Book Value Adjustment									0		2,652		(2,652)	(2,652)		05/25/2036	1FM
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33	.	06/25/2016.	MBS Paydown		3,592	3,592	2,676	2,958		249		249		3,592			0	16	11/25/2033	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	.	06/25/2016.	MBS Paydown		783,438	783,438	682,570	681,769		59,212		59,212		783,438			0	18,614	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	06/25/2016.	MBS Paydown		201,895	201,895	177,958	173,778		3,144		3,144		201,895			0	4,642	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	06/25/2016.	Pass-Through Loss			33,344						0					0		04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	06/27/2016.	Suspense Ledger Adjustment		42,187							0				42,187	42,187		04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	06/30/2016.	Book Value Adjustment									0		42,187		(42,187)	(42,187)		04/25/2035	1FM
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034	.	06/25/2016.	MBS Paydown		274,074	274,074	272,148	272,915		234		234		274,074			0	5,862	04/25/2034	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034	.	06/25/2016.	MBS Paydown		13,318	13,318	13,318	13,318				0		13,318			0	367	07/25/2034	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024	.	06/25/2016.	MBS Paydown		93,014	93,014	94,409	93,587		730		730		93,014			0	2,203	08/25/2024	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	.	05/25/2016.	Pass-Through Loss			4,517	2,120					0					0		05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	.	06/25/2016.	MBS Paydown		155,781	155,781	141,142	130,265		859		859		155,781			0	3,668	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	.	06/27/2016.	Suspense Ledger Adjustment		33,828							0				33,828	33,828		05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	.	06/30/2016.	Book Value Adjustment									0		33,828		(33,828)	(33,828)		05/25/2035	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	.	05/25/2016.	Pass-Through Loss			47,273	31,913					0		(53,279)		53,279	53,279		01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	.	06/25/2016.	MBS Paydown		31,682	31,682	21,388	1,845		(46,557)		(46,557)		31,682			0	99	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	.	06/30/2016.	Book Value Adjustment									0		53,279		(53,279)	(53,279)		01/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	.	06/25/2016.	MBS Paydown		16,061	16,061	13,890	9,144		(1,481)		(1,481)		16,061			0	414	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	.	06/25/2016.	Pass-Through Loss			5,346	4,624					0		950		(950)	(950)		05/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/27/2016	Suspense Ledger Adjustment		60,820							0				60,820	60,820		05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/30/2016	Book Value Adjustment									0		59,870		(59,870)	(59,870)		05/25/2036	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		05/25/2016	Pass-Through Loss			1,394						0					0		11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		06/25/2016	MBS Paydown		7,935	7,935	6,327	6,502		844		844		7,935			0	171	11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		06/27/2016	Suspense Ledger Adjustment		16,678							0				16,678	16,678		11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		06/30/2016	Book Value Adjustment									0		16,678		(16,678)	(16,678)		11/25/2035	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		06/25/2016	MBS Paydown		267,017	267,017	266,640	266,646		(447)		(447)		267,017			0	6,352	02/25/2033	1FM
12669E JR 8	CWHL 2003-J5 1A6 5.50 7/25/33		06/25/2016	MBS Paydown		2,423	2,423	2,479	2,384		26		26		2,423			0	63	07/25/2033	1FM
12669E JS 6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033		06/25/2016	MBS Paydown		38,046	38,046	38,735	38,434		(516)		(516)		38,046			0	985	07/25/2033	1FM
12669G A5 0	CWHL 2005-HYB3 1A1 PT SNR FLT 06/20/2035		06/20/2016	MBS Paydown		400,181	400,181	364,165			26,039		26,039		400,181			0	2,000	06/20/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/25/2016	MBS Paydown		63,225	63,225	59,192	59,954		7,387		7,387		63,225			0	1,372	08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/25/2016	Pass-Through Loss			38,063	36,339					0					0		08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/27/2016	Suspense Ledger Adjustment		162,372							0				162,372	162,372		08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/30/2016	Book Value Adjustment									0		162,372		(162,372)	(162,372)		08/25/2035	1FM
12686C AZ 2	CABLEVISION SYS 7.75 04/15/18		04/11/2016	BARCLAYS CAPITAL		519,375	500,000	500,000	500,000				0		500,000		19,375	19,375	19,267	04/15/2018	4FE
12694* AA 4	CVS (NEW ALBANY IN) CTL 5.14 01/15/2041		06/15/2016	Paydown		31,350	31,350	31,350	31,350				0		31,350			0	645	01/15/2041	2FE
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041		05/20/2016	MBS Paydown		150,000	150,000	150,000	150,000				0		150,000			0	4,466	02/20/2041	3AM
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018		06/30/2016	Paydown		10,821	10,821	9,971			850		850		10,821			0	91	03/29/2018	4FE
13342B AE 5	CAMERON INTERNATIONAL 4.50 06/01/2021		04/06/2016	Consent Fee		12,500							0		12,500			0		06/01/2021	2FE
13342B AE 5	CAMERON INTERNATIONAL 4.50 06/01/2021		04/07/2016	Cash Tender		5,514,850	5,000,000	4,957,550	4,974,625		37,875		37,875		5,000,000		514,850	514,850	78,750	06/01/2021	2FE
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019	I	06/24/2016	Cash Tender		11,193,750	9,950,000	10,659,688	10,518,412		(74,427)		(74,427)		10,443,985		749,765	749,765	469,101	05/15/2019	3FE
13643E AG 0	CANADIAN OIL SANDS TR 4.50 04/01/2022	I	06/03/2016	IMPERIAL CAPITAL		250,000	250,000	248,053	248,683		80		80		248,763		1,237	1,237	5,625	04/01/2022	3FE
13643E AG 0	CANADIAN OIL SANDS TR 4.50 04/01/2022	I	06/08/2016	BARCLAYS CAPITAL		1,776,250	1,750,000	1,736,368	1,740,779		580		580		1,741,359		34,891	34,891	57,219	04/01/2022	3FE
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018		06/15/2016	MBS Paydown		579,008	579,008	579,075	579,018		85		85		579,008			0	6,415	11/15/2018	1FE
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		06/25/2016	MBS Paydown		257,284	257,284	198,591	198,756		22,029		22,029		257,284			0	672	01/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		06/25/2016	MBS Paydown		326,080	326,080	268,708	307,528		(27,760)		(27,760)		326,080			0	816	02/25/2036	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		06/15/2016	MBS Paydown		52,797	52,797	53,138	52,925		3,045		3,045		52,797			0	1,264	12/15/2038	1FE
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		06/15/2016	MBS Paydown		92,788	92,788	92,754			(61)		(61)		92,788			0	779	02/15/2046	1FE
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29		06/15/2016	MBS Paydown		3,494,653	3,494,653	3,494,653	3,494,653				0		3,494,653			0	90,036	02/15/2029	1FE
15189Y AC 0	CENTERPOINT ENER 6.15 05/01/2016		05/01/2016	Maturity		5,000,000	5,000,000	4,982,200	4,999,208		792		792		5,000,000			0	153,750	05/01/2016	2FE
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		06/01/2016	Sinking Fund Redemption		99,604	99,604	99,604	99,604		(0)		(0)		99,604			0	2,662	12/01/2016	1
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		06/25/2016	MBS Paydown		22,293	22,293	22,071	22,096		(143)		(143)		22,293			0	648	06/25/2032	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		05/25/2016	Pass-Through Loss			(487)						0		(487)		487	487		01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2016	MBS Paydown		30,042	30,042	26,413	23,634		3,374		3,374		30,042			0	341	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/30/2016	Book Value Adjustment									0		487		(487)	(487)		01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2016	MBS Paydown		51,726	51,726	45,332	45,971		18,502		18,502		51,726			0	1,235	11/25/2036	4FM
165167 CQ 8	CHESAPEAKE ENRGY WI 8.00 12/15/2022		06/01/2016	MORGAN STANLEY		1,440,000	1,800,000	868,500	869,805		25,278		25,278		895,082		544,918	544,918		12/15/2022	5FE
165167 CQ 8	CHESAPEAKE ENRGY WI 8.00 12/15/2022		06/02/2016	MIZUHO SEC USA		1,799,200	2,249,000	1,085,143	1,086,773		31,787		31,787		1,118,559		680,641	680,641	147,164	12/15/2022	5FE
172967 HD 6	CITIGROUP INC 3.875 10/25/2023		05/13/2016	Cash Tender		8,000,000	8,000,000	7,981,600	7,985,036		14,964		14,964		8,000,000			0	733,380	10/25/2023	2FE
172967 HT 1	CITIGROUP INC 3.75 06/16/2024		05/13/2016	Cash Tender		20,000,000	20,000,000	19,975,200	19,978,448		21,552		21,552		20,000,000			0	1,493,050	06/16/2024	2FE
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18		06/25/2016	MBS Paydown		17	17	13	11		(167)		(167)		17			0		12/25/2018	1FM
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		06/25/2016	MBS Paydown		1,007,769	1,007,769	886,916			(8,142)		(8,142)		1,007,769			0	4,502	10/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		06/25/2016.	Pass-Through Loss			66,457						0					0		10/25/2035	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		06/25/2016.	MBS Paydown		279,503	279,503	252,950	254,422		12,883		12,883		279,503			0	2,802	03/25/2034	1FM
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34		06/25/2016.	MBS Paydown		103,917	103,917	96,772	98,920		4,268		4,268		103,917			0	1,201	05/25/2034	1FM
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		06/25/2016.	MBS Paydown		46,153	46,153	39,692			(7,072)		(7,072)		46,153			0	145	12/25/2035	1FM
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		06/25/2016.	Pass-Through Loss			224						0					0		12/25/2035	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		06/25/2016.	MBS Paydown		8,194	8,194	6,822	5,614		629		629		8,194			0	181	08/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2016.	MBS Paydown		272,659	272,659	242,585	242,451		(14,045)		(14,045)		272,659			0	6,366	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2016.	Pass-Through Loss			26,742						0					0		04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		06/25/2016.	MBS Paydown		376,162	376,162	333,972	316,454		(1,003)		(1,003)		376,162			0	9,162	04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		06/25/2016.	Pass-Through Loss			36,894						0					0		04/25/2036	1FM
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049		04/15/2016.	MBS Paydown		413,202	413,202	427,879	411,757		18,983		18,983		413,202			0	16,169	03/15/2049	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		06/25/2016.	MBS Paydown		503,662	503,662	416,670	489,210		(3,774)		(3,774)		503,662			0	1,292	08/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		06/25/2016.	MBS Paydown		608,838	608,838	591,624	605,526		667		667		608,838			0	14,739	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2016.	MBS Paydown		206,052	206,052	192,062	202,035		14		14		206,052			0	4,996	09/25/2036	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		06/25/2016.	MBS Paydown		522,603	522,603	503,049	504,876		(1,864)		(1,864)		522,603			0	11,972	06/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2016.	MBS Paydown		34,375	34,375	12,191	11,325		23,294		23,294		34,375			0	438	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2016.	Pass-Through Loss			3,595				(9)		(9)		6,802		(6,802)	(6,802)		03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/30/2016.	Book Value Adjustment									0		(6,802)		6,802	6,802		03/25/2037	1FM
17314Q AD 9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36		06/25/2016.	MBS Paydown		90,260	90,260	30,688	37,285		31,561		31,561		90,260			0	2,043	01/25/2036	1FM
17314Q BF 3	CMLTI 2009-11 7A2 SUB SSUP CSTR 10/25/35		03/21/2016.	CITIGROUP							(2,917)		(2,917)		(2,917)		2,917	2,917	(119)	10/25/2035	1FM
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37		06/25/2016.	MBS Paydown		149,839	149,839	144,288	146,005		30,896		30,896		149,839			0	1,434	06/25/2037	1FM
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037		06/25/2016.	MBS Paydown		443,915	443,915	447,244	443,305		387		387		443,915			0	13,962	08/25/2037	1FM
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036		06/25/2016.	MBS Paydown		61,387	61,387	57,877	59,989		1,298		1,298		61,387			0	827	07/25/2036	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		06/25/2016.	MBS Paydown		1,040,914	1,040,914	1,040,914	1,037,095		223		223		1,040,914			0	30,047	04/25/2037	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		06/25/2016.	MBS Paydown		251,837	251,837	242,574	246,113		3,441		3,441		251,837			0	2,627	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		06/25/2016.	MBS Paydown		328,438	328,438	323,511	325,221		1,226		1,226		328,438			0	8,385	05/25/2037	1FM
17317E BN 0	CMLTI 2010-7 9A2 SUB SSNR 6.0 10/25/2037		06/25/2016.	MBS Paydown		272,988	272,988	266,163	270,537		2,178		2,178		272,988			0	7,019	10/25/2037	1FM
17319A AL 1	CMLTI 2012-2 4A4 MEZ CSTR 03/20/2036 RE		03/04/2016.	CITIGROUP									0					0	2,653	03/20/2036	1FM
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44		06/25/2016.	MBS Paydown		600,017	600,017	602,455	602,369		(1,906)		(1,906)		600,017			0	8,435	06/25/2044	1FM
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44		06/25/2016.	MBS Paydown		196,373	196,373	195,207	259,513		(271)		(271)		196,373			0	3,916	06/25/2044	1FM
19075Q AB 8	COBANK, ACB 7.875 04/16/2018		04/15/2016.	Paydown		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	157,500	04/16/2018	1FE
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047		05/09/2016.	Liquidation			3,907,454	3,565,552	0				0		0		(0)	(0)		12/09/2047	6FE
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46		04/10/2016.	MBS Paydown		48,180	48,180	47,262	48,040		330		330		48,180			0	939	06/10/2046	1FM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		06/15/2016.	MBS Paydown		13,938	13,938	13,927	5,006				0		13,938			0	405	03/15/2027	1FM
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024		04/29/2016.	Sinking Fund Redemption		248,864	248,864	250,730	250,515		(73)		(73)		248,864			0	4,977	10/29/2024	1FE
210795 QC 7	CONTL AIRLINES 12-2 B 5.50 10/29/2020		04/29/2016.	Sinking Fund Redemption		45,108	45,108	45,108	45,108				0		45,108			0	1,240	10/29/2020	2FE
21079N AA 9	CONTL AIRLINES 5.983 04/19/22		04/19/2016.	Sinking Fund Redemption		144,164	144,164	142,587	143,183		52		52		144,164			0	4,313	04/19/2022	2FE
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		06/23/2016.	DEUTSCHE BANK		5,131,875	5,250,000	4,935,000	4,961,563		17,485		17,485		4,979,048		152,827	152,827	129,003	09/15/2022	3FE
22303Q AP 5	COVIDIEN INTL FIN SA 2.95 06/15/2023	R	04/15/2016.	Cash Tender		9,439,740	9,000,000	8,996,770	8,997,668		8,414		8,414		9,006,082		433,658	433,658	88,500	06/15/2023	1FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		06/25/2016.	MBS Paydown		371,124	371,124	374,578	372,638		(2,567)		(2,567)		371,124			0	8,828	06/25/2033	1FM
22541S ES 3	HEMT 2004-2 M2 MEZ FLT 08/25/2034		06/25/2016.	MBS Paydown		175,727	175,727	148,929	167,468		3,002		3,002		175,727			0	1,516	08/25/2034	1FM
225433 AC 5	CREDIT SUISSE GP FUND 3.75 03/26/2025	R	06/28/2016.	JP MORGAN SECURITIES INC.		4,875,600	5,000,000	4,988,000	4,988,768		514		514		4,989,282		(113,682)	(113,682)	93,750	03/26/2025	2FE
225433 AC 5	CREDIT SUISSE GP FUND 3.75 03/26/2025	R	06/28/2016.	KEYBANK CAPITAL MARKET		4,868,400	5,000,000	4,988,000	4,988,768		514		514		4,989,282		(120,882)	(120,882)	93,750	03/26/2025	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035	.	06/25/2016.	MBS Paydown		27,890	27,890	24,613	24,546		(7,193)		(7,193)		27,890			0	808	07/25/2035	1FM
22545D AF 4	CSMC 2006-C3 AM MEZ CSTR 06/15/2038	.	06/15/2016.	MBS Paydown		5,095,000	5,095,000	5,101,369			(6,369)		(6,369)		5,095,000			0	37,386	06/15/2038	1FM
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033	.	06/25/2016.	MBS Paydown		6,808	6,808	7,055	7,004		(88)		(88)		6,808			0	207	02/25/2033	2FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	06/18/2016.	MBS Paydown		125,000	125,000	124,999	125,000				0		125,000			0	1,604	04/18/2028	1FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	R	06/18/2016.	MBS Paydown		194,444	194,444	194,384	194,391		5		5		194,444			0	2,649	11/18/2029	1FE
22822R AQ 3	CROWN CASTLE TOW 5.495 01/15/17	.	05/15/2016.	Call		17,135,799	17,000,000	17,000,000	17,000,000				0		17,000,000		135,799	135,799	389,229	01/15/2017	1FE
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022	.	05/20/2016.	MBS Paydown		1,860,709	1,860,709	1,863,130	1,860,709				0		1,860,709			0	18,486	11/21/2022	1FE
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37	.	06/27/2016.	MBS Paydown		163,109	163,109	155,499	160,651		1,304		1,304		163,109			0	1,650	07/27/2037	1FM
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37	.	06/26/2016.	MBS Paydown		161,374	161,374	150,736	161,374				0		161,374			0	1,348	06/26/2037	1FM
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38	.	06/26/2016.	MBS Paydown		2,142,535	2,142,535	2,058,172	2,142,535				0		2,142,535			0	21,828	04/26/2038	1FM
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43	.	06/25/2016.	MBS Paydown		575,773	575,773	517,026	518,867		28,149		28,149		575,773			0	5,081	02/25/2043	1FM
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28	.	06/15/2016.	Paydown		161,368	161,368	161,368	161,368				0		161,368			0	3,539	12/15/2028	2
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037	.	06/15/2016.	Paydown		33,927	33,927	34,267	34,254		(8)		(8)		33,927			0	649	07/15/2037	2FE
22969* AA 1	WAL-MART GREENVILLE CTL 3.52 12/15/2029	.	06/15/2016.	Paydown		101,822	101,822	102,840	102,799		(44)		(44)		101,822			0	1,494	12/15/2029	1FE
22970* AA 8	BNSF RAILWAY SER 2015 4.07 05/15/2034	.	06/15/2016.	Paydown		77,364	77,364	77,364	77,364				0		77,364			0	1,321	05/15/2034	1FE
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037	.	06/15/2016.	Paydown		17,407	17,407	17,407	15,964				0		17,407			0	321	12/15/2037	1FE
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.	05/25/2016.	Pass-Through Loss			37,060						0					0		04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.	06/25/2016.	MBS Paydown		1,341,019	1,341,019	899,744	882,423		399,529		399,529		1,341,019			0	3,918	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.	06/27/2016.	Suspense Ledger Adjustment		173,857							0				173,857	173,857		04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.	06/30/2016.	Book Value Adjustment									0		173,857		(173,857)	(173,857)		04/25/2046	1FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	.	06/15/2016.	MBS Paydown		61,249	61,249	42,797	48,751		(53,097)		(53,097)		61,249			0	147	07/15/2036	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	.	06/25/2016.	MBS Paydown		251,224	251,224	191,394	184,576		44,130		44,130		251,224			0	714	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	.	06/25/2016.	Pass-Through Loss			16,196	12,374					0					0		12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	.	06/27/2016.	Suspense Ledger Adjustment		292,470							0				292,470	292,470		12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	.	06/30/2016.	Book Value Adjustment									0		292,470		(292,470)	(292,470)		12/25/2046	1FM
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47	.	06/25/2016.	MBS Paydown		882,400	882,400	547,088	524,540		330,615		330,615		882,400			0	3,200	05/25/2047	1FM
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45	.	05/20/2016.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	408	02/20/2045	2AM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45	.	05/20/2016.	MBS Paydown		37,500	37,500	37,500	37,500				0		37,500			0	746	02/20/2045	2AM
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016	.	06/15/2016.	Paydown		319,387	319,387	352,743	323,572		(1,993)		(1,993)		319,387			0	9,856	11/15/2016	2
247358 AA 2	DELTA AIR 2012-1 4 05/07/20	.	05/07/2016.	Sinking Fund Redemption		200,090	200,090	200,090	200,090				0		200,090			0	4,752	05/07/2020	1FE
24736T AA 5	DELTA AIR LINES 09-1A 7.75 12/17/2019	.	06/17/2016.	Sinking Fund Redemption		181,103	181,103	181,103	181,122		(3)		(3)		181,103			0	7,018	12/17/2019	1FE
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30	.	06/15/2016.	MBS Paydown		30,315	30,315	29,316	28,836				0		30,315			0	705	08/15/2030	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36	.	06/25/2016.	MBS Paydown		94,707	94,707	74,582	76,892		(5,000)		(5,000)		94,707			0	193	12/25/2036	1FM
25150N AB 0	DBALT 2006-AR5 1A2 SEQ SSNR FLT 10/25/36	.	06/25/2016.	MBS Paydown		142,302	142,302	75,776			2,830		2,830		142,302			0	208	10/25/2036	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037	.	06/25/2016.	MBS Paydown		146,314	146,314	129,671			3,205		3,205		146,314			0	83	02/25/2037	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037	.	06/25/2016.	Pass-Through Loss			20,671						0					0		02/25/2037	1FM
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035	.	06/25/2016.	MBS Paydown		196,288	196,288	142,554	145,790		(573)		(573)		196,288			0	758	02/25/2035	1FM
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035	.	06/25/2016.	MBS Paydown		178,481	178,481	133,962	127,770		653		653		178,481			0	611	06/25/2035	1FM
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36	.	04/25/2016.	Pass-Through Loss			7,175						0					0		02/25/2036	1FM
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36	.	06/25/2016.	MBS Paydown		7,254	7,254	6,237			(2,543)		(2,543)		7,254			0	26	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.	06/25/2016.	MBS Paydown		24,206	24,206	24,206	15,742		1,735		1,735		24,206			0	469	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.	06/25/2016.	Pass-Through Loss			9,827	9,827					0					0		02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.	06/25/2016.	MBS Paydown		17,290	17,290	17,290	11,244		1,237		1,237		17,290			0	335	02/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.	06/25/2016.	Pass-Through Loss			7,020	7,020					0					0		02/25/2036	1FM
251525 AP 6	DEUTSCHE BANK AG 4.50 04/01/2025	R	06/28/2016.	GOLDMAN SACHS		7,291,600	8,000,000	7,985,580	7,986,447		597		597		7,987,044		(695,444)	(695,444)	248,750	04/01/2025	3FE
251525 AP 6	DEUTSCHE BANK AG 4.50 04/01/2025	R	06/30/2016.	BARCLAYS CAPITAL		2,764,050	3,000,000	2,972,280	2,973,868		1,177		1,177		2,975,045		(210,995)	(210,995)	58,519	04/01/2025	3FE
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE	.	06/26/2016.	MBS Paydown		111,978	111,978	103,951	104,401		4,446		4,446		111,978			0	1,305	06/26/2035	1FM
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018	.	06/20/2016.	Distribution		11,085,412	10,868,051	10,883,344	10,868,051				0		10,868,051		217,361	217,361	545,214	01/17/2018	4
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	R	06/14/2016.	MBS Paydown		607,042	607,042	606,892	606,900		(56)		(56)		607,042			0	9,567	07/14/2028	1FE
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	06/15/2016.	Sinking Fund Redemption		372,400	372,400	371,469	372,018		80		80		372,400			0	10,963	06/15/2019	1FE
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042	.	04/25/2016.	MBS Paydown		92,716	92,716	92,716	92,716				0		92,716			0	2,418	01/25/2042	2AM
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45	.	04/25/2016.	MBS Paydown		40,000	40,000	40,000	40,000		0		0		40,000			0	915	10/25/2045	3AM
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	R	05/30/2016.	Sinking Fund Redemption		352,238	352,238	352,238	352,238				0		352,238			0		05/30/2021	2FE
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	R	05/30/2016.	Sinking Fund Redemption		123,077	123,077	123,077	123,077				0		123,077			0	3,154	11/30/2022	1FE
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034	.	06/15/2016.	Paydown		93,138	93,138	93,557	93,521		(10)		(10)		93,138			0	2,011	03/15/2034	2
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045	.	04/20/2016.	MBS Paydown		35,000	35,000	35,000	35,000				0		35,000			0	913	07/20/2045	2AM
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024	.	04/15/2016.	MBS Paydown		422,564	422,564	422,491	422,529		9		9		422,564			0	12,254	07/15/2024	2AM
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23	.	04/15/2016.	MBS Paydown		445,639	445,639	445,632	445,639				0		445,639			0	7,763	07/15/2023	2AM
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019	.	04/15/2016.	Paydown		158,816	158,816	158,816					0		158,816			0	1,204	01/15/2019	1Z
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	R	06/15/2016.	MBS Paydown		87,500	87,500	87,495	87,496		0		0		87,500			0	1,571	12/15/2039	1FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025	.	04/01/2016.	MBS Paydown		133,404	133,404	134,071	133,404				0		133,404			0	2,340	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025	.	04/01/2016.	MBS Paydown		144,201	144,201	144,444	144,201				0		144,201			0	2,438	10/01/2025	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044	.	06/19/2016.	MBS Paydown		54,030	54,030	52,240			24		24		54,030			0	104	04/19/2044	1FE
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46	.	06/19/2016.	MBS Paydown		183,338	183,338	183,338					0		183,338			0	1,209	03/19/2046	1FE
29266R AB 4	EDGEWELL PERSONAL CARE 4.70 05/19/2021	.	06/02/2016.	CITIGROUP		10,437,500	10,000,000	9,999,200	9,999,524		34		34		9,999,558		437,942	437,942	258,500	05/19/2021	3FE
29266R AC 2	EDGEWELL PESONAL CARE 4.70 05/24/2022	.	06/02/2016.	CITIGROUP		830,000	800,000	797,728	798,427		92		92		798,520		31,480	31,480	18,800	05/24/2022	3FE
29266R AC 2	EDGEWELL PESONAL CARE 4.70 05/24/2022	.	06/03/2016.	BANC OF AMERICA SECURITIES		2,282,500	2,200,000	2,193,752	2,195,675		255		255		2,195,930		86,570	86,570	57,079	05/24/2022	3FE
30261J AK 5	FREMF 2012-KF01 B SEQ FLT 10/25/2044	.	05/25/2016.	MBS Paydown		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	73,524	10/25/2044	1FM
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042	.	06/15/2016.	MBS Paydown		90,361	90,361	90,743	90,592		(23)		(23)		90,361			0	1,585	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42	.	06/15/2016.	MBS Paydown		15,000	15,000	15,000	15,000				0		15,000			0	263	11/15/2042	1FE
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35	.	06/15/2016.	Paydown		24,739	24,739	24,743	24,743		(0)		(0)		24,739			0	468	02/15/2035	1
31331F AY 7	FEDERAL EXPRESS 6.845 01/15/19	.	05/04/2016.	Consent Fee		2,224							0		2,224			0		01/15/2019	2FE
31331F BC 4	FEDERAL EXPRESS 8.25 01/15/19	.	05/04/2016.	Consent Fee		450							0		450			0		01/15/2019	2FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017	.	06/01/2016.	Sinking Fund Redemption		136,767	136,767	130,533	136,186		257		257		136,767			0	4,017	06/01/2017	1FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036	.	06/25/2016.	MBS Paydown		132,578	132,578	116,068	116,227		3,174		3,174		132,578			0	321	10/25/2036	1FM
32027N RU 7	FFML 2005-FF5 M2 MEZ FLT 03/25/2035	.	06/25/2016.	MBS Paydown		183,596	183,596	149,631	176,979		1,908		1,908		183,596			0	875	03/25/2035	1FM
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036	.	06/25/2016.	MBS Paydown		541,346	541,346	418,190	492,425		13,662		13,662		541,346			0	1,771	01/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036	.	06/25/2016.	MBS Paydown		666,983	666,983	621,488	641,532		4,429		4,429		666,983			0	1,565	07/25/2036	1FM
32051G FM 2	FHAMS 2005-FA1 1A2 SEQ 5.50 03/25/2035	.	06/25/2016.	MBS Paydown		29,261	29,261	28,713	28,928		133		133		29,261			0	730	03/25/2035	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35	.	06/25/2016.	MBS Paydown		72,495	72,495	54,137	24,845		39		39		72,495			0	153	06/25/2035	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35	.	06/25/2016.	Pass-Through Loss			1,243						0					0		06/25/2035	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35	.	06/25/2016.	MBS Paydown		572,839	572,839	478,997			15,742		15,742		572,839			0	3,463	09/25/2035	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35	.	06/25/2016.	Pass-Through Loss			56,580						0					0		09/25/2035	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35	.	06/25/2016.	MBS Paydown		44,919	44,919	41,800	38,730		(9,197)		(9,197)		44,919			0	485	11/25/2035	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36	.	06/25/2016.	MBS Paydown		25,381	25,381	15,990	17,592		5,390		5,390		25,381			0	339	05/25/2036	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035	.	01/25/2016.	Pass-Through Loss			150	103			(71)		(71)					0		04/25/2035	1FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035		06/25/2016	MBS Paydown		93,549	93,549	64,315	62,741		7,029		7,029		93,549			0	404	04/25/2035	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		06/25/2016	MBS Paydown		510,590	510,590	333,650	340,643		51,940		51,940		510,590			0	5,996	11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		06/25/2016	Pass-Through Loss			330,819						0					0		11/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		06/25/2016	MBS Paydown		315,953	315,953	243,678	291,985		(12,801)		(12,801)		315,953			0	889	02/25/2036	1FM
337158 AE 9	FIRST TENN BANK BKNT 5.65 04/01/2016		04/01/2016	Maturity		21,000,000	21,000,000	20,862,063	20,995,984		4,016		4,016		21,000,000			0	593,250	04/01/2016	3FE
345397 WA 7	FUEL TRUST 3.984 06/15/2016		06/15/2016	Maturity		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	59,760	06/15/2016	2FE
345397 WB 5	FUEL TRUST 4.207 04/15/2016		04/15/2016	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	105,175	04/15/2016	2FE
346845 AA 8	FORT BENNING 5.28 01/15/2021		04/07/2016	RAYMOND JAMES & ASSOCIATES.		5,407,900	5,000,000	5,136,500	5,052,938		(4,921)		(4,921)		5,048,017		359,883	359,883	195,800	01/15/2021	1FE
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35		06/15/2016	Sinking Fund Redemption		150,670	150,670	141,696	143,256		222		222		150,670			0	3,993	12/15/2035	2FE
35671D AZ 8	FREEPORT-MCMORAN C&G 3.875 03/15/2023		06/23/2016	GOLDMAN SACHS		3,681,563	4,250,000	4,247,493	4,248,130		112		112		4,248,242		(566,679)	(566,679)	94,123	03/15/2023	3FE
35671D BD 6	FREEPORT-MCMORAN C&G 2.375 03/15/2018		05/10/2016	JP MORGAN SECURITIES INC.		3,325,000	3,500,000	3,263,750	3,297,603		32,095		32,095		3,329,698		(4,698)	(4,698)	39,343	03/15/2018	3FE
35671D BD 6	FREEPORT-MCMORAN C&G 2.375 03/15/2018		06/01/2016	JP MORGAN SECURITIES INC.		3,395,000	3,500,000	3,263,750	3,297,603		37,768		37,768		3,335,371		59,629	59,629	75,877	03/15/2018	3FE
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		04/25/2016	Pass-Through Loss			(77)						0		(77)		77	77		12/25/2028	4FM
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		06/25/2016	MBS Paydown		7,175	7,175	7,405	7,429		(39)		(39)		7,175			0	127	12/25/2028	4FM
36159X AC 4	GECMC 2007-C1 A3 SEQ 5.481 12/10/2049		06/10/2016	MBS Paydown		107,119	107,119	95,604	107,119				0		107,119			0	2,825	12/10/2049	1FM
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033		06/25/2016	MBS Paydown		4,853	4,853	3,821	4,534		211		211		4,853			0	89	04/25/2033	1FM
36185N 6N 5	GMACM 2005-AR2 2A SEQ SNR FLT 05/25/2035		06/25/2016	MBS Paydown		12,976	12,976	12,246			(972)		(972)		12,976			0	38	05/25/2035	1Z
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35		06/25/2016	MBS Paydown		104,301	104,301	99,111	103,671		3,826		3,826		104,301			0	1,383	07/25/2035	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		06/26/2016	MBS Paydown		1,183,710	1,183,710	1,151,710	1,173,171		7,550		7,550		1,183,710			0	30,541	01/26/2037	1FM
36190K AS 8	GSMS 2009-RR1 GGB SUB CSTR 07/12/38		06/12/2016	MBS Paydown		8,023,238	8,023,238	8,244,958	8,031,051		(30,813)		(30,813)		8,023,238			0	176,332	07/12/2038	1FE
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049		06/14/2016	MBS Paydown		2,921,538	2,921,538	2,697,629	2,899,450		5,259		5,259		2,921,538			0	68,512	12/14/2049	1FE
36190K AE 9	GSMS 2009-RR1 GGA SEQ CSTR 07/12/2038		02/12/2016	MBS Paydown									0					0	21	07/12/2038	1FE
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		06/15/2016	Sinking Fund Redemption		52,710	52,710	52,710	52,710				0		52,710			0	952	03/15/2019	1FE
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034		06/25/2016	MBS Paydown		67,035	67,035	66,674	66,766		148		148		67,035			0	1,513	02/25/2034	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		06/25/2016	MBS Paydown		323,977	323,977	214,910	114,628		(508)		(508)		323,977			0	714	03/25/2047	1FM
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11/10/39		06/10/2016	MBS Paydown		1,255,034	1,255,034	1,237,875	1,252,241		1,313		1,313		1,255,034			0	28,829	11/10/2039	1FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		06/25/2016	MBS Paydown		365,116	365,116	357,814	360,613		1,679		1,679		365,116			0	2,075	06/25/2035	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		06/25/2016	MBS Paydown		363,799	363,799	337,992			3,568		3,568		363,799			0	1,573	07/25/2035	1Z
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		06/25/2016	MBS Paydown		317,995	317,995	273,457			9,182		9,182		317,995			0	1,761	11/25/2035	1Z
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		06/25/2016	Pass-Through Loss			(719)						0					0		11/25/2035	1Z
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035		06/25/2016	MBS Paydown		141,611	141,611	125,326			8,530		8,530		141,611			0	341	11/25/2035	1FM
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035		06/25/2016	Pass-Through Loss			(3,023)						0					0		11/25/2035	1FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		06/25/2016	MBS Paydown		278,433	278,433	264,791			4,038		4,038		278,433			0	1,991	11/25/2035	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		06/25/2016	MBS Paydown		668,709	668,709	472,882	445,992		111,538		111,538		668,709			0	1,673	05/25/2046	1FM
36242D H4 8	GSR 2005-AR2 1A1 SEQ SNR FLT 04/25/2035		05/25/2016	MBS Paydown		114,163	114,163	104,745			(3,763)		(3,763)		114,163			0	815	04/25/2035	1FM
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036		06/25/2016	MBS Paydown		358,675	358,675	247,486	208,691		(13,875)		(13,875)		358,675			0	5,682	07/25/2036	1FM
36248# AA 0	GSA (ANCHORAGE, AK) CTL 3.50 11/15/2030		06/15/2016	Paydown		28,162	28,162	28,416			(6)		(6)		28,162			0	225	11/15/2030	1FE
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036		06/25/2016	MBS Paydown		130,654	130,654	93,745			12,031		12,031		130,654			0	203	05/25/2036	1FM
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44		06/10/2016	MBS Paydown		222,285	222,285	226,674	224,734		(2,726)		(2,726)		222,285			0	4,745	03/10/2044	1FM
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046		06/25/2016	MBS Paydown		209,465	209,465	166,786	181,193		17,884		17,884		209,465			0	504	08/25/2046	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		06/25/2016	MBS Paydown		17,464	17,464	16,187	16,219		1,622		1,622		17,464			0	445	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		06/25/2016	Pass-Through Loss			3,142	2,912					0					0		06/25/2027	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		06/09/2016	Sinking Fund Redemption		90,563	90,563	91,831	91,504		(32)		(32)		90,563			0	2,424	10/09/2029	2FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	.	06/20/2016.	Sinking Fund Redemption		18,076	18,076	17,375	18,076		(0)		(0)		18,076			0	504	09/20/2016	2FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	06/17/2016.	MBS Paydown		468,750	468,750	462,089	463,428		527		527		468,750			0	5,800	04/17/2028	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R	06/17/2016.	MBS Paydown		87,500	87,500	87,493	87,494		1		1		87,500			0	1,338	11/17/2028	1FE
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R	06/17/2016.	MBS Paydown		250,000	250,000	249,948	249,954		4		4		250,000			0	3,323	07/17/2029	1FE
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	R	06/18/2016.	MBS Paydown		272,727	272,727	272,719	272,727				0		272,727			0	3,114	01/18/2030	2AM
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36	.	06/25/2016.	MBS Paydown		144,955	144,955	144,955	93,397		33,354		33,354		144,955			0	3,897	05/25/2036	1FM
393505 HU 9	GT 1995-6 B1 SUB 7.70 9/15/2026	.	06/15/2016.	MBS Paydown		47,435	47,435	47,842	47,435				0		47,435			0	1,555	09/15/2026	2AM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	.	06/25/2016.	MBS Paydown		51,329	51,329	51,072	50,894		220		220		51,329			0	1,126	09/25/2034	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	06/07/2016.	BARCLAYS CAPITAL		3,818,336	3,827,906	3,890,708	3,864,372		(5,687)		(5,687)		3,860,206		(41,869)	(41,869)	57,419	12/15/2020	3FE
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	06/08/2016.	BARCLAYS CAPITAL		763,667	765,581	778,979	773,364		(1,237)		(1,237)		772,451		(8,784)	(8,784)	20,211	12/15/2020	3FE
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	06/15/2016.	Sinking Fund Redemption		224,784	224,784	224,936	224,872		(14)		(14)		224,784			0	9,296	12/15/2020	3FE
40256V AE 8	GULFS 2007-1A C CLO MEZ FLT 06/17/2021	.	06/17/2016.	MBS Paydown		6,875,000	6,875,000	6,539,844	6,770,162		104,839		104,839		6,875,000			0	50,048	06/17/2021	1FE
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	.	06/24/2016.	MBS Paydown		184,443	184,443	184,442	184,443		(2)		(2)		184,443			0	2,063	06/24/2049	1FE
410867 AC 9	HANOVER INSURANCE GRP 7.50 03/01/2020	.	05/21/2016.	Make Whole Call		6,051,550	5,000,000	4,982,850	4,991,391		8,609		8,609		5,000,000		1,051,550	1,051,550	270,833	03/01/2020	2FE
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36	.	06/21/2016.	MBS Paydown		13,474	13,474	9,499	9,367		(37)		(37)		13,474			0	36	07/21/2036	1FM
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034	.	06/19/2016.	MBS Paydown		57,907	57,907	46,470	47,634		8,743		8,743		57,907			0	590	06/19/2034	1FM
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35	.	06/19/2016.	MBS Paydown		118,396	118,396	82,835	76,350		14,528		14,528		118,396			0	371	11/19/2035	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45	.	06/19/2016.	MBS Paydown		39,202	39,202	27,648	28,432		(21,733)		(21,733)		39,202			0	130	08/19/2045	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46	.	06/19/2016.	MBS Paydown		15,332	15,332	10,886	8,741		(822)		(822)		15,332			0	40	09/19/2046	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043	.	06/20/2016.	MBS Paydown		31,875	31,875	31,875	31,875				0		31,875			0	713	03/20/2043	2AM
42217K AN 6	WELLTOWER INC 6.20 06/01/2016	.	06/01/2016.	Maturity		7,000,000	7,000,000	6,975,500	6,998,699		1,301		1,301		7,000,000			0	217,000	06/01/2016	2FE
42249# AA 7	HEALTHPARTNERS INC 2013 4.61 5/15/2030	.	05/15/2016.	Paydown		527,027	527,027	527,027	527,027				0		527,027			0	12,148	05/15/2030	1
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	.	06/25/2016.	MBS Paydown		433,751	433,751	368,146	422,684		(14,419)		(14,419)		433,751			0	1,473	01/25/2036	1FM
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037	.	06/25/2016.	MBS Paydown		648,427	648,427	386,895	541,041		16,346		16,346		648,427			0	1,577	07/25/2037	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037	.	06/25/2016.	MBS Paydown		16,346	16,346	11,175	2,760		3,283		3,283		16,346			0	37	02/25/2037	1FM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036	.	06/25/2016.	MBS Paydown		1,409,348	1,409,348	1,232,611			62,162		62,162		1,409,348			0	3,003	12/25/2036	1FM
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34	.	06/25/2016.	MBS Paydown		188,558	188,558	164,045	173,782		5,126		5,126		188,558			0	777	07/25/2034	1FM
448579 AC 6	HYATT HOTELS 3.875 08/15/2016	.	04/11/2016.	Make Whole Call		10,099,996	10,000,000	9,957,100	9,994,225		5,775		5,775		10,000,000		99,996	99,996	254,028	08/15/2016	2FE
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043	.	04/25/2016.	MBS Paydown		139,710	139,710	139,710	139,711		3		3		139,710			0	2,954	01/25/2043	1AM
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034	.	06/25/2016.	MBS Paydown		130,324	130,324	125,393	125,513		1,068		1,068		130,324			0	2,738	09/25/2034	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	.	06/25/2016.	MBS Paydown		149,055	149,055	121,106	125,120		(15,611)		(15,611)		149,055			0	635	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	.	06/25/2016.	MBS Paydown		40,551	40,551	20,765	3,509		1,955		1,955		40,551			0	172	08/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	.	06/25/2016.	Pass-Through Loss			10,759	18,336					0					0		08/25/2035	1FM
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36	.	06/25/2016.	MBS Paydown		4,028	4,028	2,820	3,092		(18)		(18)		4,028			0	12	05/25/2036	1FM
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013	.	06/25/2016.	MBS Paydown		181	181	148			0		0				181	181	0	10/25/2013	5*
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037	.	06/25/2016.	MBS Paydown		262,521	262,521	211,494	213,029		9,618		9,618		262,521			0	695	02/25/2037	1FM
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037	.	06/25/2016.	Pass-Through Loss			46,991	37,857					0		46,991		(46,991)	(46,991)		02/25/2037	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35	.	06/25/2016.	MBS Paydown		171,544	171,544	123,512			(32,487)		(32,487)		171,544			0	667	02/25/2035	1AM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	.	06/25/2016.	MBS Paydown		6,169	6,169	3,506	396		2,149		2,149		6,169			0	178	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	.	06/25/2016.	Pass-Through Loss			16,844	17,054					0					0		06/25/2035	1FM
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034	.	06/25/2016.	MBS Paydown		169,055	169,055	176,874	176,700		(6,365)		(6,365)		169,055			0	3,954	08/25/2034	3FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34	.	06/25/2016.	MBS Paydown		35,952	35,952	29,481	29,920		(1,079)		(1,079)		35,952			0	409	10/25/2034	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36	.	06/25/2016.	MBS Paydown		97,470	97,470	58,421	61,618		(31,688)		(31,688)		97,470			0	318	07/25/2036	1FM
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020	.	06/30/2016.	Paydown		46,148	46,148	45,687	45,724		49		49		46,148			0	2,069	06/30/2020	5*
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048	.	06/15/2016.	MBS Paydown		65,328	65,328	65,315	65,178		14		14		65,328			0	1,014	12/15/2048	1FE
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050	.	06/15/2016.	MBS Paydown		25,218	25,218	25,217	25,218				0		25,218			0	702	12/15/2050	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056	.	06/15/2016.	MBS Paydown		87,159	87,159	87,136	87,139		52		52		87,159			0	1,673	10/15/2056	1FE
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56	.	06/15/2016.	MBS Paydown		90,879	90,879	90,826	90,815		5		5		90,879			0	1,874	09/15/2056	1FE
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065	.	06/15/2016.	MBS Paydown		62,431	62,431	62,417	62,411		292		292		62,431			0	1,056	02/16/2065	1FE
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065	.	06/15/2016.	MBS Paydown		163,744	163,744	162,103	81,823		94		94		163,744			0	1,904	09/15/2065	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067	.	06/15/2016.	MBS Paydown		140,167	140,167	140,070	140,071		33		33		140,167			0	1,915	04/15/2067	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062	.	06/15/2016.	MBS Paydown		145,682	145,682	145,648	145,619		(74)		(74)		145,682			0	2,473	03/15/2062	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41	.	06/15/2016.	MBS Paydown		209,927	209,927	209,757	209,767		207		207		209,927			0	3,500	01/17/2073	1FE
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063	.	06/15/2016.	MBS Paydown		136,976	136,976	136,899	136,905		(2)		(2)		136,976			0	2,236	03/15/2063	1FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073	.	06/15/2016.	MBS Paydown		65,130	65,130	65,088	65,091		1		1		65,130			0	960	01/17/2073	1FE
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077	.	06/15/2016.	MBS Paydown		150,557	150,557	150,101	150,104		(91)		(91)		150,557			0	2,204	06/15/2077	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072	.	06/15/2016.	MBS Paydown		355,216	355,216	351,918	351,980		(58)		(58)		355,216			0	4,590	09/15/2072	1FE
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058	.	06/15/2016.	MBS Paydown		22,431	22,431	22,466	22,465		(15)		(15)		22,431			0	359	03/15/2058	1FE
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70	.	06/15/2016.	MBS Paydown		29,509	29,509	29,483	29,483		(0)		(0)		29,509			0	506	03/17/2070	1FE
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34	.	06/25/2016.	MBS Paydown		51,015	51,015	48,624	48,941		(4,485)		(4,485)		51,015			0	576	08/25/2034	1FM
466247 QP 1	JPMMT 2005-A3 7CA1 SEQ SSNR FLT 06/25/35	.	06/25/2016.	MBS Paydown		51,532	51,532	47,474			(209)		(209)		51,532			0	209	06/25/2035	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035	.	06/25/2016.	MBS Paydown		284,652	284,652	252,628	254,271		19,507		19,507		284,652			0	3,127	07/25/2035	1FM
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41	.	06/15/2016.	MBS Paydown		57,356	57,356	57,743	57,356				0		57,356			0	1,195	07/15/2041	1FM
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035	.	06/25/2016.	MBS Paydown		193,566	193,566	181,650	186,676		(6,765)		(6,765)		193,566			0	494	05/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	.	05/25/2016.	MBS Paydown		50,714	50,714	48,796	37,891		(14,810)		(14,810)		50,714			0	1,205	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	.	06/25/2016.	Pass-Through Loss			8,936	8,598			9,960		9,960					0		12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	.	06/25/2016.	MBS Paydown		25,387	25,387	25,387					0		25,387			0		12/25/2035	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	.	06/25/2016.	MBS Paydown		27,541	27,541	27,563	19,587		1,167		1,167		27,541			0	321	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	.	06/25/2016.	Pass-Through Loss			4,455	5,301					0					0		03/25/2036	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36	.	06/25/2016.	MBS Paydown		457,568	457,568	376,535	319,823		16,963		16,963		457,568			0	4,914	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	.	05/25/2016.	Pass-Through Loss			2,421	2,265					0					0		03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	.	06/25/2016.	MBS Paydown		51,403	51,403	48,094	40,323		1,473		1,473		51,403			0	1,104	03/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	.	03/31/2016.	Book Value Adjustment									0		532		(532)	(532)		11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	.	06/25/2016.	MBS Paydown		166,060	166,060	123,715	157,603		107,065		107,065		166,060			0	2,111	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	.	06/25/2016.	Pass-Through Loss			6,073	4,525					0		(532)		532	532		11/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	.	04/26/2016.	Suspense Ledger Adjustment		68,169							0				68,169	68,169		05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	.	05/26/2016.	Suspense Ledger Adjustment		44,432							0				44,432	44,432		05/25/2036	1FM
46628K AC 4	JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36	.	06/25/2016.	MBS Paydown		27,616	27,616	23,198			(1,193)		(1,193)		27,616			0	116	05/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	.	06/25/2016.	MBS Paydown		13,238	13,238	10,120	10,221		873		873		13,238			0	153	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	.	06/25/2016.	Pass-Through Loss			(51)						0		(51)		51	51		06/25/2036	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36	.	06/25/2016.	Pass-Through Loss			76,978				(599)		(599)					0		08/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	.	06/25/2016.	MBS Paydown		264,574	264,574	209,675	226,459		(6,536)		(6,536)		264,574			0	686	07/25/2036	1FM
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47	.	06/15/2016.	MBS Paydown		867,319	867,319	894,964	870,951		3,637		3,637		867,319			0	17,285	05/15/2047	1FM
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	.	06/26/2016.	MBS Paydown		884,780	884,780	909,388	897,846		(13,318)		(13,318)		884,780			0	24,654	11/26/2036	1FM
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	.	06/25/2016.	MBS Paydown		31,123	31,123	29,100	28,896		1,118		1,118		31,123			0	304	07/25/2035	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49		06/15/2016.	MBS Paydown		30,042	30,042	29,623	29,980		(1)		(1)		30,042			0	673	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2016.	MBS Paydown		3,310	3,310	3,221	2,520				0		3,310			0	36	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2016.	Pass-Through Loss			34	34					0					0		04/25/2037	1FM
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049		05/15/2016.	MBS Paydown		1,287,248	1,287,248	1,284,730	1,283,784		(193,656)		(193,656)		1,287,248			0	31,007	06/15/2049	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		03/31/2016.	Book Value Adjustment									0		(392)		392	392		08/25/2037	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		06/25/2016.	MBS Paydown		3,609	3,609	3,028	2,953		1,768		1,768		3,609			0	112	08/25/2037	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		06/25/2016.	Pass-Through Loss			236						0		392		(392)	(392)		08/25/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2016.	MBS Paydown		490,226	490,226	394,626	412,645		62,143		62,143		490,226			0	4,765	07/27/2037	1FM
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036		06/26/2016.	MBS Paydown		458,133	458,133	399,005	424,761		16,731		16,731		458,133			0	5,292	06/26/2036	1FM
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36		06/26/2016.	Pass-Through Loss			(1,780)				(0)		(0)					0		06/26/2036	1FM
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE		04/26/2016.	MBS Paydown		326,740	326,740	285,898	254,570		(339,289)		(339,289)		326,740			0	6,807	08/26/2037	1FM
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE		04/26/2016.	Pass-Through Loss			61,502	30,444			(26)		(26)					0		08/26/2037	1FM
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037		04/26/2016.	Suspense Ledger Adjustment									0					0	7	08/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		06/26/2016.	MBS Paydown		165,582	165,582	126,877	143,212		3,504		3,504		165,582			0	1,909	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		06/26/2016.	MBS Paydown		2,172	2,172	1,685	2,172				0		2,172			0	47	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		06/26/2016.	MBS Paydown		152,512	152,512	110,953	137,408		4,661		4,661		152,512			0	6,368	06/26/2037	1FM
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37		06/26/2016.	MBS Paydown		109,024	109,024	104,394	79,152		(2,758)		(2,758)		109,024			0	801	01/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		06/26/2016.	MBS Paydown		144,773	144,773	134,277	139,266		5,729		5,729		144,773			0	1,855	04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		05/26/2016.	Pass-Through Loss			1,711	166					0		1,711		(1,711)	(1,711)		04/26/2035	1FM
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037		06/27/2016.	MBS Paydown		400,330	400,330	404,246	400,330				0		400,330			0	9,833	02/27/2037	1FM
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE		06/27/2016.	MBS Paydown		47,241	47,241	45,580	12,016		(20)		(20)		47,241			0	387	09/27/2036	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		06/27/2016.	MBS Paydown		450,668	450,668	418,417	441,414		9,512		9,512		450,668			0	4,709	03/27/2037	1FM
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036		06/20/2016.	MBS Paydown		170,767	170,767	167,310	169,233		1,100		1,100		170,767			0	2,621	04/20/2036	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		06/26/2016.	MBS Paydown		799,341	799,341	790,349	775,558		23,652		23,652		799,341			0	21,433	12/26/2035	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		06/26/2016.	MBS Paydown		838,510	838,510	838,510	838,510				0		838,510			0	20,920	04/26/2037	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		06/26/2016.	MBS Paydown		2,046,906	2,046,906	2,073,927	1,809,113		297,141		297,141		2,046,906			0	50,200	07/26/2036	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		06/26/2016.	MBS Paydown		818,916	818,916	878,288	818,916		203,776		203,776		818,916			0	20,063	03/26/2039	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		06/26/2016.	MBS Paydown		387,748	387,748	360,121	367,657		(5,481)		(5,481)		387,748			0	4,418	06/26/2035	1FM
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE		06/26/2016.	MBS Paydown		580,084	580,084	539,478	556,954		12,934		12,934		580,084			0	6,830	05/26/2047	1FM
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE		06/25/2016.	MBS Paydown		260,133	260,133	238,347	238,347		(6,214)		(6,214)		260,133			0	693	06/26/2047	1AM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		06/25/2016.	MBS Paydown		157,457	157,457	144,189	116,864		(45,209)		(45,209)		157,457			0	4,019	06/25/2047	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		05/26/2016.	MBS Paydown		369,567	369,567	283,239	312,609		35,843		35,843		369,567			0	8,350	10/25/2035	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		06/26/2016.	MBS Paydown		104,611	104,611	90,411	98,352		(6,260)		(6,260)		104,611			0	1,194	01/25/2037	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		06/26/2016.	MBS Paydown		267,060	267,060	225,591	246,322		(11,064)		(11,064)		267,060			0	2,703	01/25/2039	1FM
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39		06/26/2016.	Pass-Through Loss			44,260	16,517			208		208					0		01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		05/26/2016.	Pass-Through Loss			24,680	4,275		5,902	18,223		24,125		24,196		(24,196)	(24,196)	367	01/25/2039	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		06/26/2016.	Pass-Through Loss			(874)	3					0					0		01/25/2037	1FM
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036		06/20/2016.	MBS Paydown		374,593	374,593	344,919	366,679		5,326		5,326		374,593			0	4,877	03/20/2036	1FM
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036		06/25/2016.	MBS Paydown		655,109	655,109	628,290	648,739		1,993		1,993		655,109			0	8,973	06/25/2036	1FM
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037		06/25/2016.	MBS Paydown		1,139,460	1,139,460	994,179	1,139,460				0		1,139,460			0	15,814	05/25/2037	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		06/25/2016.	Pass-Through Loss			(782,992)	25,085			456		456					0		05/25/2037	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		06/20/2016.	Pass-Through Loss			45,741	9,583			(169)		(169)		576		(576)	(576)		03/20/2036	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		06/30/2016.	Book Value Adjustment									0		(576)		576	576		03/20/2036	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 Designation or Market Indicator (a)
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		06/21/2016	Pass-Through Loss			29,852				(986)		(986)					0		06/21/2037	1AM
47232C AV 6	JMAC 2009-R1 5A3 SUB CSTR 05/21/2036 RE		04/21/2016	MBS Paydown		325,347	325,347	306,436	320,595		14,573		14,573		325,347			0	4,439	05/21/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		06/26/2016	MBS Paydown		750,557	750,557	750,545	744,492		(104,814)		(104,814)		750,557			0	22,698	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/26/2016	Pass-Through Loss			(485,253)	18,637			(176)		(176)		(25,006)		25,006	25,006		09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/30/2016	Book Value Adjustment									0		25,006		(25,006)	(25,006)		09/26/2036	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		04/26/2016	MBS Paydown		134,621	134,621	134,621	134,621				0		134,621			0	1,547	01/26/2047	1FM
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047		06/26/2016	MBS Paydown		159,141	159,141	153,348	155,516		384		384		159,141			0	1,955	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		06/26/2016	Pass-Through Loss			116,264	35,122					0		6,783		(6,783)	(6,783)		01/26/2047	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		06/26/2016	MBS Paydown		187,056	187,056	175,932	182,144		(668)		(668)		187,056			0	3,552	09/26/2036	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		06/26/2016	Pass-Through Loss			39,964	15,462			74		74					0		09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		02/26/2016	MBS Paydown									0					0	81	01/26/2036	1FM
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		06/26/2016	MBS Paydown		100,335	100,335	102,072	99,437		268		268		100,335			0	1,640	01/26/2036	1FM
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37		06/26/2016	MBS Paydown		145,608	145,608	133,810	145,608				0		145,608			0	3,565	02/26/2037	1FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		06/26/2016	Pass-Through Loss			50,028	7,843			(813)		(813)					0		02/26/2037	4FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		06/26/2016	MBS Paydown		25,167	25,167	25,167	20,745		1,481		1,481		25,167			0	85	09/26/2036	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		06/26/2016	Pass-Through Loss			12,814	1,453			0		0					0		09/26/2036	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		06/26/2016	MBS Paydown		119,644	119,644	119,644	112,201		2,806		2,806		119,644			0	3,095	07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		06/26/2016	Pass-Through Loss			115,475	59,414			(1,127)		(1,127)					0		07/26/2037	1FM
47232D BW 1	JMAC 2009-R5 9A2 SUB SSUP CSTR 6/26/37		06/26/2016	MBS Paydown		131,788	131,788	69,394	114,679		9,258		9,258		131,788			0	2,921	06/26/2037	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		06/26/2016	Pass-Through Loss			5,512	367			8		8					0		06/26/2037	1FM
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47		03/31/2016	Book Value Adjustment									0		(43)		43	43		02/26/2047	1FM
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47		06/26/2016	MBS Paydown		147,804	147,804	147,804	147,538		(20)		(20)		147,804			0	1,703	02/26/2047	1FM
47232D CE 0	JMAC 2009-R5 10A5 SUB SSUP CSTR 2/26/47		06/26/2016	Pass-Through Loss			21,979	8,432			(4)		(4)					0		02/26/2047	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		06/21/2016	MBS Paydown		417,389	417,389	417,389	417,389				0		417,389			0	5,658	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		05/21/2016	Pass-Through Loss			2,926	897			(19)		(19)					0		05/21/2036	1FM
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36		04/26/2016	MBS Paydown		18,295	18,295	18,295	21,472		(1,629)		(1,629)		18,295			0	366	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		06/26/2016	Pass-Through Loss			3,705				(32)		(32)		(900)		900	900		12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		06/30/2016	Book Value Adjustment									0		900		(900)	(900)		12/26/2036	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		06/26/2016	MBS Paydown		27,188	27,188	25,567	27,147		(75)		(75)		27,188			0	256	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/26/2016	Pass-Through Loss			18,993	4,565			(37)		(37)					0		04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		06/26/2016	MBS Paydown		121,699	121,699	119,320	119,300		5,860		5,860		121,699			0	2,533	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		06/26/2016	Pass-Through Loss			10,152				(60)		(60)					0		06/26/2037	1FM
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37		06/26/2016	MBS Paydown		113,382	113,382	111,869	112,663		174		174		113,382			0	2,350	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/26/2016	Pass-Through Loss			5,570				(12)		(12)					0		08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		06/26/2016	MBS Paydown		238,187	238,187	236,688	235,976		(970)		(970)		238,187			0	7,351	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		06/26/2016	Pass-Through Loss			15,584	4,296					0		1,417		(1,417)	(1,417)		08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		06/30/2016	Book Value Adjustment									0		(1,417)		1,417	1,417		08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		06/26/2016	MBS Paydown		399,327	399,327	399,327	399,327				0		399,327			0	4,780	09/26/2035	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35		06/26/2016	MBS Paydown		111,876	111,876	68,694	91,208		6,107		6,107		111,876			0	1,561	09/26/2035	1FM
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37		04/26/2016	MBS Paydown		209,672	209,672	184,069	200,558		(11,462)		(11,462)		209,672			0	2,113	04/26/2037	1FM
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37		06/26/2016	MBS Paydown		325,809	325,809	156,818	254,587		56,620		56,620		325,809			0	3,721	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		06/26/2016	Pass-Through Loss			93,367				(191)		(191)					0		04/26/2037	1FM
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		06/26/2016	MBS Paydown		10,311	10,311	4,186	9,703		3,531		3,531		10,311			0	132	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 Designation or Market Indicator (a)
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37	.	06/26/2016.	MBS Paydown		26,519	26,519	8,465	24,405		2,045		2,045		26,519			0	375	06/26/2037	1FM
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37	.	06/26/2016.	MBS Paydown		302,822	302,822	302,822	301,474		438		438		302,822			0	2,968	02/26/2037	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37	.	06/26/2016.	Pass-Through Loss			60,456	14,705			(49)		(49)		24,175		(24,175)	(24,175)		02/26/2037	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37	.	06/30/2016.	Book Value Adjustment									0		(24,175)		24,175	24,175		02/26/2037	1FM
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37	.	06/26/2016.	MBS Paydown		134,659	134,659	134,659	134,659				0		134,659			0	1,328	05/26/2037	1FM
47232D EV 0	JMAC 2009-R5 22A2 SUB SSUP CSTR 8/26/37	.	06/26/2016.	MBS Paydown		239,723	239,723	134,097	192,400		7,627		7,627		239,723			0	2,863	08/26/2037	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	.	06/26/2016.	Pass-Through Loss			24,539	19,079			(55)		(55)		(1,060)		1,060	1,060		08/26/2037	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	.	06/30/2016.	Book Value Adjustment									0		1,060		(1,060)	(1,060)		08/26/2037	1FM
47232D FC 1	JMAC 2009-R5 23A2 SUB SSUP CSTR 11/26/36	.	06/26/2016.	MBS Paydown		213,333	213,333	213,333	187,542		(11,437)		(11,437)		213,333			0	1,772	11/26/2036	1FM
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36	.	06/26/2016.	MBS Paydown		107,240	107,240	107,240	107,045		144		144		107,240			0	2,323	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	.	06/26/2016.	Pass-Through Loss			2,451	479			91		91					0		06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	.	06/26/2016.	MBS Paydown		187,293	187,293	182,298	171,603		(24,349)		(24,349)		187,293			0	3,609	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	.	06/26/2016.	MBS Paydown		47,684	47,684	47,684	47,053		77		77		47,684			0	1,192	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	.	06/26/2016.	Pass-Through Loss			14,805	11,633			0		0					0		02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	.	06/26/2016.	MBS Paydown		67,274	67,274	67,210	66,463		465		465		67,274			0	1,603	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	.	06/26/2016.	Pass-Through Loss			20,887	7,981			(90)		(90)					0		02/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37	.	06/26/2016.	MBS Paydown		75,414	75,414	75,414	73,585		(25)		(25)		75,414			0	2,081	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	.	06/26/2016.	Pass-Through Loss			20,844	14,008			0		0		1		(1)	(1)		07/26/2037	1FM
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36	.	06/26/2016.	MBS Paydown		116,963	116,963	111,025	106,622		4,671		4,671		116,963			0	3,230	09/26/2036	1FM
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36	.	06/26/2016.	Pass-Through Loss			18,349	10,726		12,627	(9,034)		3,593					0		09/26/2036	6FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35	.	06/26/2016.	MBS Paydown		172,911	172,911	158,289	161,266		5,010		5,010		172,911			0	1,728	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35	.	06/26/2016.	Pass-Through Loss			17,078	13,339			2		2		11,466		(11,466)	(11,466)		09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35	.	06/30/2016.	Book Value Adjustment									0		(11,466)		11,466	11,466		09/26/2035	1FM
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35	.	06/26/2016.	MBS Paydown		209,471	209,471	180,371	190,089		5,661		5,661		209,471			0	689	09/26/2035	1FM
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35	.	06/26/2016.	Pass-Through Loss			51,265	5,033			1		1					0		09/26/2035	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36	.	06/26/2016.	MBS Paydown		185,809	185,809	185,809	184,689		454		454		185,809			0	4,698	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36	.	06/26/2016.	Pass-Through Loss			(101,961)	4,841			(39)		(39)					0		11/26/2036	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.	05/26/2016.	Pass-Through Loss			1,753	536					0		1,225		(1,225)	(1,225)		11/26/2037	2FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.	06/26/2016.	MBS Paydown		333,642	333,642	102,045	329,459		44,766		44,766		333,642			0	4,757	11/26/2037	2FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.	06/30/2016.	Book Value Adjustment									0		(1,225)		1,225	1,225		11/26/2037	2FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36	.	06/26/2016.	MBS Paydown		68,207	68,207	68,207	68,207				0		68,207			0	1,875	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	.	06/26/2016.	Pass-Through Loss			13,583	2,504			(217)		(217)					0		07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	.	06/30/2016.	Suspense Ledger Adjustment									0					0	328	04/26/2037	1FM
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37	.	06/26/2016.	MBS Paydown		66,505	66,505	66,505	65,839		95		95		66,505			0	946	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	.	06/26/2016.	MBS Paydown		559,224	559,224	558,329	557,347		123		123		559,224			0	13,778	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	.	06/26/2016.	Pass-Through Loss			(150,615)	79,436			(542)		(542)		(5,702)		5,702	5,702		11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	.	06/30/2016.	Book Value Adjustment									0		5,702		(5,702)	(5,702)		11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	.	06/26/2016.	MBS Paydown		283,210	283,210	279,409	280,989		1,369		1,369		283,210			0	6,866	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	.	06/26/2016.	Pass-Through Loss			(136,797)	8,116			2,655		2,655		(45,280)		45,280	45,280		05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	.	06/30/2016.	Book Value Adjustment									0		45,280		(45,280)	(45,280)		05/26/2036	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36	.	06/26/2016.	MBS Paydown		1,430,545	1,430,545	1,391,337	1,411,583		11,257		11,257		1,430,545			0	41,807	11/26/2036	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36	.	06/26/2016.	Pass-Through Loss			(702,565)	14,121			(361)		(361)					0		11/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	.	06/26/2016.	MBS Paydown		351,152	351,152	349,177	349,127		427		427		351,152			0	7,145	09/26/2035	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		06/26/2016.	Pass-Through Loss			7,243	4,287			48		48					0		09/26/2035	1FM
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36		06/26/2016.	MBS Paydown		76,228	76,228	47,234	68,489		(578)		(578)		76,228			0	2,244	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		06/26/2016.	Pass-Through Loss			16,174	2,092			(150)		(150)		(3)		3	3		04/26/2036	1FM
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36		06/26/2016.	MBS Paydown		901,087	901,087	901,087	806,491		51,699		51,699		901,087			0	19,722	02/26/2036	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		05/26/2016.	Pass-Through Loss			1,257	1,068			(4)		(4)					0		02/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		06/26/2016.	MBS Paydown		131,968	131,968	131,968	131,741		(2,348)		(2,348)		131,968			0	3,325	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/26/2016.	Pass-Through Loss			84,124	37,628			(237)		(237)					0		04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		06/26/2016.	MBS Paydown		68,001	68,001	67,905	67,578				0		68,001			0	1,585	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		06/26/2016.	Pass-Through Loss			14,128	11,143			(31)		(31)					0		07/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		06/26/2016.	MBS Paydown		126,621	126,621	126,621	123,883		(127)		(127)		126,621			0	3,136	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		06/26/2016.	Pass-Through Loss			37,712	9,737			0		0					0		03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		06/26/2016.	MBS Paydown		23,986	23,986	24,180	22,321		595		595		23,986			0	607	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		06/26/2016.	Pass-Through Loss			9,478	9,554			(47)		(47)					0		03/26/2037	1FM
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37		06/26/2016.	MBS Paydown		29,033	29,033	29,468	28,954		(3)		(3)		29,033			0	720	04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		06/26/2016.	Pass-Through Loss			12,129	12,311			(9)		(9)					0		04/26/2037	1FM
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36		06/26/2016.	MBS Paydown		135,559	135,559	135,020	135,295		3,392		3,392		135,559			0	2,791	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		06/26/2016.	Pass-Through Loss			33,952	31,357			(52)		(52)					0		01/26/2036	1FM
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36		06/26/2016.	MBS Paydown		53,291	53,291	53,291	53,291				0		53,291			0	1,193	02/26/2036	1FM
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36		06/26/2016.	Pass-Through Loss			15,493	15,493			(62)		(62)					0		02/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		03/31/2016.	Book Value Adjustment									0		90		(90)	(90)		01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2016.	MBS Paydown		22,636	22,636	22,005	19,393		2,486		2,486		22,636			0	466	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2016.	Pass-Through Loss			6,724	7,096					0		(90)		90	90		01/26/2036	1FM
47232V FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36		06/26/2016.	MBS Paydown		258,262	258,262	258,262	257,778		48		48		258,262			0	5,794	01/26/2036	1FM
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36		06/26/2016.	Pass-Through Loss			76,715	82,829			(174)		(174)					0		01/26/2036	1FM
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36		06/26/2016.	MBS Paydown		949,502	949,502	615,154	823,812		42,378		42,378		949,502			0	15,843	11/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		04/26/2016.	MBS Paydown		23,846	23,846	23,846	23,287				0		18,781		5,065	5,065	83	01/26/2047	1FM
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47		06/26/2016.	MBS Paydown		207,758	207,758	159,876	139,840		20,126		20,126		207,758			0	983	01/26/2047	1FM
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		06/26/2016.	MBS Paydown		163,293	163,293	163,293	158,744		1,021		1,021		163,293			0	1,716	07/26/2037	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		06/26/2016.	Pass-Through Loss			11,823	2,815			(5)		(5)					0		07/26/2037	1FM
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36		06/26/2016.	MBS Paydown		37,166	37,166	37,166	37,027		207		207		37,166			0	882	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/26/2016.	Pass-Through Loss			9,214	7,080			(57)		(57)					0		02/26/2036	1FM
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36		06/26/2016.	MBS Paydown		220,320	220,320	217,424	220,320				0		220,320			0	6,173	03/26/2036	2FM
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36		06/26/2016.	Pass-Through Loss			19,807	4,139			(117)		(117)					0		03/26/2036	1FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		05/26/2016.	Pass-Through Loss			10,490	2,001			(32,989)		(32,989)		398		(398)	(398)		03/26/2036	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		06/26/2016.	Pass-Through Loss			(8,620)	334			(0)		(0)					0	558	01/26/2047	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		06/26/2016.	MBS Paydown		185,750	185,750	171,354	181,016		3,005		3,005		185,750			0	1,969	03/26/2037	1FM
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46		06/26/2016.	MBS Paydown		11,879	11,879	10,980	11,650		(148)		(148)		11,879			0	124	08/26/2046	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36		06/26/2016.	MBS Paydown		734,242	734,242	690,188	727,516		511		511		734,242			0	18,755	09/26/2036	1FM
47233H AD 4	JMAC 2010-R2 1A3 SUB SSNR 6.0 05/26/2036		06/26/2016.	MBS Paydown		1,928,568	1,928,568	1,754,997	1,807,993		112,071		112,071		1,928,568			0	57,479	05/26/2036	1FM
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51		06/18/2016.	MBS Paydown		4,061,345	4,061,345	3,589,696	3,967,186		50,832		50,832		4,061,345			0	98,214	03/18/2051	1FE
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050		06/17/2016.	MBS Paydown		236,898	236,898	218,481	232,802		2,332		2,332		236,898			0	5,736	06/17/2050	1FE
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021		05/15/2016.	MBS Paydown		14,661,614	14,661,614	13,277,625	14,497,379		199,303		199,303		14,661,614			0	62,151	05/15/2021	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 Desig-nation or Market Indicator (a)
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29	.	04/25/2016.	MBS Paydown		24,672	24,672	19,985	24,668		0		0		24,672			0	98	07/25/2029	2AM
493268 BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041	.	04/27/2016.	MBS Paydown		602,985	602,985	563,414	569,289		28,627		28,627		602,985			0	2,364	10/28/2041	1FE
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021	.	06/01/2016.	MBS Paydown		1,684,163	1,684,163	1,642,137			33,235		33,235		1,684,163			0	8,521	01/01/2021	1FE
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022	.	04/01/2016.	Sinking Fund Redemption		333,941	333,941	338,733	332,968		(161)		(161)		333,941			0	10,352	10/01/2022	1FE
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016	.	06/01/2016.	Paydown		82,500	82,500	82,211	81,370		583		583		82,500			0	5,982	11/15/2016	5
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016	.	06/14/2016.	Exchanged		5,287,049	5,306,038	5,287,222	5,215,447		18,626		18,626		5,287,049		0	0	492,842	11/15/2016	5
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24	.	06/26/2016.	MBS Paydown		4,543	4,543	4,337	4,543				0		4,543			0		07/26/2024	5*
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	.	05/25/2016.	Pass-Through Loss			(5,100)						0		(5,101)		5,101	5,101		11/25/2035	1FM
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	.	06/25/2016.	MBS Paydown		498,438	498,438	468,925	459,402		(24,770)		(24,770)		498,438			0	10,234	11/25/2035	1FM
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	.	06/30/2016.	Book Value Adjustment									0		5,101		(5,101)	(5,101)		11/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035	.	06/25/2016.	MBS Paydown		55,873	55,873	40,577	41,554		1,151		1,151		55,873			0	1,373	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035	.	06/25/2016.	Pass-Through Loss			9,928	7,210					0		9,927		(9,927)	(9,927)		12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035	.	06/30/2016.	Book Value Adjustment									0		(9,927)		9,927	9,927		12/25/2035	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035	.	06/25/2016.	MBS Paydown		166,851	166,851	122,371	131,005		(3,803)		(3,803)		166,851			0	512	12/25/2035	1FM
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036	.	06/25/2016.	MBS Paydown		995,329	995,329	928,979	940,846		20,316		20,316		995,329			0	2,474	12/25/2036	1FM
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036	.	06/25/2016.	Pass-Through Loss			22,465						0					0		12/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036	.	06/25/2016.	MBS Paydown		145,234	145,234	85,662	92,266		(4,803)		(4,803)		145,234			0	345	10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036	.	06/25/2016.	Pass-Through Loss			24,991						0					0		10/25/2036	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	.	06/25/2016.	MBS Paydown		19,565	19,565	12,706	11,964		(1,275)		(1,275)		19,565			0	313	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	.	06/25/2016.	Pass-Through Loss			1,884	2,291					0					0		01/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	.	05/25/2016.	MBS Paydown		20,393	20,393	6,191	1,211		15,245		15,245		20,393			0		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	.	06/25/2016.	Pass-Through Loss			29,288	8,891			(16,209)		(16,209)		509		(509)	(509)		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	.	06/30/2016.	Book Value Adjustment									0		(509)		509	509		05/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	.	06/25/2016.	MBS Paydown		888,408	888,408	783,673	804,374		54,724		54,724		888,408			0	18,478	07/25/2047	1FM
53944Y AA 1	LLOYDS BANKING 4.50 11/04/2024	R	06/28/2016.	JP MORGAN SECURITIES INC.		5,033,300	5,000,000	4,980,650	4,982,473		816		816		4,983,289		50,011	50,011	95,625	11/04/2024	2FE
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034	.	06/25/2016.	MBS Paydown		22,203	22,203	21,726	21,189		(233)		(233)		22,203			0	116	02/25/2034	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045	.	06/15/2016.	MBS Paydown		30,072	30,072	28,944			6		6		30,072			0	75	01/15/2045	1FE
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34	.	06/25/2016.	MBS Paydown		334,263	334,263	333,427	333,099		577		577		334,263			0	8,895	02/25/2034	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033	.	06/25/2016.	MBS Paydown		34,350	34,350	32,053	26,867		1,294		1,294		34,350			0	2,259	09/25/2033	1FM
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018	.	06/25/2016.	MBS Paydown		30,015	30,015	28,984	29,687		106		106		30,015			0	629	06/25/2018	1FM
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033	.	06/25/2016.	MBS Paydown		14,272	14,272	14,500	14,124		89		89		14,272			0	247	07/25/2033	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36	.	05/25/2016.	Pass-Through Loss			10,968						0					0		06/25/2036	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36	.	06/25/2016.	MBS Paydown		151,583	151,583	137,404	130,154		6,267		6,267		151,583			0	4,292	06/25/2036	1FM
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024	.	05/15/2016.	MBS Paydown		165,793	165,793	165,793	165,793				0		165,793			0	2,086	08/15/2024	1FE
570535 AH 7	MARKEL CORP 7 09/30/19	.	04/13/2016.	Cash Tender		13,950,960	12,000,000	11,981,040	11,991,478		8,522		8,522		12,000,000		1,950,960	1,950,960	458,375	09/30/2019	2FE
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36	.	06/25/2016.	MBS Paydown		19,182	19,182	15,440	12,193		882		882		19,182			0	218	11/25/2036	1FM
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033	.	06/25/2016.	MBS Paydown		492,793	492,793	474,313			8,807		8,807		492,793			0	2,387	12/25/2033	1AM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033	.	06/25/2016.	MBS Paydown		104,800	104,800	108,437	105,779		(417)		(417)		104,800			0	2,450	11/25/2033	1FM
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035	.	06/25/2016.	MBS Paydown		72,221	72,221	60,033	62,733		(21,335)		(21,335)		72,221			0	250	03/25/2035	1FM
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020	.	06/25/2016.	MBS Paydown		229,035	229,035	224,311	222,204		(17,536)		(17,536)		229,035			0	5,454	11/25/2020	3FM
57643L LZ 7	MABS 2005-FRE1 A5 SEQ FLT 10/25/2035	.	06/25/2016.	MBS Paydown		1,312,114	1,312,114	1,130,059	1,312,114				0		1,312,114			0	6,015	10/25/2035	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36	.	06/25/2016.	MBS Paydown		79,360	79,360	77,500	73,815		5,944		5,944		79,360			0	1,940	05/25/2036	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037	.	06/25/2016.	MBS Paydown		850,306	850,306	745,639	771,897		(15,464)		(15,464)		850,306			0	2,328	09/25/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
585055 AZ 9	MEDTRONIC INC 2.75 04/01/2023	.	04/15/2016	Cash Tender		5,223,250	5,000,000	4,988,250	4,991,187		8,813		8,813		5,000,000		223,250	223,250	74,097	04/01/2023	1FE
585907 AN 8	MELLON BANK NA BKNT 5.45 04/01/2016	.	04/01/2016	Maturity		10,000,000	10,000,000	9,929,150	9,997,727		2,273		2,273		10,000,000			0	272,500	04/01/2016	1FE
589929 RJ 9	GNABS 1998-GN2 M1 7.155 07/27	.	06/25/2016	MBS Paydown		5,758	5,758	5,757	5,758				0		5,758			0	169	07/25/2027	1FM
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028	.	06/20/2016	MBS Paydown		35,653	35,653	35,645	35,653				0		35,653			0	1,223	05/20/2028	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	.	05/25/2016	MBS Paydown		104,847	104,847	88,202	87,182		2,125		2,125		104,847			0	1,192	12/25/2035	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	.	06/25/2016	Pass-Through Loss			139				(655)		(655)					0		12/25/2035	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	.	06/25/2016	MBS Paydown		65,023	65,023	65,023					0		65,023			0		12/25/2035	1FM
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035	.	06/25/2016	MBS Paydown		1,562,212	1,562,212	1,456,275			6,339		6,339		1,562,212			0	3,164	08/25/2035	1AM
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035	.	06/25/2016	MBS Paydown		46,392	46,392	40,361	40,965		1,019		1,019		46,392			0	355	10/25/2035	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36	.	06/25/2016	MBS Paydown		19,217	19,217	11,530			1,387		1,387				19,217	19,217		10/25/2036	1FM
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36	.	06/25/2016	MBS Paydown		80,545	80,545	72,088	72,252		(7,831)		(7,831)		80,545			0	741	10/25/2036	1FM
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40	.	06/15/2016	MBS Paydown		40,558	40,558	38,936	39,529		11		11		40,558			0	1,005	01/15/2040	1AM
59549N AA 1	MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35	.	04/01/2016	MBS Paydown		108,535	108,535	108,031	108,373		48		48		108,535			0	3,965	07/01/2035	1FE
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030	.	04/01/2016	MBS Paydown		145,009	145,009	146,283	145,009				0		145,009			0	5,889	04/01/2030	2AM
59549W AA 1	MDST 11 A1 4.864 07/15/2038	.	06/15/2016	MBS Paydown		61,003	61,003	61,001	61,002		(0)		(0)		61,003			0	1,254	07/15/2038	2AM
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045	.	06/15/2016	MBS Paydown		139,137	139,137	138,833	138,671		25		25		139,137			0	1,945	12/15/2045	1FM
604668 AC 7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026	.	04/20/2016	MBS Paydown		288,000	288,000	287,984	287,985		2		2		288,000			0	4,810	07/20/2026	2AM
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46	.	06/12/2016	MBS Paydown		4,014,793	4,014,793	3,967,745	4,006,364		5,810		5,810		4,014,793			0	96,968	07/12/2046	1FM
60688H AA 3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039	.	06/26/2016	MBS Paydown		41,323	41,323	30,797	30,809		(2,967)		(2,967)		41,323			0	253	12/26/2039	1FE
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE	.	06/25/2016	Pass-Through Loss			185,914				266		266					0		12/26/2046	1FM
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36	.	06/25/2016	MBS Paydown		263,295	263,295	254,326	261,841		(10,558)		(10,558)		263,295			0	617	03/25/2036	1FM
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047	.	06/15/2016	MBS Paydown		220,676	220,676	222,882	221,592		(149)		(149)		220,676			0	4,324	09/15/2047	1FM
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17	.	06/25/2016	MBS Paydown		246	246	252	219		(9)		(9)		246			0	6	07/25/2017	1FM
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17	.	06/25/2016	MBS Paydown		53	53	54	49		3		3		53			0	1	04/25/2017	1FM
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036	.	06/25/2016	MBS Paydown		451,460	451,460	330,412	339,182		51,545		51,545		451,460			0	4,377	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36	.	06/25/2016	MBS Paydown		4,849	4,849	3,764	2,272		(3,795)		(3,795)		4,849			0	48	06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46	.	06/25/2016	MBS Paydown		108,658	108,658	73,616	58,827		(2,626)		(2,626)		108,658			0	1,253	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047	.	06/25/2016	MBS Paydown		228,500	228,500	208,149	204,667		(28,645)		(28,645)		228,500			0	2,841	07/25/2047	1FM
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036	.	06/25/2016	MBS Paydown		115,692	115,692	66,306	38,614		(18,463)		(18,463)		115,692			0	250	12/25/2036	1FM
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036	.	06/25/2016	MBS Paydown		158,035	158,035	98,772	92,581		(25,616)		(25,616)		158,035			0	337	11/25/2036	1FM
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42	.	06/11/2016	MBS Paydown		59,950	59,950	59,421	59,788		65		65		59,950			0	1,682	06/11/2042	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	.	06/25/2016	MBS Paydown		800,339	800,339	727,245	774,107		9,371		9,371		800,339			0	1,307	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE	.	06/26/2016	MBS Paydown		409,663	409,663	425,433	415,033		(2,108)		(2,108)		409,663			0	10,302	04/26/2036	1FM
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37	.	06/26/2016	MBS Paydown		180,502	180,502	166,061	172,935		6,731		6,731		180,502			0	4,917	10/26/2037	1FM
61759D AP 1	MSRR 2010-R3 2BA SUB 5.5 10/26/2035	.	06/26/2016	MBS Paydown		494,498	494,498	470,391	487,892		2,194		2,194		494,498			0	13,599	10/26/2035	1FM
61759X AB 8	MSRR 2010-R8 1B SUB SSUP 6.00 1/26/2037	.	06/26/2016	MBS Paydown		262,355	262,355	262,355	262,355				0		262,355			0	6,707	01/26/2037	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037	.	06/26/2016	Pass-Through Loss			36,098	24,458			598		598					0		01/26/2037	1FM
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035	.	06/25/2016	MBS Paydown		6,542	6,542	3,762	4,470		1,856		1,856		6,542			0	20	08/25/2035	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035	.	06/25/2016	MBS Paydown		226,852	226,852	146,320	165,877		33,254		33,254		226,852			0	662	12/25/2035	1FM
62431R AA 7	MVEW 2007-3A A1 CLO SSNR FLT 04/16/21	.	04/16/2016	MBS Paydown		255,067	255,067	250,603	255,067				0		255,067			0	890	04/16/2021	1FE
62888X AB 0	NGN 2010-C1 A2 SUB 2.90 10/29/2020	.	06/27/2016	MBS Paydown		778,536	778,536	776,551	777,941		(57,285)		(57,285)		778,536			0	9,467	10/29/2020	1FE
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043	.	06/25/2016	MBS Paydown		1,044,291	1,044,291	998,492	1,363,935		9,172		9,172		1,044,291			0	20,297	07/25/2043	1FM
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046	.	06/20/2016	MBS Paydown		94,664	94,664	94,664			(0)		(0)		94,664			0	558	04/20/2046	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)
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		06/25/2016.	MBS Paydown		805,639	805,639	754,316	781,887		10,221		10,221		805,639			0	1,908	03/25/2037	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		06/25/2016.	MBS Paydown		66,931	66,931	44,509	36,426		335		335		66,931			0	987	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		06/25/2016.	MBS Paydown		30,536	30,536	20,307	16,653		156		156		30,536			0	450	10/25/2036	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		06/25/2016.	MBS Paydown		320,052	320,052	275,627	303,072		(1,215)		(1,215)		320,052			0	686	04/25/2037	1FM
651290 AP 3	NEWFIELD EXPLORATION 5.75 01/30/2022		06/03/2016.	GOLDMAN SACHS		377,813	375,000	355,313	357,663		1,028		1,028		358,691		19,122	19,122	10,781	01/30/2022	3FE
651290 AP 3	NEWFIELD EXPLORATION 5.75 01/30/2022		06/06/2016.	BARCLAYS CAPITAL		2,196,750	2,175,000	2,060,813	2,074,447		5,998		5,998		2,080,444		116,306	116,306	87,757	01/30/2022	3FE
65444# AA 1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024		06/11/2016.	Paydown		94,101	94,101	94,101	94,101				0		94,101			0	1,365	07/01/2024	1
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035		06/25/2016.	MBS Paydown		98,312	98,312	99,934	99,765		(810)		(810)		98,312			0	1,925	03/25/2035	2FM
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035		06/25/2016.	MBS Paydown		14,680	14,680	10,111			(11,898)		(11,898)		14,680			0	10	08/25/2035	1AM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		06/25/2016.	MBS Paydown		34,790	34,790	12,115	22,269		25,217		25,217		34,790			0	835	04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		06/25/2016.	Pass-Through Loss			540	207					0		(16)		16	16		04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		06/30/2016.	Book Value Adjustment									0		16		(16)	(16)		04/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		06/25/2016.	MBS Paydown		462,775	462,775	364,931	413,465		18,730		18,730		462,775			0	1,184	03/25/2036	1FM
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 RE		06/27/2016.	MBS Paydown		1,733,298	1,733,298	1,438,638	1,596,944		103,991		103,991		1,733,298			0	6,730	08/27/2047	1FM
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22		04/01/2016.	Sinking Fund Redemption		15,865	15,865	16,288	16,154		(12)		(12)		15,865			0	559	04/01/2022	2FE
667294 AY 8	NORTHWEST AIR 017.691 04/01/17		04/01/2016.	Sinking Fund Redemption		11,468	11,468	11,182	11,372		20		20		11,468			0	441	04/01/2017	2FE
667294 BE 1	NORTHWEST AIRLINE 7.027 11/01/19		05/01/2016.	Sinking Fund Redemption		200,661	200,661	200,661	200,668		(1)		(1)		200,661			0	7,050	11/01/2019	1FE
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		06/15/2016.	MBS Paydown		44,192	44,192	44,189	14,368		15,855		15,855		44,192			0	1,084	05/15/2024	1AM
67089N AG 7	OCP 2012-2A A2 CLO FLT 11/22/2023		05/22/2016.	MBS Paydown		1,157,275	1,157,275	1,157,275	1,157,275				0		1,157,275			0	11,572	11/22/2023	1FE
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		06/15/2016.	Pass-Through Loss			4,692	7,212					0					0		04/15/2029	6FE
67576G AA 5	ODBERECHT OFFSHORE DRILL 6.75 10/01/2022	R	06/01/2016.	Sinking Fund Redemption		48,000	48,000	47,997	11,516				0		48,000			0	1,620	10/01/2022	5FE
677071 AA 0	OHANA MILITARY 5.471 10/01/21		04/01/2016.	Sinking Fund Redemption		210,000	210,000	208,961	211,028		119		119		210,000			0	5,745	10/01/2021	1FE
677071 AF 9	OHANA MILITARY 5.675 10/01/2026		04/01/2016.	Sinking Fund Redemption		81,545	81,545	82,529	82,204		(24)		(24)		81,545			0	2,314	10/01/2026	1FE
677071 AM 4	OHANA MILITARY 5.462 10/01/2026		04/01/2016.	Sinking Fund Redemption		54,425	54,425	56,026	55,589		(43)		(43)		54,425			0	1,486	10/01/2026	1FE
677415 CL 3	OHIO POWER CO K 6.00 06/01/2016		06/01/2016.	Maturity		3,000,000	3,000,000	2,989,410	2,999,418		582		582		3,000,000			0	90,000	06/01/2016	2FE
681919 AS 5	OMNICOM GROUP 5.90 04/15/2016		04/15/2016.	Maturity		16,000,000	16,000,000	15,996,090	16,000,006		(6)		(6)		16,000,000			0	472,000	04/15/2016	2FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		06/25/2016.	MBS Paydown		177,147	177,147	136,182	149,540		9,689		9,689		177,147			0	583	07/25/2035	1FM
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035		06/25/2016.	MBS Paydown		137,490	137,490	118,585	130,810		(3,635)		(3,635)		137,490			0	370	12/25/2035	1FM
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037		06/25/2016.	MBS Paydown		56,998	56,998	57,105	56,998				0		56,998			0	933	03/25/2037	1FM
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		06/09/2016.	MBS Paydown		257,644	257,644	257,599	257,604		22		22		257,644			0	2,460	07/09/2029	1FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		06/25/2016.	MBS Paydown		1,521,415	1,521,415	1,482,429	1,912,328		14,156		14,156		1,521,415			0	28,764	09/25/2043	1FM
69352J AH 0	PPL ENERGY SUPPL 6.20 05/15/2016		05/15/2016.	Maturity		5,000,000	5,000,000	4,993,050	4,999,657		343		343		5,000,000			0	155,000	05/15/2016	4FE
69352J AL 1	PPL ENERGY SUPPLY 6.50 05/01/18		05/02/2016.	CITIGROUP		2,562,500	2,500,000	2,747,503	2,605,362		(14,665)		(14,665)		2,590,697		(28,197)	(28,197)	81,701	05/01/2018	4FE
693627 AZ 4	PSI ENERGY 6.05 06/15/16		06/15/2016.	Maturity		4,285,000	4,285,000	3,552,865	4,226,049		58,951		58,951		4,285,000			0	129,621	06/15/2016	1FE
70337U 10 0	PATRONS' IV 5.775 12/23/2063		05/23/2016.	Sinking Fund Redemption		604,778	604,778	590,666	590,089				0		604,778			0	14,382	04/23/2018	1FE
70338A 10 3	PATRONS' 03-IIIA 5.646 11/17/2018		05/17/2016.	Sinking Fund Redemption		248,595	248,595	248,595	248,595				0		248,595			0	5,848	11/17/2018	1FE
70338C 10 9	PATRONS' 04-IA 6.673 11/4/2019		06/06/2016.	Sinking Fund Redemption		138,889	138,889	138,889	138,889				0		138,889			0	4,634	11/04/2019	2FE
70437Y AB 7	PAYLESS INC TL B 1L L+400 03/11/2021		04/30/2016.	Paydown		13,959	13,959	6,421			7,538		7,538		13,959			0	183	03/11/2021	4FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		06/22/2016.	CITIGROUP		1,992,000	4,800,000	4,354,481	4,415,892		104,604	2,686,757	(2,582,154)		1,832,561		159,439	159,439	60,038	09/24/2020	6FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		06/28/2016.	CITIGROUP		762,142	1,836,486	1,636,471	1,664,604		43,888	1,004,064	(960,176)		703,900		58,242	58,242	27,309	09/24/2020	6FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		06/30/2016.	Paydown		38,765	38,765	25,833	15,785		983	12,318	(11,335)		38,765			0	2,409	09/24/2020	6FE
708130 AB 5	JC PENNEY CORP 5.75 02/15/2018		05/12/2016.	BARCLAYS CAPITAL		500,000	500,000	448,410	485,490		2,431		2,431		487,921		12,079	12,079	21,722	02/15/2018	5FE
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		06/25/2016.	MBS Paydown		211,604	211,604	198,644	206,763		(761)		(761)		211,604			0	524	11/25/2046	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74041A AA 1	PRETSL 13A A1 CDO SSNR FLT 03/24/34	R	06/24/2016.	MBS Paydown		254,672	254,672	211,303	210,575		12,565		12,565		254,672			0	1,461	03/24/2034	1FE
74041C AA 7	PRETSL 15A A1 CDO SSNR FLT 09/26/2034		06/26/2016.	MBS Paydown		326,556	326,556	248,999			77,814		77,814		326,556			0	911	09/26/2034	1FE
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035		06/23/2016.	MBS Paydown		145,535	145,535	110,478	110,660		2,883		2,883		145,535			0	792	03/23/2035	1AM
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33		06/24/2016.	MBS Paydown		376,937	376,937	320,855	230,564		20,054		20,054		376,937			0	2,086	12/24/2033	1FE
74041N AL 9	PRETSL 12A A1 CDO SSNR FLT 12/24/2033		06/24/2016.	MBS Paydown		4,692	4,692	3,801			311		311		4,692			0	14	12/24/2033	1FE
74041U AA 7	PRETSL 14A A1 CDO SEQ SSNR FLT 06/24/34		06/24/2016.	MBS Paydown		291,719	291,719	234,104	235,034		27,386		27,386		291,719			0	1,578	06/24/2034	1FE
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35		06/23/2016.	MBS Paydown		80,912	80,912	61,693	60,085		(19,811)		(19,811)		80,912			0	404	06/23/2035	1AM
74042F AA 9	PRETSL 25A A1 CDO SSNR FLT 06/22/2037	R	06/22/2016.	MBS Paydown		36,000	36,000	26,685			(18,229)		(18,229)		36,000			0	85	06/22/2037	1FE
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35		06/22/2016.	MBS Paydown		571,284	571,284	428,470	426,449		(57,870)		(57,870)		571,284			0	2,079	12/22/2035	1FE
74042J AA 1	PRESTL 21A A1 CDO SEQ SSNR FLT 03/22/38		06/22/2016.	MBS Paydown		78,164	78,164	58,770	59,215		(43,020)		(43,020)		78,164			0	367	03/22/2038	1FE
74042M AA 4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036		06/22/2016.	MBS Paydown		180,813	180,813	134,087			(29,567)		(29,567)		180,813			0	450	09/22/2036	1FE
74042T AA 9	PRETSL 27A A1 CDO SSNR FLT 12/22/2037		06/22/2016.	MBS Paydown		25,754	25,754	18,028			(22,790)		(22,790)		25,754			0	61	12/22/2037	1FE
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037		06/22/2016.	MBS Paydown		221,242	221,242	165,296	162,072		(25,298)		(25,298)		221,242			0	969	03/22/2037	1AM
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20		06/25/2016.	MBS Paydown		24,903	24,903	25,074	25,011		217		217		24,903			0	520	07/25/2020	2FM
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036		06/25/2016.	MBS Paydown		26,939	26,939	20,732			249,752		249,752		26,939			0	67	09/25/2036	1FM
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036		06/25/2016.	Pass-Through Loss			216						0					0		09/25/2036	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		06/25/2016.	MBS Paydown		958,650	958,650	881,030	920,622		21,170		21,170		958,650			0	2,437	08/25/2046	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		05/25/2016.	Pass-Through Loss			2,165						0					0		01/25/2037	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		06/25/2016.	MBS Paydown		133,754	133,754	103,149	103,511		(2,547)		(2,547)		133,754			0	344	01/25/2037	1FM
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		06/30/2016.	MBS Paydown							(1,132)		(1,132)		(1,132)		1,132	1,132	(0)	05/25/2037	1FM
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37		05/26/2016.	MBS Paydown		43,816	43,816	47,266	45,489		(1,505)		(1,505)		43,816			0	2,289	09/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		06/26/2016.	MBS Paydown		1,165,128	1,165,128	1,157,884	1,159,806		1,031		1,031		1,165,128			0	29,307	10/26/2037	1FM
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48		06/16/2016.	MBS Paydown		9,751,874	9,751,874	9,074,351	9,655,241		72,706		72,706		9,751,874			0	202,662	08/16/2048	1FE
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51		06/16/2016.	MBS Paydown		120,575	120,575	115,300	119,241		994		994		120,575			0	3,107	02/16/2051	1FE
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47		06/16/2016.	MBS Paydown		1,316,096	1,316,096	1,205,441	1,300,814		(15,490)		(15,490)		1,316,096			0	26,130	05/16/2047	1FE
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2016.	MBS Paydown		70,564	70,564	32,836	44,129		57		57		70,564			0	638	06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2016.	MBS Paydown		410,667	410,667	232,646	190,736				0		410,667			0	10,442	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2016.	Pass-Through Loss			38,840	22,003					0		38,840		(38,840)	(38,840)		03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/30/2016.	Book Value Adjustment									0		(38,840)		38,840	38,840		03/26/2036	1FM
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		05/16/2016.	MBS Paydown		8,532,455	8,532,455	8,613,779	8,476,813		81,938		81,938		8,532,455			0	173,786	09/16/2039	1FE
74928H AB 2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039		06/16/2016.	MBS Paydown		15,945,000	15,945,000	15,827,574	15,898,165		46,835		46,835		15,945,000			0	414,479	09/16/2039	1FE
74928R AB 0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35		06/26/2016.	MBS Paydown		133,098	133,098	89,841	123,781		(16,044,589)		(16,044,589)		133,098			0	3,227	08/26/2035	1FM
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35		06/26/2016.	MBS Paydown		265,050	265,050	233,244	241,139		(15,391)		(15,391)		265,050			0	6,570	12/26/2035	1FM
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6/26/2034		06/26/2016.	MBS Paydown		75,114	75,114	72,485	73,927		742		742		75,114			0	1,671	06/26/2034	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		06/26/2016.	MBS Paydown		143,827	143,827	139,512	140,862		674		674		143,827			0	2,931	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		06/26/2016.	Pass-Through Loss			(132)						0		(132)		132	132		08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		06/30/2016.	Book Value Adjustment									0		132		(132)	(132)		08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		06/26/2016.	MBS Paydown		150,042	150,042	144,790	146,872		2,461		2,461		150,042			0	1,798	10/25/2036	1FM
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36		06/26/2016.	MBS Paydown		355,094	355,094	350,673	350,809		2,797		2,797		355,094			0	6,393	06/25/2036	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		06/26/2016.	Pass-Through Loss			56,890				20		20					0		06/25/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		06/26/2016.	Pass-Through Loss			5,591				57		57		(286)		286	286		01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		06/30/2016.	Book Value Adjustment									0		286		(286)	(286)		01/26/2036	1FM
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49		06/16/2016.	MBS Paydown		271,465	271,465	295,513	276,181		(3,802)		(3,802)		271,465			0	7,510	12/16/2049	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37	.	06/26/2016.	MBS Paydown		351,601	351,601	276,791	272,454		63,702		63,702		351,601			0	8,947	07/26/2037	1FM
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37	.	06/26/2016.	Pass-Through Loss			40,866						0		2,211		(2,211)	(2,211)		07/26/2037	1FM
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37	.	06/30/2016.	Book Value Adjustment									0		(2,211)		2,211	2,211		07/26/2037	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	.	06/26/2016.	MBS Paydown		422,801	422,801	406,946	410,420		(1,306)		(1,306)		422,801			0	5,190	05/26/2036	1FM
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE	.	06/27/2016.	MBS Paydown		419,468	419,468	407,933	406,156		572		572		419,468			0	5,148	12/27/2035	1FM
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE	.	06/26/2016.	MBS Paydown		912,459	912,459	830,338	895,362		18,889		18,889		912,459			0	2,645	02/26/2036	1FM
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE	.	06/26/2016.	MBS Paydown		209,580	209,580	208,270	203,315		1,491		1,491		209,580			0	5,425	11/26/2036	1FM
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE	.	06/25/2016.	MBS Paydown		74,854	74,854	69,802			1,294		1,294		74,854			0	279	01/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE	.	06/27/2016.	MBS Paydown		172,187	172,187	151,525	158,126		2,665		2,665		172,187			0	743	07/26/2033	1FM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044	.	06/15/2016.	MBS Paydown		1,504,547	1,504,547	1,504,547	1,504,547				0		1,504,547			0	38,999	11/15/2044	2AM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	.	06/10/2016.	MBS Paydown		353,971	353,971	156,913	150,685		(133,684)		(133,684)		353,971			0	1,516	03/10/2037	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	.	06/25/2016.	MBS Paydown		71,019	71,019	48,209	39,086		5,592		5,592		71,019			0	1,154	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	.	06/25/2016.	Pass-Through Loss			13,008						0					0		08/25/2036	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	.	05/25/2016.	MBS Paydown		27,614	27,614	14,643	10,165		1,674		1,674		27,614			0	395	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	.	06/25/2016.	Pass-Through Loss			7,233				(7,713)		(7,713)					0		02/25/2037	1FM
74966U AL 4	RPI FINANCE TRUST TL B4 L+275 11/09/2020	.	06/30/2016.	Paydown		7,576	7,576	7,566			9		9		7,576			0	87	11/09/2020	2FE
75086# AA 3	GSA RAINIER 4.82 6/15/2036	.	06/15/2016.	Paydown		46,448	46,448	46,448	46,447				0		46,448			0	933	06/15/2036	1
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36	.	06/25/2016.	MBS Paydown		1,470,088	1,470,088	1,263,451	1,292,116		95,063		95,063		1,470,088			0	3,685	04/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	.	06/25/2016.	MBS Paydown		449,852	449,852	348,299			28,298		28,298		449,852			0	6,377	07/25/2036	1Z
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	.	06/25/2016.	Pass-Through Loss			61,409						0					0		07/25/2036	1Z
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036	.	06/25/2016.	MBS Paydown		568,069	568,069	440,290			64,529		64,529		568,069			0	1,699	05/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036	.	06/25/2016.	Pass-Through Loss			(17,194)						0		(10,778)		10,778	10,778		05/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036	.	06/30/2016.	Book Value Adjustment									0		10,778		(10,778)	(10,778)		05/25/2036	1FM
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022	.	06/02/2016.	GOLDMAN SACHS		6,036,472	6,447,500	5,252,538	5,263,368		58,845		58,845		5,322,213		714,259	714,259	261,482	08/15/2022	4FE
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06/25/36	.	06/25/2016.	MBS Paydown		576,834	576,834	285,533	449,411		(11,173)		(11,173)		576,834			0	1,637	06/25/2036	1FM
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036	.	06/25/2016.	MBS Paydown		506,918	506,918	397,931	458,280		9,022		9,022		506,918			0	1,188	08/25/2036	1FM
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017	.	05/15/2016.	Paydown		92,476	92,476	91,742	92,403		30		30		92,476			0	2,948	05/15/2017	2FE
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36	.	06/25/2016.	MBS Paydown		5,158	5,158	4,642	3,335		5,438		5,438		5,158			0	127	08/25/2036	2FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	.	06/25/2016.	MBS Paydown		63,756	63,756	45,904	48,052		9,940		9,940		63,756			0	1,145	09/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36	.	06/25/2016.	MBS Paydown		513,481	513,481	475,380	504,135		(1,187)		(1,187)		513,481			0	9,122	02/25/2036	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	.	06/25/2016.	MBS Paydown		67,522	67,522	63,033	39,402		14,697		14,697		67,522			0	1,391	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	.	06/25/2016.	Pass-Through Loss			1,702	1,248					0					0		07/25/2034	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32	.	06/25/2016.	MBS Paydown		30,511	30,511	30,504	30,511				0		30,511			0	882	01/25/2032	1FM
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01/25/34	.	06/25/2016.	MBS Paydown		20,769	20,769	19,471	19,964		(539)		(539)		20,769			0	496	01/25/2034	1FM
760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01/25/2034	.	06/25/2016.	MBS Paydown		4,720	4,720	4,248	4,407		38		38		4,720			0	113	01/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33	.	06/25/2016.	MBS Paydown		75,938	75,938	75,900	70,073		(913)		(913)		75,938			0	1,892	04/25/2033	1FM
760985 V3 2	RAMP 2004-RS3 AI4 SEQ CSTR 03/25/2034	.	06/25/2016.	MBS Paydown		95,737	95,737	85,445	87,215		5,626		5,626		95,737			0	2,298	03/25/2034	1FM
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33	.	06/25/2016.	MBS Paydown		128,027	128,027	127,952	127,720		(73)		(73)		128,027			0	2,729	06/25/2033	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33	.	06/25/2016.	MBS Paydown		6,749	6,749	6,501	5,463		(321)		(321)		6,749			0	107	04/25/2033	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33	.	06/25/2016.	MBS Paydown		6,749	6,749	6,501	5,463		(321)		(321)		6,749			0	107	04/25/2033	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33	.	06/25/2016.	MBS Paydown		172,039	172,039	171,998	162,605		(1,477)		(1,477)		172,039			0	4,194	07/25/2033	1FM
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034	.	06/25/2016.	MBS Paydown		157,782	157,782	153,048	153,606		1,695		1,695		157,782			0	3,251	11/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		05/25/2016.	MBS Paydown		248,594	248,594	188,963	181,263		35,491		35,491		248,594			0	3,097	02/25/2035	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		06/25/2016.	Pass-Through Loss			28,383	17,658			(12,451)		(12,451)					0		02/25/2035	1FM
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26		06/25/2016.	MBS Paydown		16,758	16,758	16,844	16,758				0		16,758			0	483	10/25/2026	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		06/25/2016.	MBS Paydown		218,071	218,071	199,022	80,234		25,922		25,922		218,071			0	4,724	02/25/2036	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		06/25/2016.	Pass-Through Loss			(16,942)	1,948					0					0		02/25/2036	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		06/25/2016.	MBS Paydown		63,661	63,661	54,357	61,232		8,550		8,550		63,661			0	1,112	11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		06/25/2016.	Pass-Through Loss			751	642					0		745		(745)	(745)		11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		06/30/2016.	Book Value Adjustment									0		(745)		745	745		11/25/2031	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		06/25/2016.	MBS Paydown		44,312	44,312	37,672	34,408		(10,760)		(10,760)		44,312			0	806	05/25/2034	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		06/25/2016.	Pass-Through Loss			3,531						0					0		05/25/2034	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		06/25/2016.	MBS Paydown		181,233	181,233	149,309	149,532		10,896		10,896		181,233			0	2,795	07/25/2035	3AM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		06/25/2016.	Pass-Through Loss			2,934						0					0		07/25/2035	3AM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		06/25/2016.	MBS Paydown		531,123	531,123	447,179			26,056		26,056		531,123			0	4,613	08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		06/25/2016.	Pass-Through Loss			45,059						0					0		08/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2016.	MBS Paydown		134,523	134,523	122,728	103,541		456		456		134,523			0	3,445	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2016.	Pass-Through Loss			59,431	47,351					0					0		10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2016.	MBS Paydown		10,845	10,845	10,044	7,851		54		54		10,845			0	244	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2016.	Pass-Through Loss			3,153	2,920					0					0		02/25/2036	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		06/25/2016.	MBS Paydown		104,070	104,070	106,701	105,767		(1,788)		(1,788)		104,070			0	2,479	03/25/2033	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		06/25/2016.	MBS Paydown		15,215	15,215	13,870	13,550		(1,452)		(1,452)		15,215			0	342	02/25/2036	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		06/25/2016.	Pass-Through Loss			1,578						0					0		02/25/2036	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		06/25/2016.	MBS Paydown		184,933	184,933	173,936	167,841		(1,082)		(1,082)		184,933			0	1,834	03/25/2035	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		06/25/2016.	MBS Paydown		100,273	100,273	96,763	97,242		687		687		100,273			0	1,137	03/25/2035	1FM
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35		06/25/2016.	MBS Paydown		693,569	693,569	410,940	608,229		10,526		10,526		693,569			0	2,487	09/25/2035	1FM
76112B H4 5	RAMP 2005-EFC5 M1 MEZ FLT 10/25/35		06/25/2016.	MBS Paydown		296,114	296,114	205,263	271,727		6,391		6,391		296,114			0	981	10/25/2035	1FM
76112B KC 3	RAMP 2005-RS2 M2 MEZ FLT 02/25/35		06/25/2016.	MBS Paydown		427,183	427,183	281,941	394,123		12,191		12,191		427,183			0	2,117	02/25/2035	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		06/25/2016.	MBS Paydown		161,981	161,981	156,419	159,948		1,413		1,413		161,981			0	3,896	09/25/2034	1FM
76126C DE 9	CBBC-CCE 98-1 7.00 5/15/2018		05/15/2016.	Sinking Fund Redemption		347,804	347,804	354,093	348,220		(133)		(133)		347,804			0	11,521	05/15/2018	1
767201 AC 0	RIO TINTO FINANCE 6.50 07/15/2018	R	06/14/2016.	Cash Tender		11,083,300	10,000,000	10,391,295	10,188,096		(5,262)		(5,262)		10,182,834		900,466	900,466	594,028	07/15/2018	1FE
767201 AN 6	RIO TINTO FINANCE 4.125 05/20/2021	R	06/22/2016.	Cash Tender		21,881,200	20,000,000	19,987,000	19,992,344		7,656		7,656		20,000,000		1,881,200	1,881,200	485,833	05/20/2021	2FE
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		05/15/2016.	MBS Paydown		97,349	97,349	97,236	97,327		(2)		(2)		97,349			0	2,526	05/17/2021	1FE
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39		06/25/2016.	MBS Paydown		35,093	35,093	34,167	34,463		(550)		(550)		35,093			0	954	04/25/2039	1FM
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		06/15/2016.	MBS Paydown		526,979	526,979	526,979	526,979				0		526,979			0	8,597	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		06/15/2016.	MBS Paydown		504,425	504,425	504,425	504,425				0		504,425			0	7,786	05/16/2044	1FE
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028		06/15/2016.	MBS Paydown		129,072	129,072	132,504	129,642		4,495		4,495		129,072			0	2,818	04/17/2028	1FE
78446T AB 0	SLMA 2011-C A2A ABS FLT 10/17/2044		06/15/2016.	MBS Paydown		1,511,906	1,511,906	1,511,906	1,511,906				0		1,511,906			0	23,170	10/17/2044	1FE
78454L AD 2	SM ENERGY CO 6.50 11/15/2021		06/01/2016.	BARCLAYS CAPITAL		1,406,250	1,500,000	1,436,250	1,443,662		3,369		3,369		1,447,031		(40,781)	(40,781)	48,750	11/15/2021	4FE
78454L AD 2	SM ENERGY CO 6.50 11/15/2021		06/03/2016.	GOLDMAN SACHS		350,625	375,000	359,063	360,915		853		853		361,769		(11,144)	(11,144)	12,188	11/15/2021	4FE
78454L AD 2	SM ENERGY CO 6.50 11/15/2021		06/06/2016.	BARCLAYS CAPITAL		1,523,438	1,625,000	1,555,938	1,563,967		3,723		3,723		1,567,689		(44,252)	(44,252)	67,099	11/15/2021	4FE
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47		06/25/2016.	MBS Paydown		1,543,351	1,543,351	1,430,833	1,524,039		11,281		11,281		1,543,351			0	3,886	09/25/2047	1FM
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		06/30/2016.	Paydown		10,683	10,683	10,037	3,008		583		583		10,683			0	190	10/18/2020	3FE
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023		06/25/2016.	MBS Paydown		55	55	56	55		0		0		55			0	1	12/25/2023	1FM
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		06/25/2016.	MBS Paydown		2,211,129	2,211,129	1,956,158	2,148,113		74,063		74,063		2,211,129			0	6,357	10/25/2035	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)
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037	.	06/25/2016.	MBS Paydown		264,416	264,416	115,761	76,513		(19,483)		(19,483)		264,416			0	556	05/25/2037	1FM
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043	.	06/25/2016.	MBS Paydown		808,195	808,195	765,134	1,379,443		20,206		20,206		808,195			0	19,053	05/25/2043	1FM
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043	.	06/25/2016.	MBS Paydown		767,235	767,235	691,357	694,446		39,255		39,255		767,235			0	7,763	06/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043	.	06/25/2016.	MBS Paydown		491,509	491,509	484,904	485,324		1,887		1,887		491,509			0	7,239	09/25/2043	1FM
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043	.	06/25/2016.	MBS Paydown		733,581	733,581	657,143	658,767		19,888		19,888		733,581			0	5,698	02/25/2043	1FM
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43	.	06/25/2016.	MBS Paydown		712,795	712,795	659,038	657,957		14,427		14,427		712,795			0	7,185	03/25/2043	1FM
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22	.	06/05/2016.	Paydown		202,553	202,553	202,553					0		202,553			0	2,454	10/05/2022	2FE
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042	.	06/15/2016.	MBS Paydown		210,097	210,097	208,081	208,126		119		119		210,097			0	4,150	10/15/2042	1FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029	.	06/20/2016.	MBS Paydown		35,017	35,017	35,010	35,012		1		1		35,017			0	269	08/20/2029	1FE
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029	.	06/05/2016.	Paydown		108,598	108,598	108,598	108,598				0		108,598			0	1,725	01/05/2029	1
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029	.	06/05/2016.	Paydown		49,261	49,261	49,261	49,261				0		49,261			0	799	01/05/2029	1
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025	.	06/15/2016.	MBS Paydown		300,780	300,780	300,814	300,797		4,228		4,228		300,780			0	3,706	03/17/2025	1FE
83404@ AA 4	SOFTWARE PARADIGMS INTL EURO+800 5/22/20	.	05/23/2016.	Paydown		5,123,051	5,022,599	4,962,486	4,956,436		66,163		66,163		5,022,599		100,452	100,452	218,483	05/22/2020	2FE
83404@ AB 2	SOFTWARE PARADIGMS DD LR+800 8/10/2020	.	05/23/2016.	Paydown		1,726,062	1,692,217	1,683,756	1,684,000		8,218		8,218		1,692,217		33,844	33,844	73,611	08/10/2020	2FE
83416W AB 9	SOLAR STAR FUND 3.95 06/30/2035	.	06/30/2016.	Sinking Fund Redemption		200,000	200,000	200,000	200,000				0		200,000			0	3,950	06/30/2035	2FE
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044	.	06/20/2016.	MBS Paydown		26,708	26,708	26,705	26,705		(1)		(1)		26,708			0	506	04/20/2044	2AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041	.	05/20/2016.	MBS Paydown		4,268,800	4,268,800	4,256,184	4,268,800				0		4,268,800			0	191,763	05/20/2041	2AM
83546D AD 0	SONIC 2016-1A A2 ABS SEQ SNR 4.472 05/46	.	06/20/2016.	MBS Paydown		16,667	16,667	16,667			0		0		16,667			0	68	05/20/2046	2AM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	.	06/25/2016.	MBS Paydown		165,602	165,602	90,460	41,852		51,467		51,467		165,602			0	4,256	05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	.	06/25/2016.	Pass-Through Loss			33,608	18,358					0					0		05/25/2035	1FM
84383Q AA 1	SOUTHN STAR CENT 6.00 06/01/2016	.	06/01/2016.	Maturity		1,000,000	1,000,000	994,160	999,685		315		315		1,000,000			0	30,000	06/01/2016	2FE
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23	.	06/25/2016.	MBS Paydown		555,447	555,447	555,410	555,421		9		9		555,447			0	6,190	05/25/2023	1FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037	.	06/25/2016.	MBS Paydown		545,983	545,983	496,844	500,412		12,447		12,447		545,983			0	6,265	01/25/2037	1FM
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044	.	06/20/2016.	MBS Paydown		4,375	4,375	4,375	4,375				0		4,375			0	77	04/20/2044	1FE
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045	.	06/20/2016.	MBS Paydown		10,375	10,375	10,389	10,388		(1)		(1)		10,375			0	162	04/20/2045	1FE
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045	.	06/20/2016.	MBS Paydown		26,250	26,250	26,119	26,122		4		4		26,250			0	456	04/20/2045	1FE
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023	.	06/20/2016.	Partial Call		361,180	361,180	364,077	362,422		(1,242)		(1,242)		361,180			0	5,966	04/05/2023	2FE
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031	.	06/25/2016.	MBS Paydown		29,681	29,681	27,826	28,039		1,367		1,367		29,681			0	1,183	09/25/2031	1FM
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035	.	06/25/2016.	MBS Paydown		349,634	349,634	232,111	267,237		(3,058)		(3,058)		349,634			0	947	12/25/2035	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	.	06/25/2016.	MBS Paydown		289,970	289,970	245,400			(5,471)		(5,471)		289,970			0	2,598	11/25/2035	1Z
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	.	06/25/2016.	Pass-Through Loss			602						0					0		11/25/2035	1Z
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35	.	06/25/2016.	MBS Paydown		293,441	293,441	225,383	225,263		38,214		38,214		293,441			0	3,333	06/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	.	06/25/2016.	MBS Paydown		43,493	43,493	32,776	32,315		468		468		43,493			0	454	07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	.	06/25/2016.	Pass-Through Loss			44						0					0		07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	.	06/25/2016.	MBS Paydown		393,742	393,742	340,407			15,756		15,756		393,742			0	3,869	07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	.	06/25/2016.	Pass-Through Loss			87,376						0					0		07/25/2035	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035	.	06/25/2016.	MBS Paydown		259,900	259,900	231,148			11,600		11,600		259,900			0	1,746	08/25/2035	1Z
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	.	06/25/2016.	MBS Paydown		193,922	193,922	135,745	129,175		20,529		20,529		193,922			0	574	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	.	06/25/2016.	MBS Paydown		103,525	103,525	79,973	78,310		6,892		6,892		103,525			0	1,397	09/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	.	03/31/2016.	Book Value Adjustment									0		49		(49)	(49)		10/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	.	06/25/2016.	MBS Paydown		334,405	334,405	282,993			27,715		27,715		334,405			0	2,523	10/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	.	06/25/2016.	Pass-Through Loss			104						0					0		10/25/2035	1FM
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036	.	06/25/2016.	MBS Paydown		267,006	267,006	202,090	238,567		11,193		11,193		267,006			0	725	01/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		06/25/2016.	MBS Paydown		369,904	369,904	331,556	345,424		9,616		9,616		369,904			0	5,153	08/25/2031	1FM
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32		06/25/2016.	MBS Paydown		143,825	143,825	113,283	120,383		10,644		10,644		143,825			0	2,021	02/25/2032	1FM
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32		06/25/2016.	MBS Paydown		247,821	247,821	223,724	228,769		9,449		9,449		247,821			0	3,522	02/25/2032	1FM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032		06/25/2016.	MBS Paydown		39,987	39,987	28,516	32,152		546		546		39,987			0		02/25/2032	1FM
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31		06/25/2016.	MBS Paydown		75,744	75,744	66,049	68,255		4,404		4,404		75,744			0	1,056	04/25/2031	1AM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		06/25/2016.	MBS Paydown		59,903	59,903	42,191	49,710		7,014		7,014		59,903			0		04/25/2031	1FM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		06/25/2016.	MBS Paydown		544,793	544,793	472,794	490,776		2,084		2,084		544,793			0	7,682	01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		06/25/2016.	MBS Paydown		270,712	270,712	210,478	232,895		50,110		50,110		270,712			0		01/25/2031	1AM
86359B 4U 2	SASC 2005-4XS 1A4A SEQ 5.33 03/25/2035		06/25/2016.	MBS Paydown		988	988	924	953		(4,719)		(4,719)		988			0	26	03/25/2035	1FM
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34		06/25/2016.	MBS Paydown		84,964	84,964	81,884	82,078		885		885		84,964			0	967	03/25/2034	1FM
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		06/25/2016.	MBS Paydown		198,864	198,864	167,543	189,115		8,854		8,854		198,864			0	4,718	05/25/2034	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36		06/25/2016.	MBS Paydown		28,506	28,506	22,163	4,378		7,580		7,580		28,506			0	313	06/25/2036	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		06/25/2016.	MBS Paydown		242,576	242,576	168,868	182,601		11,924		11,924		242,576			0	692	09/25/2045	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		06/25/2016.	MBS Paydown		637,972	637,972	474,874	511,603		97,897		97,897		637,972			0	1,514	03/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2016.	MBS Paydown		93,433	93,433	75,024	74,830		(534)		(534)		93,433			0	1,562	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2016.	Pass-Through Loss			21,746						0					0		05/25/2036	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		06/25/2016.	MBS Paydown		250,516	250,516	236,738	245,299		(2,814)		(2,814)		250,516			0	508	06/25/2037	1FM
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037		06/25/2016.	MBS Paydown		96,518	96,518	88,796	96,518				0		96,518			0	288	11/25/2037	1FM
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036		06/23/2016.	Paydown		15,686	15,686	15,686	15,686				0		15,686			0	375	12/23/2036	1
87151Q AA 4	SYMETRA FINL 6.125 04/01/2016		04/01/2016.	Maturity		35,115,000	35,115,000	35,389,053	35,128,237		(13,237)		(13,237)		35,115,000			0	1,075,397	04/01/2016	2FE
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		04/15/2016.	MBS Paydown		235,808	235,808	230,723	233,948		42,606		42,606		235,808			0	1,463	01/15/2024	1FE
871928 AJ 6	IBM-TIERS 97 7.35 6/01/2017		06/01/2016.	Sinking Fund Redemption		555,356	555,356	563,149	556,402		(492)		(492)		555,356			0	20,409	06/01/2017	1FE
87265V AB 4	T-MOBILE USA INC TL B 1L 11/03/2022		06/30/2016.	Paydown		14,000	14,000	13,995	13,999		1		1		14,000			0	248	11/03/2022	2FE
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		06/20/2016.	MBS Paydown		613,333	613,333	609,261	530,099		72		72		613,333			0	6,521	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		06/20/2016.	MBS Paydown		162,500	162,500	162,430	162,445		5		5		162,500			0	2,404	11/20/2038	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		06/20/2016.	MBS Paydown		208,333	208,333	205,311	125,000		51		51		208,333			0	2,190	02/22/2039	1FE
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39		06/20/2016.	MBS Paydown		68,234	68,234	68,204	68,211		2		2		68,234			0	947	05/20/2039	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		06/20/2016.	MBS Paydown		150,000	150,000	149,949	149,954		4		4		150,000			0	2,044	11/21/2039	1FE
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038		06/15/2016.	Paydown		21,959	21,959	21,959	21,959				0		21,959			0	347	01/15/2038	1
878742 AX 3	TECK RESOURCES 2.50 02/01/2018	I	06/07/2016.	Cash Tender		2,835,000	2,800,000	2,226,000	2,245,965		554,035		554,035		2,800,000		35,000	35,000	59,500	02/01/2018	4FE
878744 AA 9	TECK RESOURCES 3.00 03/01/2019	I	06/07/2016.	Cash Tender		816,213	835,000	657,563	665,499		150,713		150,713		816,213			0	16,509	03/01/2019	4FE
878888 ZZ 2	TECH FUNDING LLC 2013 TL 3.483 2/25/2018		05/25/2016.	Paydown		627,258	627,258	603,951	613,326		4,722		4,722		627,258			0	11,580	02/15/2018	3FE
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035		06/25/2016.	MBS Paydown		12,048	12,048	9,654	10,342		(672)		(672)		12,048			0	61	10/25/2035	1FM
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		06/25/2016.	MBS Paydown		160,175	160,175	117,929	129,687		28,226		28,226		160,175			0	839	10/25/2034	1FM
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035		04/25/2016.	MBS Paydown		248,222	248,222	212,230	246,862		96,085		96,085		248,222			0	906	07/25/2035	1FM
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036		06/25/2016.	MBS Paydown		86,866	86,866	84,260	85,923		(172)		(172)		86,866			0	1,893	08/25/2036	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2016.	MBS Paydown		455,688	455,688	389,032			(31,402)		(31,402)		455,688			0	716	01/25/2038	1Z
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2016.	Pass-Through Loss			(526)						0					0		01/25/2038	1Z
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037		06/25/2016.	MBS Paydown		523,580	523,580	403,156	462,313		14,111		14,111		523,580			0	1,352	08/25/2037	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		06/25/2016.	MBS Paydown		35,742	35,742	18,586	21,789		4,941		4,941		35,742			0	102	08/25/2038	1FM
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	R	06/20/2016.	MBS Paydown		106,250	106,250	105,706	105,817		41		41		106,250			0	1,727	09/20/2038	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	06/20/2016.	MBS Paydown		469,167	469,167	462,724	399,133		309		309		469,167			0	5,744	10/20/2039	1FE
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043		06/25/2016.	MBS Paydown		116,879	116,879	98,763	98,703		(26,659)		(26,659)		116,879			0	532	09/25/2043	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)
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044	.	06/25/2016.	MBS Paydown		36,432	36,432	34,656	32,349		(10,698)		(10,698)		36,432			0	390	12/25/2044	1FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.	06/25/2016.	MBS Paydown		48,011	48,011	31,803	32,435		13,687		13,687		48,011			0	1,133	10/25/2046	4FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.	06/25/2016.	Pass-Through Loss			45,107	29,879					0					0		10/25/2046	4FM
89054X AB 1	TOPAZ SOLAR FARM 4.875 09/30/2039	.	03/30/2016.	Sinking Fund Redemption		(77,740)	(77,740)	(77,740)	(77,740)				0		(77,740)			0		09/30/2039	2FE
891027 AN 4	TORCHMARK CORP 6.375 06/15/2016	.	06/15/2016.	Maturity		15,000,000	15,000,000	15,126,851	15,015,517		(15,517)		(15,517)		15,000,000			0	478,125	06/15/2016	2FE
893830 AY 5	TRANSOCEAN INC 6.50 11/15/2020	R	06/23/2016.	BANC OF AMERICA SECURITIES		4,446,750	4,900,000	4,452,875	4,513,473		32,286		32,286		4,545,759		(99,009)	(99,009)	197,293	11/15/2020	4FE
894126 AB 7	TRAP 2003-4A A1B CDO SEQ SSNR FLT 05/34	.	05/24/2016.	MBS Paydown		81,373	81,373	64,387	64,421		3,187		3,187		81,373			0	596	05/24/2034	1FE
894128 AB 3	TRAP 2003-2A A1B CDO SSNR FLT 10/05/2033	.	04/05/2016.	MBS Paydown		1,157,723	1,157,723	1,123,353	1,125,657		5,615		5,615		1,157,723			0	8,304	10/05/2033	1FE
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035	.	04/25/2016.	MBS Paydown		35,037	35,037	27,504	28,843		4,718		4,718		35,037			0	156	01/25/2035	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039	.	06/16/2016.	MBS Paydown		108,674	108,674	111,051	110,713		(114)		(114)		108,674			0	3,016	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	.	06/16/2016.	MBS Paydown		133,345	133,345	139,379	138,425		(1,450)		(1,450)		133,345			0	2,930	10/16/2040	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	.	06/15/2016.	MBS Paydown		349,214	349,214	349,214	349,214				0		349,214			0	6,677	07/15/2041	1FE
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44	.	06/15/2016.	MBS Paydown		52,182	52,182	52,182	52,182				0		52,182			0	609	04/15/2044	1FE
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033	.	06/15/2016.	Paydown		34,969	34,969	34,969	34,969				0		34,969			0	512	05/15/2033	1
902752 AA 2	UIRC-GSA V LLC 2015-A 4.71 12/05/2035	.	06/05/2016.	Sinking Fund Redemption		94,385	94,385	94,385	94,386		(0)		(0)		94,385			0	2,225	12/05/2035	1
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034	.	06/05/2016.	Sinking Fund Redemption		73,933	73,933	73,933	73,933				0		73,933			0	1,541	12/05/2034	1
902756 AA 3	UIRC-GSA III LLC 5.36 12/05/33	.	06/05/2016.	Paydown		274,633	274,633	274,633	274,633				0		274,633			0	6,137	12/05/2033	1
903329 AC 4	USCAP 1A A2 CDO MEZ FLT 05/01/2034	R	04/20/2016.	GUGGENHEIM CAPITAL MARKET		2,710,000	4,000,000	2,644,000			822		822		2,644,822		65,178	65,178	13,959	05/01/2034	1FE
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23	.	04/22/2016.	Sinking Fund Redemption		58,960	58,960	58,960	58,960				0		58,960			0	2,100	10/22/2023	1FE
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020	.	06/30/2016.	Paydown		3,046	3,046	2,848	2,875		17		17		3,046			0	62	07/23/2020	4FE
90345W AA 2	US AIR 2012-1A 5.9 10/01/24	.	04/01/2016.	Sinking Fund Redemption		155,211	155,211	155,211	155,211				0		155,211			0	4,579	10/01/2024	1FE
90346W AA 1	US AIRWAYS 2013-1A 3.95 11/15/2025	.	05/15/2016.	Sinking Fund Redemption		132,305	132,305	131,974	132,024		15		15		132,305			0	2,613	11/15/2025	1FE
90520G AA 4	UNION BANK CALIF 5.95 05/11/2016	.	05/11/2016.	Maturity		7,750,000	7,750,000	7,910,410	7,758,018		(8,018)		(8,018)		7,750,000			0	230,563	05/11/2016	1FE
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025	.	01/02/2016.	Sinking Fund Redemption									0					0	(770)	07/02/2025	1FE
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020	.	05/15/2016.	Sinking Fund Redemption		818,182	818,182	818,182	818,173		1		1		818,182			0	19,268	05/15/2020	1
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026	.	04/11/2016.	Sinking Fund Redemption		165,302	165,302	165,302	165,302				0		165,302			0	3,306	04/11/2026	1FE
91845# AA 2	VERIZON CTL 3.812 05/15/2035	.	06/15/2016.	Paydown		55,031	55,031	55,031	55,031				0		55,031			0	878	05/15/2035	2
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46	.	06/25/2016.	MBS Paydown		168,172	168,172	168,172			(111)		(111)		168,172			0	854	04/25/2046	1FE
92328B AC 1	VENTR 2005-1A B CLO MEZ FLT 11/22/2018	.	05/22/2016.	MBS Paydown		1,640,459	1,640,459	1,628,156	1,640,459				0		1,640,459			0	10,349	11/22/2018	1FE
92328B AD 9	VENTR 2005-1A C CLO MEZ SSNR FLT 11/18	.	05/22/2016.	MBS Paydown		6,000,000	6,000,000	5,936,250	6,000,000				0		6,000,000			0	69,703	11/22/2018	1FE
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	R	04/23/2016.	Sinking Fund Redemption		486,083	486,083	486,083	486,083				0		486,083			0	12,152	10/23/2023	2FE
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033	.	06/25/2016.	MBS Paydown		104,156	104,156	104,579			1,080		1,080		104,156			0	1,166	06/25/2033	1FM
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35	.	06/25/2016.	MBS Paydown		519,650	519,650	490,745			(586)		(586)		519,650			0	3,136	10/25/2035	1FM
92922F J5 8	WAMU 2005-AR6 2A1C SEQ SSUP FLT 04/25/45	.	06/25/2016.	MBS Paydown		451,718	451,718	375,632			6,837		6,837		451,718			0	1,157	04/25/2045	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46	.	06/25/2016.	MBS Paydown		47,925	47,925	38,699	34,029		2,841		2,841		47,925			0	289	01/25/2046	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	.	06/25/2016.	MBS Paydown		163,206	163,206	142,526	40,499		(110,337)		(110,337)		163,206			0	689	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	.	06/25/2016.	Pass-Through Loss			(449)						0		(1,396)		1,396	1,396		02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	.	06/30/2016.	Book Value Adjustment									0		1,396		(1,396)	(1,396)		02/25/2037	1FM
92935J BA 2	WFRBS 2011-C2 A3 SEQ SSNR 4.498 2/15/44	.	06/15/2016.	MBS Paydown		228,042	228,042	230,317	227,842		(113)		(113)		228,042			0	4,277	02/15/2044	1FM
92937W AA 2	WCP ISSUER LLC 3.819 08/15/2020	.	06/15/2016.	Sinking Fund Redemption		26,526	26,526	26,526	26,526				0		26,526			0	422	08/15/2020	1FE
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	.	06/25/2016.	MBS Paydown		188,884	188,884	140,718			(16,513)		(16,513)		188,884			0	1,145	05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	.	06/25/2016.	Pass-Through Loss			1,410						0					0		05/25/2037	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37	.	06/25/2016.	MBS Paydown		221,274	221,274	196,155			7,172		7,172		221,274			0	1,231	05/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		06/25/2016	Pass-Through Loss			40,444						0					0		05/25/2037	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		06/25/2016	MBS Paydown		127,492	127,492	114,583			(8,196)		(8,196)		127,492			0	592	11/25/2036	1FM
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		06/25/2016	MBS Paydown		10,741	10,741	10,473	10,676		29		29		10,741			0	221	03/25/2018	1FM
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033		06/25/2016	MBS Paydown		489	489	313	99		(534)		(534)		489			0		03/25/2033	1FM
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045		06/25/2016	MBS Paydown		367,622	367,622	324,427			(6,981)		(6,981)		367,622			0	1,527	01/25/2045	1AM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2016	MBS Paydown		21,348	21,348	16,865	9,757		193		193		21,348			0	91	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2016	Pass-Through Loss			6,085	4,807					0					0		07/25/2036	1FM
947075 AF 4	WEATHERFORD INTL 9.625 03/01/2019		06/17/2016	Cash Tender		3,300,000	3,000,000	2,984,850	2,989,278		10,722		10,722		3,000,000		300,000	300,000	229,396	03/01/2019	4FE
94707V AA 8	WEATHERFORD INTL 5.125 09/15/2020		06/17/2016	Cash Tender		7,560,000	8,000,000	8,016,280	7,996,213		(436,213)		(436,213)		7,560,000			0	309,778	09/15/2020	4FE
9497EU AD 9	WFHET 2006-1 A4 SEQ FLT 05/25/2036		06/25/2016	MBS Paydown		143,149	143,149	120,603	137,728		(326)		(326)		143,149			0	405	05/25/2036	1FM
94980G AH 4	WFHET 2004-2 AI7 SEQ 5.0 5/25/2034		06/25/2016	MBS Paydown		580,328	580,328	544,934	576,601		1,656		1,656		580,328			0	11,015	05/25/2034	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		06/25/2016	MBS Paydown		96,025	96,025	66,257	68,187		21,520		21,520		96,025			0	1,084	10/25/2034	1FM
94980M AE 8	WFMBS 2004-P B1 MEZ NAS FLT 09/25/2034		06/25/2016	MBS Paydown		590,433	590,433	568,292			10,738		10,738		590,433			0	2,885	09/25/2034	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		06/25/2016	MBS Paydown		50,313	50,313	50,759	46,075		(3,553)		(3,553)		50,313			0	1,125	01/25/2036	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		06/25/2016	Pass-Through Loss			12,421	12,531					0					0		01/25/2036	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		06/25/2016	MBS Paydown		80,986	80,986	87,262	30,575		(5,214)		(5,214)		80,986			0	12,503	07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		06/25/2016	Pass-Through Loss			9,413	10,142					0		1,261		(1,261)	(1,261)		07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		06/30/2016	Book Value Adjustment									0		(1,261)		1,261	1,261		07/25/2037	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36		06/25/2016	MBS Paydown		118,581	118,581	90,714	95,922		20,458		20,458		118,581			0	1,359	03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		06/25/2016	MBS Paydown		1,540	1,540	878	505		(4,662)		(4,662)		1,540			0		03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		06/25/2016	Pass-Through Loss			4						0					0		03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		06/25/2016	MBS Paydown		135,060	135,060	119,697	118,504		4,087		4,087		135,060			0	1,574	03/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		06/25/2016	MBS Paydown		141,015	141,015	130,488			1,679		1,679		141,015			0	986	09/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		06/25/2016	Pass-Through Loss			1,533	123					0		124		(124)	(124)		09/25/2036	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		06/25/2016	MBS Paydown		480,184	480,184	453,522			13,058		13,058		480,184			0	3,748	10/25/2036	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		06/25/2016	Pass-Through Loss			2,421						0					0		10/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		06/25/2016	MBS Paydown		47,998	47,998	38,549	36,294		(6,840)		(6,840)		47,998			0		12/28/2037	1FM
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38		06/25/2016	MBS Paydown		51,522	51,522	51,812	51,477		(107)		(107)		51,522			0	1,592	01/25/2038	1FM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		06/15/2016	MBS Paydown		42,500	42,500	42,500	42,500				0		42,500			0	867	06/15/2045	2AM
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		06/15/2016	MBS Paydown		41,250	41,250	41,189	41,192		2		2		41,250			0	927	06/15/2045	2AM
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		06/15/2016	Paydown		50,570	50,570	54,517	52,008		(206)		(206)		50,570			0	1,411	12/15/2018	2
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		06/20/2016	MBS Paydown		82,738	82,738	82,738	82,738				0		82,738			0	1,285	08/20/2025	2AM
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		06/20/2016	MBS Paydown		538,680	538,680	536,618	535,842		198		198		538,680			0	4,830	12/20/2026	1FE
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		06/20/2016	MBS Paydown		497,214	497,214	495,427			16		16		497,214			0	908	12/20/2028	1FE
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028		06/20/2016	MBS Paydown		305,978	305,978	304,030			18		18		305,978			0	719	12/20/2028	2AM
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		06/20/2016	MBS Paydown		676,640	676,640	675,741	675,729		90		90		676,640			0	9,007	07/20/2028	1FE
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2016	Sinking Fund Redemption		581,000	581,000	588,268	586,291		(5,291)		(5,291)		581,000			0	21,788	06/15/2027	2FE
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		06/15/2016	Paydown		25,388	25,388	25,388	25,388				0		25,388			0	705	06/15/2033	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		06/15/2016	Paydown		31,084	31,084	31,084	31,084				0		31,084			0	863	05/15/2034	2
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029		06/15/2016	Paydown		131,584	131,584	132,823	132,490		(39)		(39)		131,584			0	3,237	02/15/2029	1
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035		06/15/2016	Paydown		49,501	49,501	49,999	49,910		(9)		(9)		49,501			0	1,278	01/15/2035	1
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036		06/15/2016	Paydown		4,995,839	3,294,229	3,327,669	3,322,476		(28,404)		(28,404)		3,294,229		1,701,610	1,701,610	119,303	01/15/2036	2

Statement as of June 30, 2016 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031	.	06/15/2016.	Paydown		139,164	139,164	140,663	140,295		(40)		(40)		139,164			0	3,116	08/15/2031	1
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029	.	06/25/2016.	Paydown		194,700	194,700	196,511	196,050		(63)		(63)		194,700			0	4,708	01/25/2029	2
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031	.	06/15/2016.	Paydown		46,055	46,055	46,055	46,055				0		46,055			0	1,008	09/15/2031	1
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029	.	06/15/2016.	Paydown		95,474	95,474	96,352	96,147		(25)		(25)		95,474			0	2,229	10/15/2029	1
96928* EN 3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034	.	06/15/2016.	Paydown		86,526	86,526	87,458	87,269		(24)		(24)		86,526			0	1,500	02/15/2034	1
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033	.	06/15/2016.	Paydown		51,277	51,277	51,277	51,277				0		51,277			0	1,077	09/15/2033	2
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025	.	06/15/2016.	Paydown		169,340	169,340	169,340	169,340				0		169,340			0	4,356	04/15/2025	2Z
96928* FK 8	CA HIGHWAY PATROL CTL F 5.93 11/15/2032	.	06/15/2016.	Paydown		57,063	57,063	57,063	57,063				0		57,063			0	1,411	11/15/2032	1
96928* FQ 5	GSA PORTLAND OR CTL 4.01 9/15/2033	.	06/15/2016.	Paydown		90,599	90,599	90,599	90,599				0		90,599			0	1,514	09/15/2033	1
96928* FV 4	BCBS OF NC CTL 4.09% 09/15/2044	.	06/15/2016.	Paydown		45,376	45,376	45,376	45,376				0		45,376			0	774	09/15/2044	1
96928* FX 0	SUMMIT COUNTY 4.01% 02/15/2036	.	06/15/2016.	Paydown		167,244	167,244	167,244	167,244				0		167,244			0	2,796	02/15/2036	1
96928* FY 8	WAGS (FAIRBANKS, AK) CTL 4.51 01/15/2035	.	06/15/2016.	Paydown		61,632	61,632	61,632	61,632				0		61,632			0	1,159	01/15/2035	2FE
96928@ AA 3	SOUTH CAROLINA CTL 4.00 6/15/2023	.	06/15/2016.	Paydown		144,285	144,285	144,285	144,285				0		144,285			0	2,406	06/15/2023	1
96930@ AA 9	WAGS (FRANKLIN NJ) CTL 4.37 08/15/2035	.	06/15/2016.	Paydown		48,247	48,247	48,247	48,247				0		48,247			0	879	08/15/2035	2FE
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017	.	06/30/2016.	Paydown		63,910	63,910	63,269	63,634		276		276		63,910			0	1,181	12/05/2017	3FE
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044	.	06/20/2016.	MBS Paydown		701,916	701,916	697,529	697,418		2,053		2,053		701,916			0	10,130	06/20/2044	1FM
98419M AA 8	XYLEM INC 3.55 09/20/2016	.	04/11/2016.	Make Whole Call		2,022,233	2,000,000	1,996,180	1,999,409		592		592		2,000,000		22,233	22,233	39,642	09/20/2016	2FE
988498 AC 5	YUM! BRANDS INC 6.25 03/15/2018	.	06/01/2016.	GOLDMAN SACHS		1,379,125	1,298,000	1,292,704	1,296,552		268		268		1,296,819		82,306	82,306	58,816	03/15/2018	4FE
988498 AG 6	YUM! BRANDS INC 3.875 11/01/20	.	06/01/2016.	GOLDMAN SACHS		3,985,000	4,000,000	3,994,680	3,997,162		232		232		3,997,394		(12,394)	(12,394)	92,569	11/01/2020	4FE
988498 AH 4	YUM! BRANDS INC 3.75 11/01/2021	.	06/01/2016.	RBC CAPITAL MARKETS		4,831,250	5,000,000	4,977,990	4,986,610		890		890		4,987,500		(156,250)	(156,250)	111,979	11/01/2021	4FE
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020	A	04/11/2016.	Consent Fee		13,846							0		13,846			0		08/05/2020	3FE
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020	A	06/28/2016.	Paydown		84,550	84,550	78,355	78,390		6,429		6,429		84,550			0	1,297	08/05/2020	3FE
C9413P AT 0	VALEANT PHARMA TL A3 L+325 10/20/2018	A	06/28/2016.	Paydown		458,336	458,336	443,440			14,896		14,896		458,336			0	2,183	10/20/2018	3FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	E	06/15/2016.	MBS Paydown		156,000	156,000	156,000	156,000				0		156,000			0	3,172	12/15/2039	1FE
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	06/20/2016.	BANC OF AMERICA SECURITIES		2,541,477	3,579,545	3,156,372	3,203,948		12,058		12,058		3,215,105		(673,628)	(673,628)	36,686	03/19/2020	5FE
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	06/23/2016.	BANC OF AMERICA SECURITIES		3,006,818	4,295,455	3,694,091	3,764,238		16,869		16,869		3,779,831		(773,013)	(773,013)	47,282	03/19/2020	5FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	06/30/2016.	Paydown		8,312	8,312	6,469	3,641				0		8,312			0	252	06/13/2020	5FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	06/28/2016.	Paydown		2,117,053	2,117,053	1,889,510	1,923,031		193,627		193,627		2,117,053			0	43,761	06/30/2019	3FE
3899999. Total Bonds - Industrial and Miscellaneous						894,761,097	898,778,242	869,869,221	819,712,933	18,529	(12,447,075)	3,962,677	(16,391,223)	0	883,995,044	0	10,766,054	10,766,054	22,809,173	XXX	XXX
8399997. Total Bonds - Part 4						922,923,354	926,940,499	898,209,188	847,588,926	18,529	(12,508,618)	3,962,677	(16,452,765)	0	912,157,300	0	10,766,054	10,766,054	23,352,715	XXX	XXX
8399999. Total Bonds						922,923,354	926,940,499	898,209,188	847,588,926	18,529	(12,508,618)	3,962,677	(16,452,765)	0	912,157,300	0	10,766,054	10,766,054	23,352,715	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
404280 AS 8	HSBC HOLDINGS 6.375 (COCO)	R	06/28/2016.	CS FIRST BOSTON		4,625,000	5,000,000.00	5,000,000	5,000,000				0		5,000,000		(375,000)	(375,000)	159,375	XXX	P2LFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						4,625,000	XXX	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(375,000)	(375,000)	159,375	XXX	XXX
8999997. Total Preferred Stocks - Part 4						4,625,000	XXX	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(375,000)	(375,000)	159,375	XXX	XXX
8999999. Total Preferred Stocks						4,625,000	XXX	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(375,000)	(375,000)	159,375	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001743 AE 3	AMMC CLO 2016-18A SUB 0 05/26/28	R	06/28/2016.	Private Placement		3,047,800	XXX	3,047,800					0		3,047,800			0		XXX	U
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	R	04/30/2016.	Distribution of Funds		118,259	XXX						0		118,259			0		XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R	04/30/2016.	Distribution of Funds		121,157	XXX						0		121,157			0		XXX	U
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	R	06/30/2016.	Distribution of Funds		65,963	XXX						0		65,963			0		XXX	U
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	R	04/30/2016.	Distribution of Funds		174,885	XXX						0		174,885			0		XXX	U
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	R	05/31/2016.	Distribution of Funds		23,995	XXX						0		23,995			0		XXX	U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
00176K AC 7	AMMC CLO 2014-15A SUB 0 12/09/26	R	04/30/2016.	Distribution of Funds		293,792	XXX						0		293,792			0		XXX	U
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27	R	05/31/2016.	Distribution of Funds		244,551	XXX						0		244,551			0		XXX	U
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27	R	04/01/2016.	Private Placement		2,464,000	XXX	2,656,500	2,646,028	10,472			10,472		2,656,500		(192,500)	(192,500)		XXX	U
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27	R	04/06/2016.	MITSUBISHI		2,791,250	XXX	3,018,750	3,006,850	11,900			11,900		3,018,750		(227,500)	(227,500)		XXX	U
008252 10 8	AFFILIATED MANAGERS GROUP	.	04/21/2016.	SANDLER & O'NEIL PARTNERS	28,000.000	4,875,816	XXX	4,477,346	3,354,960	167,654			167,654		4,477,346		398,471	398,471		XXX	L
008252 10 8	AFFILIATED MANAGERS GROUP	.	04/26/2016.	SANDLER & O'NEIL PARTNERS	28,000.000	4,928,887	XXX	3,682,858					0		3,682,858		1,246,028	1,246,028		XXX	L
03938L 10 4	ARCELORMITTAL	R	03/14/2016.	Spin Off 03938L112			XXX	716,644					0					0		XXX	L
03938L 11 2	ARCELORMITTAL-NY REG RTS	R	03/18/2016.	BERNSTEIN			XXX	(716,644)					0					0		XXX	L
057224 10 7	BAKER HUGHES INC	.	05/02/2016.	STRATEGAS RESEARCH	100,000.000	4,744,737	XXX	5,603,460	4,615,000	988,460			988,460		5,603,460		(858,724)	(858,724)	17,000	XXX	L
057224 10 7	BAKER HUGHES INC	.	05/16/2016.	STRATEGAS RESEARCH	20,000.000	922,236	XXX	1,029,672	923,000	106,672			106,672		1,029,672		(107,436)	(107,436)	3,400	XXX	L
057224 10 7	BAKER HUGHES INC	.	05/23/2016.	STRATEGAS RESEARCH	20,000.000	899,756	XXX	1,029,672	923,000	106,672			106,672		1,029,672		(129,916)	(129,916)	3,400	XXX	L
057224 10 7	BAKER HUGHES INC	.	05/25/2016.	STIFEL NICOLAUS	20,000.000	906,256	XXX	1,013,275	923,000	90,275			90,275		1,013,275		(107,019)	(107,019)	5,100	XXX	L
057224 10 7	BAKER HUGHES INC	.	05/26/2016.	RAYMOND JAMES & ASSOCIATES	20,000.000	914,284	XXX	979,513	923,000	56,513			56,513		979,513		(65,228)	(65,228)	680	XXX	L
057224 10 7	BAKER HUGHES INC	.	05/27/2016.	STIFEL NICOLAUS	15,000.000	686,966	XXX	695,562	692,250	3,312			3,312		695,562		(8,596)	(8,596)	3,060	XXX	L
057224 10 7	BAKER HUGHES INC	.	05/31/2016.	BERNSTEIN	15,000.000	692,478	XXX	695,562	692,250	3,312			3,312		695,562		(3,084)	(3,084)	8,160	XXX	L
14309L 10 2	CARLYLE GROUP LP	.	04/21/2016.	ISI GROUP	94,000.000	1,654,101	XXX	2,591,361	345,199	1,123,081			1,123,081		1,468,280		185,821	185,821	27,144	XXX	L
14309L 10 2	CARLYLE GROUP LP	.	04/22/2016.	ISI GROUP	20,600.000	358,068	XXX	548,856	94,688	227,084			227,084		321,772		36,296	36,296	7,630	XXX	L
14309L 10 2	CARLYLE GROUP LP	.	04/27/2016.	ISI GROUP	190,000.000	3,381,983	XXX	4,918,189	1,017,411	1,950,389			1,950,389		2,967,800		414,183	414,183	11,287	XXX	L
14309L 10 2	CARLYLE GROUP LP	.	04/28/2016.	ISI GROUP	18,000.000	313,544	XXX	461,394	100,926	180,234			180,234		281,160		32,384	32,384	5,981	XXX	L
354613 10 1	FRANKLIN RESOURCES INC	.	04/21/2016.	BERNSTEIN	50,000.000	2,023,401	XXX	1,991,915	1,841,000	150,915			150,915		1,991,915		31,486	31,486	18,000	XXX	L
354613 10 1	FRANKLIN RESOURCES INC	.	04/22/2016.	BERNSTEIN	24,400.000	990,948	XXX	971,930	898,408	73,522			73,522		971,930		19,018	19,018	20,989	XXX	L
40434L 10 5	HP INC	.	04/21/2016.	ISI GROUP	50,000.000	630,376	XXX	474,028	592,000	(204,733)			(204,733)		387,267		243,109	243,109	11,472	XXX	L
536020 10 0	LINN ENERGY LLC-UNITS	.	04/27/2016.	Exchanged	71,631.000	29,605	XXX	181,943	2,865			66,817	(66,817)		25,587		4,018	4,018		XXX	L
69290R 10 4	PDVWIRELESS INC	.	04/27/2016.	FRIEDMAN BILLINGS RAMSEY	4,620.000	187,613	XXX	184,800	127,050	57,750			57,750		184,800		2,813	2,813		XXX	L
69290R 10 4	PDVWIRELESS INC	.	04/28/2016.	FRIEDMAN BILLINGS RAMSEY	2,551.000	103,978	XXX	102,040	70,153	31,888			31,888		102,040		1,938	1,938		XXX	L
69290R 10 4	PDVWIRELESS INC	.	04/29/2016.	FRIEDMAN BILLINGS RAMSEY	6,000.000	242,196	XXX	240,000	165,000	75,000			75,000		240,000		2,196	2,196		XXX	L
76169C 10 0	REXFORD INDUSTRIAL REALTY INC	.	04/21/2016.	ISI GROUP	56,000.000	1,032,186	XXX	784,000	916,160	(132,160)			(132,160)		784,000		248,186	248,186	15,120	XXX	L
76169C 10 0	REXFORD INDUSTRIAL REALTY INC	.	04/29/2016.	CORNERSTONE MACRO	35,000.000	654,139	XXX	490,000	572,600	(82,600)			(82,600)		490,000		164,139	164,139	9,450	XXX	L
76169C 10 0	REXFORD INDUSTRIAL REALTY INC	.	05/02/2016.	CORNERSTONE MACRO	14,000.000	265,496	XXX	196,000	229,040	(33,040)			(33,040)		196,000		69,496	69,496	3,780	XXX	L
780259 10 7	ROYAL DUTCH SHELL-SPON ADR-B	R	04/21/2016.	CORNERSTONE MACRO	50,000.000	2,658,737	XXX	2,503,210	2,302,000	201,210			201,210		2,503,210		155,527	155,527	47,000	XXX	L
811065 10 1	SCRIPPS NETWORKS INTER-CL A	.	05/10/2016.	BERNSTEIN	30,000.000	1,981,238	XXX	1,560,405	1,656,300	(95,895)			(95,895)		1,560,405		420,833	420,833	7,500	XXX	L
811065 10 1	SCRIPPS NETWORKS INTER-CL A	.	05/11/2016.	BERNSTEIN	23,000.000	1,522,318	XXX	1,186,222	1,269,830	(83,609)			(83,609)		1,186,222		336,097	336,097	8,734	XXX	L
811065 10 1	SCRIPPS NETWORKS INTER-CL A	.	06/16/2016.	ISI GROUP	7,500.000	483,351	XXX	374,968	414,075	(39,107)			(39,107)		374,968		108,383	108,383	3,191	XXX	L
878742 20 4	TECK RESOURCES LTD-CLS B	I	04/21/2016.	ISI GROUP	40,000.000	423,419	XXX	234,800	154,400	80,400			80,400		234,800		188,619	188,619		XXX	L
G5785G 10 7	MALLINCKRODT PLC	F	04/22/2016.	DEUTSCHE BANK	1,250.000	83,758	XXX	86,246	93,288	(7,042)			(7,042)		86,246		(2,488)	(2,488)		XXX	L
G5785G 10 7	MALLINCKRODT PLC	F	04/22/2016.	STRATEGAS RESEARCH	3,100.000	206,348	XXX	213,890	231,353	(17,463)			(17,463)		213,890		(7,542)	(7,542)		XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						48,143,869	XXX	48,226,166	31,793,083	5,001,066	0	66,817	4,934,248	0	45,544,862	0	2,599,007	2,599,007	238,077	XXX	XXX
9799997 Total Common Stocks - Part 4						48,143,869	XXX	48,226,166	31,793,083	5,001,066	0	66,817	4,934,248	0	45,544,862	0	2,599,007	2,599,007	238,077	XXX	XXX
9799999. Total Common Stocks						48,143,869	XXX	48,226,166	31,793,083	5,001,066	0	66,817	4,934,248	0	45,544,862	0	2,599,007	2,599,007	238,077	XXX	XXX
9899999. Total Preferred and Common Stocks						52,768,869	XXX	53,226,166	36,793,083	5,001,066	0	66,817	4,934,248	0	50,544,862	0	2,224,007	2,224,007	397,452	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						975,692,223	XXX	951,435,354	884,382,009	5,019,595	(12,508,618)	4,029,494	(11,518,517)	0	962,702,163	0	12,990,060	12,990,060	23,750,167	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/10/2015	07/09/2016		2,090,549	2,047.9600	27,798				*#.		17,924		(45,722)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/14/2015	08/13/2016		2,245,212	2,087.0600	17,225				*#.		17,851		(35,076)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/11/2015	09/10/2016		1,604,644	1,947.3600	91,441			72,496	*#.	72,496	16,763		(35,708)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/09/2015	10/08/2016		2,640,115	1,994.1600	116,067			65,933	*#.	65,933	6,986		(57,121)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/13/2015	11/12/2016		2,092,502	2,073.4400	48,768			6,453	*#.	6,453	(13,503)		(28,812)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/11/2015	12/10/2016		3,380,164	2,044.4400	122,795			42,959	*#.	42,959	(18,480)		(61,356)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/15/2016	01/14/2017		1,301,698	1,890.7100		54,520		117,333	*#.	117,333	85,530		(22,717)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/12/2016	02/11/2017		2,092,508	1,853.2400		101,507		254,834	*#.	254,834	187,163		(33,836)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	03/11/2016	03/10/2017		2,011,817	1,985.7700		93,925		118,747	*#.	118,747	48,303		(23,481)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	04/15/2016	04/14/2017		2,183,478	2,080.3100		74,290		64,066	*#.	64,066	2,157		(12,382)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/13/2016	05/12/2017		2,033,440	2,064.7100		67,128		79,905	*#.	79,905	18,371		(5,594)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	06/10/2016	06/09/2017		1,894,382	2,117.7500		56,909		57,003	*#.	57,003	93					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/07/2015	07/06/2016		3,933,260	2,002.6100	159,429			187,663	*#.	187,663	78,632		(50,398)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/21/2015	07/20/2016		2,575,643	2,022.5500	98,175			101,032	*#.	101,032	34,757		(31,900)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/09/2015	08/06/2016		3,410,707	2,055.4700	112,575			98,244	*#.	98,244	26,239		(40,571)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	02/23/2015	08/20/2016		3,854,097	2,110.3000	94,978			54,936	*#.	54,936	4,838		(44,879)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/09/2015	09/06/2016		3,689,221	2,071.2600	109,502			105,845	*#.	105,845	39,548		(43,205)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/23/2015	09/20/2016		4,275,453	2,108.0600	110,491			91,116	*#.	91,116	31,065		(50,440)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/07/2015	10/06/2016		4,191,744	2,080.6200	122,774			121,181	*#.	121,181	47,383		(48,976)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2015	10/20/2016		5,251,000	2,100.4000	144,398			134,371	*#.	134,371	50,474		(60,501)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/07/2015	11/06/2016		7,396,853	2,080.1500	229,703			234,154	*#.	234,154	94,475		(90,024)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	05/21/2015	11/20/2016		5,062,467	2,125.8500	126,871			114,412	*#.	114,412	45,933		(58,392)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2015	12/06/2016		6,498,090	2,092.8300	190,227			204,455	*#.	204,455	89,057		(74,829)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/22/2015	12/20/2016		4,852,977	2,109.9900	138,952			145,309	*#.	145,309	65,647		(59,290)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/07/2015	01/06/2017		4,137,520	2,068.7600	135,351			152,955	*#.	152,955	64,305		(46,701)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/07/2015	07/06/2016		4,919,434	112.0600	31,654			268,043	*#.	268,043	290,625		(54,236)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/07/2015	07/06/2016		80,483,521	2,068.7600	677,503				*#.		157,382		(834,885)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	07/07/2015	07/06/2016		15,602,913	2,068.7600	189,187			19,715	*#.	19,715	(2,521)		(166,951)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/07/2015	07/06/2016		1,241,256	2,068.7600	46,354			20,303	*#.	20,303	8,757		(34,807)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2015	07/06/2016		51,367,048	2,068.7600	1,093,604			836,712	*#.	836,712	329,589		(586,482)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2015	07/06/2016		50,384,633	2,068.7600	949,960			811,425	*#.	811,425	364,761		(503,296)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2015	07/06/2016		57,971,857	2,068.7600	1,170,385			940,792	*#.	940,792	394,469		(624,061)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2015	07/06/2016		45,158,901	2,068.7600	806,905			720,956	*#.	720,956	339,497		(425,447)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2015	07/06/2016		51,470,958	2,068.7600	1,141,480			839,931	*#.	839,931	314,233		(615,783)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2015	07/06/2016		49,989,263	2,068.7600	1,125,971			816,162	*#.	816,162	299,242		(609,051)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2015	07/06/2016		66,027,316	2,068.7600	1,565,100			1,079,187	*#.	1,079,187	365,935		(851,848)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2015	07/06/2016		49,076,160	2,068.7600	1,210,766			802,468	*#.	802,468	253,679		(661,976)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/21/2015	01/20/2017		2,380,185	2,128.2800	64,584			67,040	*#.	67,040	29,777		(27,322)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/21/2015	07/20/2016		5,455,960	105.7000	79,513			294,201	*#.	294,201	283,081		(68,393)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/21/2015	07/20/2016		72,888,398	2,128.2800	164,448				*#.		549,272		(713,719)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/21/2015	07/20/2016		13,193,538	2,128.2800	131,277			17,683	*#.	17,683	36,153		(149,747)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	07/21/2015	07/20/2016		2,397,283	2,128.2800	56,751			12,180	*#.	12,180	17,308		(61,878)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/21/2015	07/20/2016		77,821,288	2,128.2800	1,346,189			394,707	*#.	394,707	42,365		(993,846)			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 PRODUCTS	N/A	A	UBS SECURITIES	07/21/2015	07/20/2016		53,124,244	2,128.2800	859,889			268,667	*#.	268,667	33,804		(625,026)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/21/2015	07/20/2016		50,243,808	2,128.2800	789,344			253,589	*#.	253,589	32,128		(567,883)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	07/21/2015	07/20/2016		49,813,203	2,128.2800	834,686			252,364	*#.	252,364	29,260		(611,583)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	07/21/2015	07/20/2016		60,613,567	2,128.2800	1,091,731			307,715	*#.	307,715	33,932		(817,948)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/21/2015	07/20/2016		45,934,908	2,128.2800	675,421			230,359	*#.	230,359	34,623		(479,685)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/21/2015	07/20/2016		68,465,275	2,128.2800	951,763			340,670	*#.	340,670	57,385		(668,478)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/07/2015	02/06/2017		6,695,422	2,083.5600	235,741			261,558	*#.	261,558	109,207		(83,389)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/07/2015	08/06/2016		6,738,771	104.3900	111,649			357,763	*#.	357,763	332,279		(86,166)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	08/07/2015	08/06/2016		103,788,262	2,083.5600	846,192				*#.		205,110		(1,051,302)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/07/2015	08/06/2016		22,423,036	2,083.5600	304,395			62,475	*#.	62,475	2,491		(244,411)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/07/2015	08/06/2016		4,832,076	2,083.5600	175,023			94,367	*#.	94,367	46,943		(127,599)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/07/2015	08/06/2016		62,710,151	2,083.5600	1,374,572			1,124,315	*#.	1,124,315	502,333		(752,590)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/07/2015	08/06/2016		66,250,559	2,083.5600	1,559,613			1,222,327	*#.	1,222,327	526,951		(864,237)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/07/2015	08/06/2016		52,234,040	2,083.5600	1,213,164			958,914	*#.	958,914	417,490		(671,740)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2015	08/06/2016		44,555,830	2,083.5600	1,076,429			829,511	*#.	829,511	355,055		(601,973)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/07/2015	08/06/2016		60,450,753	2,083.5600	1,304,649			1,076,328	*#.	1,076,328	484,823		(713,145)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/07/2015	08/06/2016		41,257,729	2,083.5600	685,090			634,050	*#.	634,050	316,279		(367,319)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/07/2015	08/06/2016		80,318,699	2,083.5600	1,473,889			1,313,366	*#.	1,313,366	633,197		(793,719)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/07/2015	08/06/2016		57,959,570	2,083.5600	1,159,762			994,509	*#.	994,509	463,147		(628,399)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/07/2015	08/06/2016		49,627,820	2,083.5600	1,010,759			859,332	*#.	859,332	397,715		(549,142)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/07/2015	08/06/2016		55,130,616	2,083.5600	1,253,889			1,003,866	*#.	1,003,866	441,372		(691,395)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/21/2015	02/20/2017		8,213,644	2,035.7300	324,898			377,706	*#.	377,706	149,722		(96,914)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/21/2015	08/20/2016		6,870,030	110.4400	62,078			361,736	*#.	361,736	386,436		(86,778)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	08/21/2015	07/20/2016		3,817,806	2,093.7200	25,186				*#.		(3,295)		(21,891)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/21/2015	08/20/2016		76,778,652	2,035.7300	1,289,943			73,192	*#.	73,192	(476,584)		(740,168)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/21/2015	08/20/2016		15,428,239	2,035.7300	203,457			39,831	*#.	39,831	(7,801)		(155,825)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/21/2015	08/20/2016		2,731,241	2,035.7300	141,658			108,789	*#.	108,789	37,273		(70,142)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/21/2015	07/06/2016		7,280,745	2,068.7600	172,582			119,000	*#.	119,000	23,528		(77,110)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/21/2015	07/20/2016		8,179,009	2,128.2800	142,344			41,491	*#.	41,491	(34,119)		(66,734)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/21/2015	08/06/2016		8,911,280	2,083.5600	205,549			163,164	*#.	163,164	48,458		(90,842)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/21/2015	08/20/2016		84,326,496	2,035.7300	2,203,314			2,552,537	*#.	2,552,537	1,303,200		(953,977)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/21/2015	08/20/2016		53,417,597	2,035.7300	1,107,301			1,354,365	*#.	1,354,365	724,370		(477,306)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/21/2015	08/20/2016		55,920,843	2,035.7300	1,293,819			1,545,456	*#.	1,545,456	809,271		(557,635)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/21/2015	08/20/2016		49,913,472	2,035.7300	1,224,731			1,442,446	*#.	1,442,446	748,668		(530,953)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/21/2015	08/20/2016		58,936,823	2,035.7300	1,566,217			1,805,891	*#.	1,805,891	913,080		(673,405)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/21/2015	08/20/2016		53,054,075	2,035.7300	1,456,613			1,663,624	*#.	1,663,624	838,610		(631,599)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/21/2015	08/20/2016		91,426,033	2,035.7300	2,666,925			2,988,011	*#.	2,988,011	1,484,721		(1,163,636)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/08/2015	03/06/2017		6,695,498	1,921.2200	325,413			367,665	*#.	367,665	130,772		(88,520)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/08/2015	09/06/2016		4,929,844	107.4900	65,935			249,086	*#.	249,086	243,232		(60,081)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/08/2015	09/06/2016		80,505,544	1,921.2200	2,887,425			3,958,379	*#.	3,958,379	2,143,680		(1,072,726)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/08/2015	09/06/2016		18,245,247	1,921.2200	481,807			209,185	*#.	209,185	(54,592)		(218,031)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/08/2015	09/06/2016		3,970,526	1,921.2200	382,288			381,984	*#.	381,984	165,050		(165,354)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/08/2015	09/06/2016		55,761,095	1,921.2200	1,944,283			2,482,849	*#.	2,482,849	1,328,158		(789,593)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/08/2015	09/06/2016		60,529,057	1,921.2200	1,626,822			2,075,074	*#.	2,075,074	1,112,073		(663,822)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		09/08/2015	09/06/2016		57,351,775	1,921.2200	2,034,046			2,597,508	*#.	2,597,508	1,389,460		(825,998)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		09/08/2015	09/06/2016		55,883,849	1,921.2200	2,114,294			2,699,790	*#.	2,699,790	1,443,001		(857,505)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		09/08/2015	09/06/2016		46,236,071	1,921.2200	1,184,224			1,510,036	*#.	1,510,036	809,418		(483,606)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		09/08/2015	09/06/2016		63,065,596	1,921.2200	2,084,911			2,662,149	*#.	2,662,149	1,424,800		(847,563)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		09/08/2015	09/06/2016		60,908,959	1,921.2200	1,995,125			2,547,434	*#.	2,547,434	1,363,437		(811,128)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		09/08/2015	09/06/2016		56,418,384	1,921.2200	1,727,213			2,204,766	*#.	2,204,766	1,180,866		(703,314)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		09/21/2015	03/20/2017		7,440,514	1,958.0300	359,311			404,818	*#.	404,818	145,982		(100,476)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/21/2015	09/20/2016		6,068,876	109.2100	69,758			300,805	*#.	300,805	299,388		(68,341)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		09/21/2015	09/20/2016		74,675,265	1,958.0300	2,304,054			2,979,804	*#.	2,979,804	1,627,482		(951,733)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		09/21/2015	09/20/2016		18,021,924	1,958.0300	384,349			182,976	*#.	182,976	16,692		(218,066)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		09/21/2015	09/20/2016		2,210,817	1,958.0300	183,008			176,096	*#.	176,096	71,375		(78,287)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		09/21/2015	09/20/2016		69,252,821	1,958.0300	2,422,918			3,051,800	*#.	3,051,800	1,649,974		(1,021,092)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		09/21/2015	09/20/2016		40,766,738	1,958.0300	967,844			1,223,312	*#.	1,223,312	670,313		(414,844)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		09/21/2015	09/20/2016		49,112,521	1,958.0300	1,238,023			1,564,391	*#.	1,564,391	856,991		(530,623)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		09/21/2015	09/20/2016		50,078,846	1,958.0300	1,406,775			1,776,453	*#.	1,776,453	967,393		(597,715)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		09/21/2015	09/20/2016		64,485,061	1,958.0300	1,956,636			2,469,581	*#.	2,469,581	1,342,214		(829,269)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		09/21/2015	09/20/2016		49,078,431	1,958.0300	1,597,597			2,014,810	*#.	2,014,810	1,091,216		(674,004)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		09/21/2015	09/20/2016		71,607,572	1,958.0300	2,232,435			2,816,939	*#.	2,816,939	1,528,591		(944,087)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		10/07/2015	04/06/2017		6,247,361	1,979.9200	275,811			310,066	*#.	310,066	112,308		(78,053)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		10/07/2015	10/06/2016		5,857,671	109.8600	64,288			283,824	*#.	283,824	286,719		(67,182)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/07/2015	10/06/2016		90,634,026	1,979.9200	2,591,830			3,304,477	*#.	3,304,477	1,757,727		(1,045,080)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		10/07/2015	10/06/2016		19,641,976	1,979.9200	470,480			198,218	*#.	198,218	(40,487)		(231,775)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		10/07/2015	10/06/2016		2,177,912	1,979.9200	165,541			155,945	*#.	155,945	64,698		(74,295)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/07/2015	10/06/2016		52,270,432	1,979.9200	1,363,821			1,702,098	*#.	1,702,098	921,195		(582,918)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/07/2015	10/06/2016		67,772,555	1,979.9200	2,300,796			2,854,343	*#.	2,854,343	1,534,748		(981,201)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/07/2015	10/06/2016		66,641,795	1,979.9200	2,092,439			2,602,386	*#.	2,602,386	1,403,252		(893,305)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/07/2015	10/06/2016		56,990,091	1,979.9200	1,700,286			2,117,316	*#.	2,117,316	1,143,107		(726,077)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/07/2015	10/06/2016		88,861,232	1,979.9200	2,627,784			3,272,928	*#.	3,272,928	1,767,399		(1,122,255)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		10/07/2015	10/06/2016		51,082,407	1,979.9200	1,177,942			1,471,673	*#.	1,471,673	796,191		(502,460)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		10/07/2015	10/06/2016		53,521,011	1,979.9200	1,293,672			1,615,752	*#.	1,615,752	874,747		(552,667)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/07/2015	10/06/2016		56,970,427	1,979.9200	1,624,400			2,024,650	*#.	2,024,650	1,094,568		(694,319)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		10/21/2015	04/20/2017		5,889,233	2,030.7700	243,727			272,005	*#.	272,005	103,479		(75,201)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		4,351,378	112.7300	36,379			193,985	*#.	193,985	202,658		(45,053)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		10/21/2015	10/20/2016		71,925,556	2,030.7700	1,509,857			782,215	*#.	782,215	62,177		(789,819)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		10/21/2015	10/20/2016		13,554,595	2,030.7700	271,507			121,166	*#.	121,166	15,025		(165,366)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		10/21/2015	10/20/2016		575,277	2,030.7700	34,362			29,986	*#.	29,986	13,448		(17,824)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		67,421,564	2,030.7700	2,007,835			2,360,581	*#.	2,360,581	1,318,604		(965,858)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		57,064,637	2,030.7700	1,244,289			1,507,967	*#.	1,507,967	862,267		(598,590)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		77,372,337	2,030.7700	2,030,994			2,421,845	*#.	2,421,845	1,368,958		(978,108)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		50,363,096	2,030.7700	1,401,028			1,660,492	*#.	1,660,492	934,201		(674,737)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		54,627,713	2,030.7700	1,421,546			1,696,573	*#.	1,696,573	958,882		(683,855)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		46,301,556	2,030.7700	1,108,638			1,333,329	*#.	1,333,329	757,918		(533,226)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		46,910,787	2,030.7700	965,936			1,175,673	*#.	1,175,673	674,443		(464,705)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		11/09/2015	05/06/2017		7,976,960	2,099.2000	281,879			307,911	*#.	307,911	125,517		(99,485)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/09/2015	11/06/2016		7,007,245	104.1000	128,951			347,361	*#.	347,361	302,888		(84,477)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/09/2015	11/06/2016		107,514,618	2,099.2000	1,499,471			141,345	*#.	141,345	(316,886)		(1,041,241)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	11/09/2015	11/06/2016		23,283,063	2,099.2000	504,733			204,914	*#.	204,914	(41,377)		(258,442)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	11/09/2015	11/06/2016		601,352	2,099.2000	24,773			18,289	*#.	18,289	9,446		(15,929)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		50,170,880	2,099.2000	949,826			999,481	*#.	999,481	574,389		(524,734)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		61,716,480	2,099.2000	1,498,949			1,505,942	*#.	1,505,942	839,466		(832,473)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		57,518,080	2,099.2000	1,359,860			1,375,035	*#.	1,375,035	770,467		(755,292)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		54,789,120	2,099.2000	1,231,668			1,259,126	*#.	1,259,126	710,244		(682,787)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		196,275,200	2,099.2000	4,210,300			4,343,279	*#.	4,343,279	2,466,778		(2,333,799)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		48,701,440	2,099.2000	993,094			1,033,441	*#.	1,033,441	588,108		(547,762)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		71,792,640	2,099.2000	1,278,060			1,355,634	*#.	1,355,634	780,570		(702,995)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		41,564,160	2,099.2000	699,855			747,094	*#.	747,094	432,357		(385,118)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	11/09/2015	11/06/2016		188,431	739.5000	5,901			3,446	*#.	3,446	1,092		(3,548)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/23/2015	05/20/2017		6,702,285	2,089.1700	243,517			267,655	*#.	267,655	113,722		(89,583)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/23/2015	11/20/2016		5,984,977	103.0900	123,479			313,041	*#.	313,041	261,400		(71,838)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/23/2015	11/20/2016		84,256,409	2,089.1700	1,271,513			161,319	*#.	161,319	(118,336)		(991,858)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/23/2015	11/20/2016		17,992,217	2,089.1700	371,514			168,546	*#.	168,546	34,530		(237,497)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/23/2015	11/20/2016		484,876	2,089.1700	21,763			16,966	*#.	16,966	10,536		(15,333)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/23/2015	11/20/2016		106,316,226	2,089.1700	2,384,967			2,561,460	*#.	2,561,460	1,560,679		(1,384,187)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/23/2015	11/20/2016		48,627,230	2,089.1700	863,144			952,576	*#.	952,576	583,579		(494,147)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/23/2015	11/20/2016		50,962,152	2,089.1700	956,251			1,049,692	*#.	1,049,692	641,929		(548,488)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/23/2015	11/20/2016		52,981,395	2,089.1700	1,118,709			1,211,549	*#.	1,211,549	741,550		(648,709)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/23/2015	11/20/2016		49,585,182	2,089.1700	1,121,505			1,203,031	*#.	1,203,031	730,069		(648,542)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/23/2015	11/20/2016		56,752,223	2,089.1700	1,325,131			1,414,445	*#.	1,414,445	857,132		(767,818)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/23/2015	11/20/2016		63,273,185	2,089.1700	1,534,088			1,627,125	*#.	1,627,125	983,909		(890,871)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/23/2015	11/20/2016		66,006,515	2,089.1700	1,680,868			1,766,495	*#.	1,766,495	1,066,166		(980,539)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/23/2015	11/20/2016		839,109	737.5600	28,113			17,249	*#.	17,249	6,207		(17,071)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2015	06/06/2017		7,668,317	2,091.6900	288,482			314,748	*#.	314,748	128,379		(102,113)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2015	12/06/2016		4,541,068	104.0200	89,173			223,998	*#.	223,998	185,465		(50,641)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/07/2015	12/06/2016		74,394,709	2,091.6900	1,168,337			339,239	*#.	339,239	(69,925)		(759,173)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/07/2015	12/06/2016		15,880,965	2,091.6900	347,105			157,279	*#.	157,279	(19,106)		(170,720)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/07/2015	12/06/2016		551,656	2,091.6900	26,449			21,833	*#.	21,833	11,230		(15,845)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/07/2015	12/06/2016		96,845,247	2,091.6900	2,400,261			2,658,906	*#.	2,658,906	1,595,808		(1,337,163)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/07/2015	12/06/2016		61,704,855	2,091.6900	1,419,241			1,586,096	*#.	1,586,096	957,172		(790,317)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2015	12/06/2016		48,610,069	2,091.6900	836,699			956,488	*#.	956,488	583,652		(463,863)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/07/2015	12/06/2016		46,226,349	2,091.6900	842,340			959,683	*#.	959,683	584,878		(467,535)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/07/2015	12/06/2016		50,042,744	2,091.6900	981,114			1,112,215	*#.	1,112,215	677,298		(546,198)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/07/2015	12/06/2016		60,718,794	2,091.6900	1,306,707			1,469,992	*#.	1,469,992	891,032		(727,747)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/07/2015	12/06/2016		57,549,650	2,091.6900	1,270,756			1,426,087	*#.	1,426,087	863,527		(708,197)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2015	12/06/2016		3,194,951	739.1400	111,587			68,326	*#.	68,326	17,103		(60,364)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/21/2015	06/20/2017		8,017,961	2,005.5500	367,162			401,657	*#.	401,657	145,543		(111,048)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/21/2015	12/20/2016		3,915,728	102.0400	86,686			196,340	*#.	196,340	160,884		(51,230)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2015	12/20/2016		70,510,744	2,005.5500	1,714,531			1,710,814	*#.	1,710,814	814,054		(817,771)			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 PRODUCTS	N/A	A	MORGAN STANLEY	12/21/2015	12/20/2016		14,217,178	2,005.5500	309,957			180,565	*#.	180,565	28,418		(157,811)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2015	12/20/2016		74,739	2,005.5500	5,619			5,337	*#.	5,337	2,305		(2,587)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2015	12/20/2016		48,787,797	2,005.5500	1,037,886			1,233,042	*#.	1,233,042	686,185		(491,028)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2015	12/20/2016		48,466,413	2,005.5500	1,094,163			1,299,225	*#.	1,299,225	721,976		(516,914)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2015	12/20/2016		52,350,802	2,005.5500	1,289,323			1,529,447	*#.	1,529,447	849,367		(609,243)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2015	12/20/2016		53,027,064	2,005.5500	1,412,805			1,674,590	*#.	1,674,590	928,473		(666,689)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2015	12/20/2016		63,458,297	2,005.5500	1,738,033			2,059,825	*#.	2,059,825	1,141,778		(819,985)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2015	12/20/2016		60,618,590	2,005.5500	1,705,115			2,020,471	*#.	2,020,471	1,119,352		(803,996)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2015	12/20/2016		67,255,423	2,005.5500	1,973,923			2,338,108	*#.	2,338,108	1,294,436		(930,251)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/21/2015	12/20/2016		2,116,518	717.5900	110,670			79,709	*#.	79,709	13,900		(44,862)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/07/2016	07/06/2017		5,221,793	1,990.2600		187,094		240,854	*#.	240,854	105,730		(51,971)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/07/2016	01/06/2017		5,295,537	104.6700		134,577		260,599	*#.	260,599	182,096		(56,074)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/07/2016	01/06/2017		71,756,215	1,990.2600		1,525,792		2,199,414	*#.	2,199,414	1,309,369		(635,747)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/07/2016	01/06/2017		17,286,058	1,990.2600		399,308		331,450	*#.	331,450	98,521		(166,378)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/07/2016	01/06/2017		73,708	1,990.2600		4,680		5,851	*#.	5,851	3,121		(1,950)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/07/2016	01/06/2017		47,567,114	1,990.2600		972,250		1,314,862	*#.	1,314,862	747,716		(405,104)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/07/2016	01/06/2017		46,091,544	1,990.2600		1,224,161		1,670,830	*#.	1,670,830	956,735		(510,067)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/07/2016	01/06/2017		68,211,513	1,990.2600		1,770,526		2,411,844	*#.	2,411,844	1,379,037		(737,719)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/07/2016	01/06/2017		68,893,633	1,990.2600		1,713,462		2,332,405	*#.	2,332,405	1,332,886		(713,942)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/07/2016	01/06/2017		59,131,256	1,990.2600		1,432,632		1,947,988	*#.	1,947,988	1,112,286		(596,930)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/07/2016	01/06/2017		49,333,559	1,990.2600		1,086,188		1,472,724	*#.	1,472,724	839,115		(452,578)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/07/2016	01/06/2017		43,389,433	1,990.2600		846,746		1,143,860	*#.	1,143,860	649,925		(352,811)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/07/2016	01/06/2017		2,824,941	715.9600		101,404		113,740	*#.	113,740	54,587		(42,252)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/21/2016	07/20/2017		3,596,494	1,859.3300		133,737		195,079	*#.	195,079	98,491		(37,149)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/21/2016	01/20/2017		4,559,815	105.3700		93,040		223,624	*#.	223,624	169,351		(38,767)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/21/2016	01/20/2017		62,544,543	1,859.3300		1,536,257		2,816,215	*#.	2,816,215	1,920,065		(640,107)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	01/21/2016	01/20/2017		14,218,658	1,859.3300		329,873		430,088	*#.	430,088	237,662		(137,447)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		71,907,661	1,859.3300		2,038,118		3,139,257	*#.	3,139,257	1,950,355		(849,216)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		56,313,003	1,859.3300		1,395,006		2,131,719	*#.	2,131,719	1,317,966		(581,253)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		67,810,717	1,859.3300		1,841,761		2,829,955	*#.	2,829,955	1,755,594		(767,400)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		49,210,519	1,859.3300		1,301,637		1,996,665	*#.	1,996,665	1,237,377		(542,349)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		61,321,514	1,859.3300		1,353,517		2,056,879	*#.	2,056,879	1,267,328		(563,965)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		45,530,349	1,859.3300		925,383		1,401,157	*#.	1,401,157	861,350		(385,576)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	01/21/2016	01/20/2017		2,350,235	690.1800		98,991		157,460	*#.	157,460	99,716		(41,246)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	08/06/2017		7,433,655	1,880.0500		251,235		396,115	*#.	396,115	200,710		(55,830)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/08/2016	02/06/2017		8,332,217	112.3200		200,294		342,093	*#.	342,093	208,564		(66,765)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/08/2016	02/06/2017		78,110,949	1,880.0500		1,525,200		3,340,788	*#.	3,340,788	2,323,988		(508,400)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		19,382,561	1,880.0500		379,898		553,775	*#.	553,775	300,510		(126,633)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		64,433,621	1,880.0500		1,310,915		2,180,496	*#.	2,180,496	1,306,553		(436,972)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		46,507,206	1,880.0500		1,189,365		2,011,784	*#.	2,011,784	1,218,874		(396,455)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		68,680,851	1,880.0500		1,686,655		2,843,132	*#.	2,843,132	1,718,696		(562,218)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		65,061,449	1,880.0500		1,549,321		2,595,900	*#.	2,595,900	1,563,019		(516,440)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		60,710,644	1,880.0500		1,372,735		2,308,090	*#.	2,308,090	1,392,933		(457,578)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		87,855,844	1,880.0500		1,698,657		2,804,850	*#.	2,804,850	1,672,412		(566,219)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		58,934,675	1,880.0500		1,078,037		1,768,041	*#	1,768,041	1,049,350		(359,346)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/08/2016	02/06/2017		5,308,708	694.5700		200,862		334,262	*#	334,262	200,354		(66,954)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/22/2016	08/20/2017		6,328,674	1,917.7800		242,465		326,772	*#	326,772	138,188		(53,881)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/22/2016	02/20/2017		6,147,363	117.5800		117,635		215,426	*#	215,426	137,002		(39,212)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/22/2016	02/20/2017		59,172,885	1,917.7800		1,464,681		2,383,318	*#	2,383,318	1,406,864		(488,227)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/22/2016	02/20/2017		17,162,749	1,917.7800		410,190		444,124	*#	444,124	170,664		(136,730)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		60,793,626	1,917.7800		1,686,256		2,382,478	*#	2,382,478	1,258,307		(562,085)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		46,793,832	1,917.7800		963,903		1,344,980	*#	1,344,980	702,378		(321,301)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		51,396,504	1,917.7800		1,124,641		1,571,362	*#	1,571,362	821,602		(374,880)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		45,451,386	1,917.7800		1,028,206		1,439,263	*#	1,439,263	753,793		(342,735)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		52,163,616	1,917.7800		1,396,018		1,970,422	*#	1,970,422	1,039,743		(465,339)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		65,779,854	1,917.7800		1,886,644		2,670,459	*#	2,670,459	1,412,696		(628,881)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		54,656,730	1,917.7800		1,344,465		1,888,845	*#	1,888,845	992,535		(448,155)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/22/2016	02/20/2017		5,005,924	701.3200		212,851		283,722	*#	283,722	141,821		(70,950)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2016	09/06/2017		5,799,971	1,999.9900		210,117		266,311	*#	266,311	91,213		(35,020)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/07/2016	03/06/2017		7,089,965	120.5400		155,869		218,547	*#	218,547	101,646		(38,967)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/07/2016	03/06/2017		67,170,983	1,999.9900		1,415,971		2,006,005	*#	2,006,005	944,026		(353,993)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2016	03/06/2017		17,226,382	1,999.9900		351,418		403,561	*#	403,561	139,997		(87,855)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2016	03/06/2017		37,768,474	1,999.9900		720,248		902,854	*#	902,854	362,668		(180,062)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		107,999,460	1,999.9900		2,232,047		2,811,038	*#	2,811,038	1,137,003		(558,012)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2016	03/06/2017		48,341,457	1,999.9900		1,056,750		1,330,607	*#	1,330,607	538,045		(264,187)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		48,799,756	1,999.9900		1,157,062		1,472,649	*#	1,472,649	606,339		(290,752)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		52,599,737	1,999.9900		1,300,120		1,648,391	*#	1,648,391	673,301		(325,030)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		64,599,677	1,999.9900		1,653,250		2,099,061	*#	2,099,061	859,124		(413,312)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		65,399,673	1,999.9900		1,799,619		2,292,522	*#	2,292,522	942,808		(449,905)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		5,105,148	715.4700		195,224		227,214	*#	227,214	80,796		(48,806)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	03/21/2016	09/20/2017		6,613,417	2,049.5800		242,520		277,852	*#	277,852	75,752		(40,420)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/21/2016	03/20/2017		9,026,672	119.8000		186,863		288,704	*#	288,704	148,557		(46,716)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	03/21/2016	03/20/2017		68,305,324	2,049.5800		1,457,035		1,608,331	*#	1,608,331	515,556		(364,259)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		20,635,636	2,049.5800		462,238		433,466	*#	433,466	86,788		(115,560)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		54,479,269	2,049.5800		1,312,023		1,471,380	*#	1,471,380	487,363		(328,006)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		44,404,748	2,049.5800		957,606		1,071,320	*#	1,071,320	353,116		(239,401)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		55,105,058	2,049.5800		1,226,540		1,373,299	*#	1,373,299	453,394		(306,635)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		40,693,178	2,049.5800		781,271		871,902	*#	871,902	285,949		(195,318)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		50,160,288	2,049.5800		1,058,232		1,183,396	*#	1,183,396	389,722		(264,558)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		47,419,380	2,049.5800		1,287,989		1,448,098	*#	1,448,098	482,106		(321,997)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		62,024,655	2,049.5800		1,603,893		1,801,471	*#	1,801,471	598,551		(400,973)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		53,111,929	2,049.5800		1,326,515		1,488,865	*#	1,488,865	493,979		(331,629)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		47,709,083	2,049.5800		1,356,845		1,526,810	*#	1,526,810	509,176		(339,211)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2016	03/20/2017		7,388,051	724.7700		276,758		281,150	*#	281,150	73,582		(69,189)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/07/2016	10/06/2017		7,758,251	2,066.6600		264,883		312,980	*#	312,980	77,529		(29,431)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/07/2016	04/06/2017		7,834,980	116.9400		178,458		267,162	*#	267,162	118,446		(29,743)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/07/2016	04/06/2017		84,958,562	2,066.6600		1,586,812		1,799,746	*#	1,799,746	477,403		(264,469)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/07/2016	04/06/2017		23,143,060	2,066.6600		483,690		560,974	*#	560,974	157,899		(80,615)			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 PRODUCTS	N/A	A	CITIBANK	04/07/2016	04/06/2017		52,451,715	2,066.6600		1,189,558		1,353,718	*#.	1,353,718	362,420		(198,260)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/07/2016	04/06/2017		99,179,283	2,066.6600		1,976,713		2,259,890	*#.	2,259,890	612,629		(329,452)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/07/2016	04/06/2017		54,969,230	2,066.6600		1,401,986		1,604,538	*#.	1,604,538	436,217		(233,664)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/07/2016	04/06/2017		45,570,604	2,066.6600		1,108,692		1,265,055	*#.	1,265,055	341,145		(184,782)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/07/2016	04/06/2017		57,047,618	2,066.6600		1,376,876		1,569,907	*#.	1,569,907	422,510		(229,479)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/07/2016	04/06/2017		59,146,042	2,066.6600		1,369,140		1,570,133	*#.	1,570,133	429,183		(228,190)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/07/2016	04/06/2017		52,244,227	2,066.6600		1,106,233		1,256,957	*#.	1,256,957	335,096		(184,372)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/07/2016	04/06/2017		52,989,219	2,066.6600		1,138,417		1,288,251	*#.	1,288,251	339,570		(189,736)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/07/2016	04/06/2017		44,612,482	2,066.6600		829,579		947,226	*#.	947,226	255,910		(138,263)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/07/2016	04/06/2017		7,289,586	728.8200		264,050		263,694	*#.	263,694	43,652		(44,008)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2016	10/20/2017		6,727,680	2,102.4000		243,501		255,323	*#.	255,323	38,877		(27,056)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/21/2016	04/20/2017		8,276,900	118.9700		179,494		265,864	*#.	265,864	116,286		(29,916)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/21/2016	04/20/2017		67,004,063	2,102.4000		1,368,191		1,126,114	*#.	1,126,114	(14,045)		(228,032)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2016	04/20/2017		19,999,506	2,102.4000		465,988		454,597	*#.	454,597	66,273		(77,665)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2016	04/20/2017		49,826,880	2,102.4000		1,102,861		1,098,870	*#.	1,098,870	179,820		(183,810)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/21/2016	04/20/2017		86,192,826	2,102.4000		2,251,984		2,238,987	*#.	2,238,987	362,333		(375,331)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2016	04/20/2017		60,549,120	2,102.4000		1,502,905		1,495,574	*#.	1,495,574	243,153		(250,484)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2016	04/20/2017		54,452,160	2,102.4000		1,304,692		1,297,695	*#.	1,297,695	210,451		(217,449)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2016	04/20/2017		49,826,880	2,102.4000		1,125,850		1,121,275	*#.	1,121,275	183,067		(187,642)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2016	04/20/2017		74,214,720	2,102.4000		1,558,997		1,552,184	*#.	1,552,184	(6,813)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/21/2016	04/20/2017		40,793,529	2,102.4000		798,252		796,300	*#.	796,300	131,089		(133,042)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/21/2016	04/20/2017		5,237,261	738.3500		191,587		161,365	*#.	161,365	1,709		(31,931)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/09/2016	11/06/2017		7,840,453	2,057.1400		283,449		329,902	*#.	329,902	62,200		(15,747)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/09/2016	05/06/2017		9,136,282	123.1800		167,625		236,604	*#.	236,604	82,948		(13,969)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/09/2016	05/06/2017		81,997,700	2,057.1400		1,668,143		1,887,418	*#.	1,887,418	358,287		(139,012)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/09/2016	05/06/2017		22,635,271	2,057.1400		491,185		558,075	*#.	558,075	107,822		(40,932)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		73,531,349	2,057.1400		1,617,794		1,821,354	*#.	1,821,354	338,376		(134,816)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		69,357,090	2,057.1400		1,476,393		1,662,849	*#.	1,662,849	309,489		(123,033)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		82,934,075	2,057.1400		2,159,284		2,438,116	*#.	2,438,116	458,772		(179,940)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		56,069,438	2,057.1400		1,398,779		1,577,614	*#.	1,577,614	295,401		(116,565)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		39,490,641	2,057.1400		748,486		840,364	*#.	840,364	154,252		(62,374)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		61,113,755	2,057.1400		1,485,406		1,672,739	*#.	1,672,739	311,117		(123,784)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		70,907,509	2,057.1400		1,479,064		1,662,204	*#.	1,662,204	306,395		(123,255)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		62,922,930	2,057.1400		1,470,345		1,657,345	*#.	1,657,345	309,529		(122,529)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/09/2016	05/06/2017		5,065,007	724.2100		190,302		208,486	*#.	208,486	34,042		(15,859)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/23/2016	11/20/2017		5,446,916	2,052.3200		197,911		229,214	*#.	229,214	42,298		(10,995)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/23/2016	05/20/2017		8,440,703	119.7100		173,454		259,769	*#.	259,769	100,770		(14,454)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/23/2016	05/20/2017		71,418,148	2,052.3200		1,532,884		1,705,699	*#.	1,705,699	300,555		(127,740)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/23/2016	05/20/2017		21,030,011	2,052.3200		437,424		487,152	*#.	487,152	86,179		(36,452)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/23/2016	05/20/2017		57,371,954	2,052.3200		1,322,256		1,485,689	*#.	1,485,689	273,621		(110,188)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/23/2016	05/20/2017		50,780,067	2,052.3200		1,380,399		1,552,852	*#.	1,552,852	287,486		(115,033)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/23/2016	05/20/2017		58,671,222	2,052.3200		1,502,858		1,688,919	*#.	1,688,919	311,299		(125,238)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/23/2016	05/20/2017		59,584,392	2,052.3200		1,468,474		1,653,177	*#.	1,653,177	307,075		(122,373)			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 PRODUCTS	N/A	A	CITIBANK		05/23/2016	05/20/2017		51,092,673	2,052.3200		1,224,340		1,377,295	*#.	1,377,295	254,983		(102,028)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		05/23/2016	05/20/2017		62,918,568	2,052.3200		1,272,584		1,424,816	*#.	1,424,816	258,281		(106,049)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		05/23/2016	05/20/2017		58,002,802	2,052.3200		1,296,098		1,455,438	*#.	1,455,438	267,347		(108,008)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		05/23/2016	05/20/2017		49,359,898	2,052.3200		1,068,576		1,198,609	*#.	1,198,609	219,081		(89,048)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		05/23/2016	05/20/2017		4,434,611	722.4000		178,146		191,850	*#.	191,850	28,549		(14,845)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		06/07/2016	12/06/2017		4,218,820	2,109.4100		152,548		158,345	*#.	158,345	5,796					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		06/07/2016	06/06/2017		9,263,898	118.9200		186,182		283,454	*#.	283,454	97,272					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/07/2016	06/06/2017		75,814,610	2,109.4100		1,602,256		1,386,628	*#.	1,386,628	(215,628)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		06/07/2016	06/06/2017		19,181,004	2,109.4100		427,736		428,111	*#.	428,111	375					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		06/07/2016	06/06/2017		49,887,875	2,109.4100		1,228,389		1,173,942	*#.	1,173,942	(54,447)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		06/07/2016	06/06/2017		48,369,734	2,109.4100		950,009		906,345	*#.	906,345	(43,664)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		06/07/2016	06/06/2017		117,500,768	2,109.4100		2,533,379		2,420,724	*#.	2,420,724	(112,655)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		06/07/2016	06/06/2017		50,400,565	2,109.4100		1,147,113		1,095,872	*#.	1,095,872	(51,240)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		06/07/2016	06/06/2017		48,634,013	2,109.4100		1,163,623		1,112,090	*#.	1,112,090	(51,534)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		06/07/2016	06/06/2017		72,740,134	2,109.4100		1,824,185		1,743,678	*#.	1,743,678	(80,506)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		06/07/2016	06/06/2017		56,116,204	2,109.4100		1,458,099		1,394,030	*#.	1,394,030	(64,069)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		06/07/2016	06/06/2017		83,816,669	2,109.4100		2,306,596		2,207,430	*#.	2,207,430	(99,167)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		06/07/2016	06/06/2017		4,171,429	741.6300		165,365		135,821	*#.	135,821	(29,544)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		06/21/2016	12/20/2017		5,601,827	2,083.2500		205,600		225,439	*#.	225,439	19,839					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		06/21/2016	06/20/2017		9,645,320	123.2100		179,269		259,242	*#.	259,242	79,973					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/21/2016	06/20/2017		73,806,996	2,083.2500		1,654,170		1,596,688	*#.	1,596,688	(57,481)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		06/21/2016	06/20/2017		18,501,614	2,083.2500		400,930		400,555	*#.	400,555	(375)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/21/2016	06/20/2017		74,200,329	2,083.2500		1,600,298		1,629,793	*#.	1,629,793	29,495					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		06/21/2016	06/20/2017		53,293,882	2,083.2500		1,224,359		1,249,844	*#.	1,249,844	25,485					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/21/2016	06/20/2017		65,025,171	2,083.2500		1,586,261		1,620,090	*#.	1,620,090	33,829					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/21/2016	06/20/2017		52,240,653	2,083.2500		1,310,499		1,339,298	*#.	1,339,298	28,800					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		06/21/2016	06/20/2017		54,784,961	2,083.2500		1,411,142		1,443,758	*#.	1,443,758	32,617					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		06/21/2016	06/20/2017		47,335,052	2,083.2500		1,240,834		1,269,864	*#.	1,269,864	29,030					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		06/21/2016	06/20/2017		50,887,927	2,083.2500		1,447,555		1,483,645	*#.	1,483,645	36,090					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		06/21/2016	06/20/2017		43,254,745	2,083.2500		868,313		884,719	*#.	884,719	16,406					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		06/21/2016	06/20/2017		4,453,250	732.6300		181,259		173,756	*#.	173,756	(7,503)					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants											162,771,100	155,516,590	0	357,925,746	XXX	357,925,746	153,084,336	0	(113,446,281)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											162,771,100	155,516,590	0	357,925,746	XXX	357,925,746	153,084,336	0	(113,446,281)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											162,771,100	155,516,590	0	357,925,746	XXX	357,925,746	153,084,336	0	(113,446,281)	0	0	XXX	XXX
0429999. Total-Purchased Options											162,771,100	155,516,590	0	357,925,746	XXX	357,925,746	153,084,336	0	(113,446,281)	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																							
RECEIVE SWAPTIONS 5-YEAR *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY		06/27/2016	08/26/2019		235,000,000	0.4460				2,566,221		2,566,221	2,282,619					1	D
RECEIVE SWAPTIONS 5-YEAR *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY		06/27/2016	11/25/2019		154,000,000	0.4460				2,495,990		2,495,990	2,495,990					1	D
RECEIVE SWAPTIONS 5-YEAR *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL	D1	C	MORGAN STANLEY		04/15/2016	04/15/2020		195,000,000	0.6284				2,732,976		2,732,976	3,107,689					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY		06/23/2016	06/23/2030		127,000,000	0.6246				10,318,057		10,318,057	8,357,320					1	D
0859999. Total-Swaps-Hedging Effective-Interest Rate											0	0	0	18,113,243	XXX	18,113,243	16,243,618	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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)
0909999. Total-Swaps-Hedging Effective											0	0	0	18,113,243	XXX	18,113,243	16,243,618	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate											0	0	0	18,113,243	XXX	18,113,243	16,243,618	0	0	0	0	XXX	XXX
1209999. Total-Swaps											0	0	0	18,113,243	XXX	18,113,243	16,243,618	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective											0	0	0	18,113,243	XXX	18,113,243	16,243,618	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other											162,771,100	155,516,590	0	357,925,746	XXX	357,925,746	153,084,336	0	(113,446,281)	0	0	XXX	XXX
1449999. TOTAL											162,771,100	155,516,590	0	376,038,989	XXX	376,038,989	169,327,954	0	(113,446,281)	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	49,800,000	78,666,629		28,866,629	78,666,629		28,866,629		0
BNP PARIBAS NY	Y	Y	54,349,190	62,684,248		8,335,058	62,684,248		8,335,058		0
CITIBANK	Y	Y	50,474,000	62,348,690		11,874,690	62,348,690		11,874,690		0
CREDIT SUISSE	Y	Y	1,064,000	2,284,771		1,220,771	2,284,771		1,220,771		0
JP MORGAN CHASE	Y	Y		160,906		160,906	160,906		160,906		0
MERRILL LYNCH	Y	Y	30,760,000	39,026,105		8,266,105	39,026,105		8,266,105		0
MORGAN STANLEY	Y	Y	31,134,238	101,894,581		70,760,343	101,894,581		70,760,343		0
ROYAL BANK OF CANADA	Y	Y	1,410,000	2,348,712		938,712	2,348,712		938,712		0
UBS SECURITIES	Y	Y	2,230,000	3,887,295		1,657,295	3,887,295		1,657,295		0
WELLS FARGO	Y	Y	17,220,000	22,737,051		5,517,051	22,737,051		5,517,051		0
0299999. Total NAIC 1 Designation			238,441,428	376,038,989	0	137,597,561	376,038,989	0	137,597,561	0	0
0999999. Gross Totals			238,441,428	376,038,989	0	137,597,561	376,038,989	0	137,597,561	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				376,038,989	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH		BANK OF NEW YORK (141001)	49,800,000	49,800,000	XXX		
BNP PARIBAS NY	CASH		BANK OF NEW YORK (141001)	54,349,190	54,349,190	XXX		
CITIBANK	CASH		BANK OF NEW YORK (141001)	50,474,000	50,474,000	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	1,064,000	1,064,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	30,760,000	30,760,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	17,060,000	17,060,000	XXX		
MORGAN STANLEY	CASH		MORGAN STANLEY (0617HNJR4)	14,074,238	14,074,238	XXX		
ROYAL BANK OF CANADA	CASH		BANK OF NEW YORK (141001)	1,410,000	1,410,000	XXX		
UBS SECURITIES	CASH		BANK OF NEW YORK (141001)	2,230,000	2,230,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	17,220,000	17,220,000	XXX		
0299999. Totals				238,441,428	238,441,428	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of New York	New York, NY		0.010	125		19,452,221	14,862,248	26,526,847	XXX
Charleston Harbor	Charleston, SC		VAR			204,509	491,461	580,595	XXX
Community Bank of the Bay	Oakland, CA		0.300	50		100,000	100,000	100,000	XXX
Skipjack Cove	Georgetown, MD		VAR			178,023	208,276	136,036	XXX
Sailfish Marina	Palm Beach Shores, FL		VAR			727,602	743,240	524,180	XXX
PNC Bank	Pittsburgh, PA		0.010	25		(37,046,750)	(17,119,771)	(8,183,976)	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					168,738	207,351	156,248	XXX
Bay Bridge Marina	Stevensville, MD					217,620	322,993	367,900	XXX
Mountain View Grand	Whitefield, NH					1,472,714	1,450,179	1,285,633	XXX
Huntington Bank	Columbus, OH					19,087	17,709	16,331	XXX
Federal Home Loan Bank - Cincinnati	Cincinnati, OH		0.100	9,099	2,040	34,183,108	60,817,138	28,431,442	XXX
Fifth Third Bank	Cincinnati, OH		0.050	338		675,270	675,270		XXX
0199999. Total Open Depositories		XXX	XXX	9,638	2,040	20,352,141	62,776,094	49,941,235	XXX
0399999. Total Cash on Deposit		XXX	XXX	9,638	2,040	20,352,141	62,776,094	49,941,235	XXX
0599999. Total Cash		XXX	XXX	9,638	2,040	20,352,141	62,776,094	49,941,235	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE